Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	786.690	1.000000	786.69	1.000000	786.69	0.00	0.00
		Base		1.000000	786.69	1.000000	786.69	0.00	0.00
US DOLLAR Total									
		Local	786.690		786.69		786.69	0.00	0.00
		Base			786.69		786.69	0.00	0.00
CASH Total									
		Base	786.690		786.69		786.69	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.148774	31 Dec 2099		
		Local	3,941,056.340	100.000000	3,941,056.34	100.000000	3,941,056.34	0.00	0.50
		Base		100.000000	3,941,056.34	100.000000	3,941,056.34	0.00	0.50
US DOLLAR Total									
		Local	3,941,056.340		3,941,056.34		3,941,056.34	0.00	0.50
		Base			3,941,056.34		3,941,056.34	0.00	0.50
CASH EQUIVALENT Total									
		Base	3,941,056.340		3,941,056.34		3,941,056.34	0.00	0.50
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	37,660.000	38.632725	1,454,908.43	50.260000	1,892,791.60	437,883.17	0.24
		Base		38.632725	1,454,908.43	50.260000	1,892,791.60	437,883.17	0.24

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,591.000	48.670859	1,488,890.24	81.310000	2,487,354.21	998,463.97	0.31
		Base		48.670859	1,488,890.24	81.310000	2,487,354.21	998,463.97	0.31
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,459.000	21.174351	687,298.26	24.270000	787,779.93	100,481.67	0.10
		Base		21.174351	687,298.26	24.270000	787,779.93	100,481.67	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,959.000	39.669655	1,386,811.48	25.570000	893,901.63	-492,909.85	0.11
		Base		39.669655	1,386,811.48	25.570000	893,901.63	-492,909.85	0.11
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,193.000	9.872244	584,367.75	23.520000	1,392,219.36	807,851.61	0.18
		Base		9.872244	584,367.75	23.520000	1,392,219.36	807,851.61	0.18
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	21,879.000	58.055849	1,270,203.92	230.880000	5,051,423.52	3,781,219.60	0.64
		Base		58.055849	1,270,203.92	230.880000	5,051,423.52	3,781,219.60	0.64
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,166.000	16.605683	650,378.19	22.900000	896,901.40	246,523.21	0.11
		Base		16.605683	650,378.19	22.900000	896,901.40	246,523.21	0.11
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,110.000	27.993817	758,912.39	31.830000	862,911.30	103,998.91	0.11
		Base		27.993817	758,912.39	31.830000	862,911.30	103,998.91	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	317,145.000	3.718661	1,179,354.89	2.360000	748,462.20	-430,892.69	0.09
		Base		3.718661	1,179,354.89	2.360000	748,462.20	-430,892.69	0.09
009728106	AKORN INC COMMON STOCK								
		Local	40,251.000	43.083046	1,734,135.70	33.300000	1,340,358.30	-393,777.40	0.17
		Base		43.083046	1,734,135.70	33.300000	1,340,358.30	-393,777.40	0.17
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,980.000	16.533163	1,057,791.77	79.730000	5,101,125.40	4,043,333.63	0.64
		Base		16.533163	1,057,791.77	79.730000	5,101,125.40	4,043,333.63	0.64

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012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	56,382.000	45.835938	2,584,321.84	53.560000	3,019,819.92	435,498.08	0.38
		Base		45.835938	2,584,321.84	53.560000	3,019,819.92	435,498.08	0.38
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,084.000	20.481777	472,801.33	37.910000	875,114.44	402,313.11	0.11
		Base		20.481777	472,801.33	37.910000	875,114.44	402,313.11	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	36,334.000	66.829701	2,428,190.36	92.090000	3,345,998.06	917,807.70	0.42
		Base		66.829701	2,428,190.36	92.090000	3,345,998.06	917,807.70	0.42
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,617.000	62.208718	2,277,896.64	66.740000	2,443,818.58	165,921.94	0.31
		Base		62.208718	2,277,896.64	66.740000	2,443,818.58	165,921.94	0.31
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	8,024.000	347.421066	2,787,706.63	509.360000	4,087,104.64	1,299,398.01	0.51
		Base		347.421066	2,787,706.63	509.360000	4,087,104.64	1,299,398.01	0.51
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,879.000	28.509874	1,564,593.36	12.670000	695,316.93	-869,276.43	0.09
		Base		28.509874	1,564,593.36	12.670000	695,316.93	-869,276.43	0.09
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	56,915.000	35.451245	2,017,707.59	60.190000	3,425,713.85	1,408,006.26	0.43
		Base		35.451245	2,017,707.59	60.190000	3,425,713.85	1,408,006.26	0.43
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	94,931.000	15.945793	1,513,750.03	15.230000	1,445,799.13	-67,950.90	0.18
		Base		15.945793	1,513,750.03	15.230000	1,445,799.13	-67,950.90	0.18
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	56,441.000	41.262095	2,328,873.91	40.400000	2,280,216.40	-48,657.51	0.29
		Base		41.262095	2,328,873.91	40.400000	2,280,216.40	-48,657.51	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	90,346.000	17.724928	1,601,376.33	15.570000	1,406,687.22	-194,689.11	0.18
		Base		17.724928	1,601,376.33	15.570000	1,406,687.22	-194,689.11	0.18

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Base Currency: USD - US DOLLAR

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025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,100.000	34.684507	1,252,110.72	74.000000	2,671,400.00	1,419,289.28	0.34
		Base		34.684507	1,252,110.72	74.000000	2,671,400.00	1,419,289.28	0.34
03232P405	AMSURG CORP COMMON STOCK								
		Local	24,343.000	78.790000	1,917,984.97	84.060000	2,046,272.58	128,287.61	0.26
		Base		78.790000	1,917,984.97	84.060000	2,046,272.58	128,287.61	0.26
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	45,297.000	49.894227	2,260,058.82	93.210000	4,222,133.37	1,962,074.55	0.53
		Base		49.894227	2,260,058.82	93.210000	4,222,133.37	1,962,074.55	0.53
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK								
		Local	50,654.000	18.062226	914,924.01	7.060000	357,617.24	-557,306.77	0.05
		Base		18.062226	914,924.01	7.060000	357,617.24	-557,306.77	0.05
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,555.000	43.743042	1,380,311.69	74.480000	2,350,216.40	969,904.71	0.30
		Base		43.743042	1,380,311.69	74.480000	2,350,216.40	969,904.71	0.30
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	88,844.000	16.728689	1,486,243.63	29.350000	2,607,571.40	1,121,327.77	0.33
		Base		16.728689	1,486,243.63	29.350000	2,607,571.40	1,121,327.77	0.33
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	67,769.000	31.831405	2,157,182.49	30.570000	2,071,698.33	-85,484.16	0.26
		Base		31.831405	2,157,182.49	30.570000	2,071,698.33	-85,484.16	0.26
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	47,447.000	31.160478	1,478,471.20	56.560000	2,683,602.32	1,205,131.12	0.34
		Base		31.160478	1,478,471.20	56.560000	2,683,602.32	1,205,131.12	0.34
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	86,114.000	12.805958	1,102,772.26	11.330000	975,671.62	-127,100.64	0.12
		Base		12.805958	1,102,772.26	11.330000	975,671.62	-127,100.64	0.12
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	33,981.000	49.327761	1,676,206.64	112.650000	3,827,959.65	2,151,753.01	0.48
		Base		49.327761	1,676,206.64	112.650000	3,827,959.65	2,151,753.01	0.48

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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
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,482.000	17.515672	1,322,117.92	20.510000	1,548,135.82	226,017.90	0.19
		Base		17.515672	1,322,117.92	20.510000	1,548,135.82	226,017.90	0.19
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	210,241.000	6.185853	1,300,519.86	8.650000	1,818,584.65	518,064.79	0.23
		Base		6.185853	1,300,519.86	8.650000	1,818,584.65	518,064.79	0.23
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	50,938.000	33.909974	1,727,306.28	62.310000	3,173,946.78	1,446,640.50	0.40
		Base		33.909974	1,727,306.28	62.310000	3,173,946.78	1,446,640.50	0.40
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	29,240.000	29.857919	873,045.55	15.880000	464,331.20	-408,714.35	0.06
		Base		29.857919	873,045.55	15.880000	464,331.20	-408,714.35	0.06
053807103	AVNET INC COMMON STOCK USD1.								
		Local	67,566.000	28.945694	1,955,744.78	45.320000	3,062,091.12	1,106,346.34	0.39
		Base		28.945694	1,955,744.78	45.320000	3,062,091.12	1,106,346.34	0.39
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	218,729.000	7.849537	1,716,921.43	3.450000	754,615.05	-962,306.38	0.09
		Base		7.849537	1,716,921.43	3.450000	754,615.05	-962,306.38	0.09
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	43,797.000	17.713628	775,803.75	26.900000	1,178,139.30	402,335.55	0.15
		Base		17.713628	775,803.75	26.900000	1,178,139.30	402,335.55	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,860.000	52.600202	1,149,840.41	69.190000	1,512,493.40	362,652.99	0.19
		Base		52.600202	1,149,840.41	69.190000	1,512,493.40	362,652.99	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	39,261.000	44.620181	1,751,832.94	54.280000	2,131,087.08	379,254.14	0.27
		Base		44.620181	1,751,832.94	54.280000	2,131,087.08	379,254.14	0.27
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	53,379.000	25.279450	1,349,391.77	46.220000	2,467,177.38	1,117,785.61	0.31
		Base		25.279450	1,349,391.77	46.220000	2,467,177.38	1,117,785.61	0.31

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077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,442.000	78.348201	1,679,942.12	62.770000	1,345,914.34	-334,027.78	0.17
		Base		78.348201	1,679,942.12	62.770000	1,345,914.34	-334,027.78	0.17
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	48,965.000	45.062799	2,206,499.95	47.120000	2,307,230.80	100,730.85	0.29
		Base		45.062799	2,206,499.95	47.120000	2,307,230.80	100,730.85	0.29
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,594.000	26.816091	1,329,917.24	55.660000	2,760,402.04	1,430,484.80	0.35
		Base		26.816091	1,329,917.24	55.660000	2,760,402.04	1,430,484.80	0.35
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	26,071.000	35.038478	913,488.15	44.990000	1,172,934.29	259,446.14	0.15
		Base		35.038478	913,488.15	44.990000	1,172,934.29	259,446.14	0.15
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,392.000	96.484564	1,002,667.59	139.720000	1,451,970.24	449,302.65	0.18
		Base		96.484564	1,002,667.59	139.720000	1,451,970.24	449,302.65	0.18
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	101,534.000	19.620050	1,992,102.16	23.470000	2,383,002.98	390,900.82	0.30
		Base		19.620050	1,992,102.16	23.470000	2,383,002.98	390,900.82	0.30
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,677.000	72.501068	1,354,102.45	91.210000	1,703,529.17	349,426.72	0.21
		Base		72.501068	1,354,102.45	91.210000	1,703,529.17	349,426.72	0.21
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	22,530.000	33.207133	748,156.71	42.920000	966,987.60	218,830.89	0.12
		Base		33.207133	748,156.71	42.920000	966,987.60	218,830.89	0.12
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,875.000	307.521198	1,499,165.84	213.620000	1,041,397.50	-457,768.34	0.13
		Base		307.521198	1,499,165.84	213.620000	1,041,397.50	-457,768.34	0.13
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,203.000	20.581021	621,608.59	45.620000	1,377,860.86	756,252.27	0.17
		Base		20.581021	621,608.59	45.620000	1,377,860.86	756,252.27	0.17

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,433.000	24.359811	1,447,776.67	54.980000	3,267,626.34	1,819,849.67	0.41
		Base		24.359811	1,447,776.67	54.980000	3,267,626.34	1,819,849.67	0.41
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	58,754.000	21.921517	1,287,976.82	32.460000	1,907,154.84	619,178.02	0.24
		Base		21.921517	1,287,976.82	32.460000	1,907,154.84	619,178.02	0.24
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	46,204.000	24.452584	1,129,807.17	52.630000	2,431,716.52	1,301,909.35	0.31
		Base		24.452584	1,129,807.17	52.630000	2,431,716.52	1,301,909.35	0.31
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,554.000	188.784826	1,803,650.23	160.240000	1,530,932.96	-272,717.27	0.19
		Base		188.784826	1,803,650.23	160.240000	1,530,932.96	-272,717.27	0.19
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,601.000	30.388884	1,264,207.97	72.210000	3,004,008.21	1,739,800.24	0.38
		Base		30.388884	1,264,207.97	72.210000	3,004,008.21	1,739,800.24	0.38
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	80,432.000	31.539838	2,536,812.29	47.410000	3,813,281.12	1,276,468.83	0.48
		Base		31.539838	2,536,812.29	47.410000	3,813,281.12	1,276,468.83	0.48
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,845.000	35.363450	595,697.32	77.270000	1,301,613.15	705,915.83	0.16
		Base		35.363450	595,697.32	77.270000	1,301,613.15	705,915.83	0.16
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	30,392.000	31.227254	949,058.71	50.110000	1,522,943.12	573,884.41	0.19
		Base		31.227254	949,058.71	50.110000	1,522,943.12	573,884.41	0.19
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	96,592.000	17.674475	1,707,212.92	20.230000	1,954,056.16	246,843.24	0.25
		Base		17.674475	1,707,212.92	20.230000	1,954,056.16	246,843.24	0.25
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	37,997.000	31.834555	1,209,617.57	37.240000	1,415,008.28	205,390.71	0.18
		Base		31.834555	1,209,617.57	37.240000	1,415,008.28	205,390.71	0.18

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126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,088.000	55.712714	1,397,720.56	46.870000	1,175,874.56	-221,846.00	0.15
		Base		55.712714	1,397,720.56	46.870000	1,175,874.56	-221,846.00	0.15
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,232.000	360.062428	803,659.34	446.260000	996,052.32	192,392.98	0.13
		Base		360.062428	803,659.34	446.260000	996,052.32	192,392.98	0.13
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	31,615.000	30.366873	960,048.69	43.540000	1,376,517.10	416,468.41	0.17
		Base		30.366873	960,048.69	43.540000	1,376,517.10	416,468.41	0.17
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	146,419.000	8.690155	1,272,403.78	22.300000	3,265,143.70	1,992,739.92	0.41
		Base		8.690155	1,272,403.78	22.300000	3,265,143.70	1,992,739.92	0.41
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	38,274.000	41.157647	1,575,267.80	42.100000	1,611,335.40	36,067.60	0.20
		Base		41.157647	1,575,267.80	42.100000	1,611,335.40	36,067.60	0.20
13057Q107	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	157,266.000	7.139209	1,122,754.92	4.100000	644,790.60	-477,964.32	0.08
		Base		7.139209	1,122,754.92	4.100000	644,790.60	-477,964.32	0.08
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,644.000	46.076087	2,010,944.73	76.380000	3,333,528.72	1,322,583.99	0.42
		Base		46.076087	2,010,944.73	76.380000	3,333,528.72	1,322,583.99	0.42
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	41,567.000	33.106364	1,376,132.25	31.650000	1,315,595.55	-60,536.70	0.17
		Base		33.106364	1,376,132.25	31.650000	1,315,595.55	-60,536.70	0.17
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	32,778.000	46.712522	1,531,143.06	88.450000	2,899,214.10	1,368,071.04	0.36
		Base		46.712522	1,531,143.06	88.450000	2,899,214.10	1,368,071.04	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	24,895.000	40.809103	1,015,942.61	35.940000	894,726.30	-121,216.31	0.11
		Base		40.809103	1,015,942.61	35.940000	894,726.30	-121,216.31	0.11

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Base Currency: USD - US DOLLAR

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146229109	CARTER S INC COMMON STOCK USD.01								
		Local	26,253.000	51.103536	1,341,621.14	86.230000	2,263,796.19	922,175.05	0.28
		Base		51.103536	1,341,621.14	86.230000	2,263,796.19	922,175.05	0.28
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,591.000	97.437166	1,908,891.52	116.270000	2,277,845.57	368,954.05	0.29
		Base		97.437166	1,908,891.52	116.270000	2,277,845.57	368,954.05	0.29
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	49,430.000	33.948009	1,678,050.10	27.850000	1,376,625.50	-301,424.60	0.17
		Base		33.948009	1,678,050.10	27.850000	1,376,625.50	-301,424.60	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	38,603.000	14.016077	541,062.61	34.320000	1,324,854.96	783,792.35	0.17
		Base		14.016077	541,062.61	34.320000	1,324,854.96	783,792.35	0.17
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	59,843.000	40.473498	2,422,055.55	57.750000	3,455,933.25	1,033,877.70	0.43
		Base		40.473498	2,422,055.55	57.750000	3,455,933.25	1,033,877.70	0.43
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,507.000	38.488164	904,741.28	76.570000	1,799,930.99	895,189.71	0.23
		Base		38.488164	904,741.28	76.570000	1,799,930.99	895,189.71	0.23
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,691.000	26.704576	605,953.54	47.130000	1,069,426.83	463,473.29	0.13
		Base		26.704576	605,953.54	47.130000	1,069,426.83	463,473.29	0.13
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	90,942.000	15.968706	1,452,226.08	6.250000	568,387.50	-883,838.58	0.07
		Base		15.968706	1,452,226.08	6.250000	568,387.50	-883,838.58	0.07
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	69,993.000	11.354757	794,753.53	12.000000	839,916.00	45,162.47	0.11
		Base		11.354757	794,753.53	12.000000	839,916.00	45,162.47	0.11
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	65,802.000	32.281089	2,124,160.22	85.770000	5,643,837.54	3,519,677.32	0.71
		Base		32.281089	2,124,160.22	85.770000	5,643,837.54	3,519,677.32	0.71

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171779309	CIENA CORP COMMON STOCK USD.01								
		Local	63,651.000	17.130198	1,090,354.25	25.040000	1,593,821.04	503,466.79	0.20
		Base		17.130198	1,090,354.25	25.040000	1,593,821.04	503,466.79	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,012.000	24.552958	1,301,601.43	34.700000	1,839,516.40	537,914.97	0.23
		Base		24.552958	1,301,601.43	34.700000	1,839,516.40	537,914.97	0.23
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	25,174.000	49.958693	1,257,660.15	52.830000	1,329,942.42	72,282.27	0.17
		Base		49.958693	1,257,660.15	52.830000	1,329,942.42	72,282.27	0.17
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,719.000	41.007172	1,095,670.64	43.290000	1,156,665.51	60,994.87	0.15
		Base		41.007172	1,095,670.64	43.290000	1,156,665.51	60,994.87	0.15
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,769.000	43.291213	1,894,813.12	37.100000	1,623,829.90	-270,983.22	0.20
		Base		43.291213	1,894,813.12	37.100000	1,623,829.90	-270,983.22	0.20
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	42,350.700	29.815988	1,262,727.96	45.920000	1,944,744.14	682,016.18	0.24
		Base		29.815988	1,262,727.96	45.920000	1,944,744.14	682,016.18	0.24
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,091.000	14.244464	827,475.16	14.790000	859,165.89	31,690.73	0.11
		Base		14.244464	827,475.16	14.790000	859,165.89	31,690.73	0.11
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	60,524.000	28.945696	1,751,909.31	19.450000	1,177,191.80	-574,717.51	0.15
		Base		28.945696	1,751,909.31	19.450000	1,177,191.80	-574,717.51	0.15
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	59,347.000	27.116173	1,609,263.51	28.940000	1,717,502.18	108,238.67	0.22
		Base		27.116173	1,609,263.51	28.940000	1,717,502.18	108,238.67	0.22
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,255.000	74.579261	1,585,182.20	40.980000	871,029.90	-714,152.30	0.11
		Base		74.579261	1,585,182.20	40.980000	871,029.90	-714,152.30	0.11

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,930.000	87.439412	1,480,349.25	84.140000	1,424,490.20	-55,859.05	0.18
		Base		87.439412	1,480,349.25	84.140000	1,424,490.20	-55,859.05	0.18
212485106	CONVERGYS CORP COMMON STOCK								
		Local	49,385.000	11.613418	573,528.64	25.760000	1,272,157.60	698,628.96	0.16
		Base		11.613418	573,528.64	25.760000	1,272,157.60	698,628.96	0.16
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,417.000	84.982351	2,075,014.07	146.250000	3,570,986.25	1,495,972.18	0.45
		Base		84.982351	2,075,014.07	146.250000	3,570,986.25	1,495,972.18	0.45
217204106	COPART INC COMMON STOCK								
		Local	54,992.000	22.504658	1,237,576.16	39.470000	2,170,534.24	932,958.08	0.27
		Base		22.504658	1,237,576.16	39.470000	2,170,534.24	932,958.08	0.27
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	44,765.000	18.750944	839,386.01	36.860000	1,650,037.90	810,651.89	0.21
		Base		18.750944	839,386.01	36.860000	1,650,037.90	810,651.89	0.21
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,501.000	31.944971	1,517,418.07	22.290000	1,058,797.29	-458,620.78	0.13
		Base		31.944971	1,517,418.07	22.290000	1,058,797.29	-458,620.78	0.13
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,012.000	30.117711	2,018,248.08	25.780000	1,727,569.36	-290,678.72	0.22
		Base		30.117711	2,018,248.08	25.780000	1,727,569.36	-290,678.72	0.22
22357R103	COVISINT CORP W/I COMMON STOCK								
		Local	6.000	2.700000	16.20	2.590000	15.54	-0.66	0.00
		Base		2.700000	16.20	2.590000	15.54	-0.66	0.00
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,039.000	151.525269	1,824,212.71	125.920000	1,515,950.88	-308,261.83	0.19
		Base		151.525269	1,824,212.71	125.920000	1,515,950.88	-308,261.83	0.19
224399105	CRANE CO COMMON STOCK USD1.								
		Local	24,794.000	37.431821	928,084.56	52.020000	1,289,783.88	361,699.32	0.16
		Base		37.431821	928,084.56	52.020000	1,289,783.88	361,699.32	0.16

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225447101	CREE INC COMMON STOCK USD.00125								
		Local	51,906.000	34.150428	1,772,612.09	27.640000	1,434,681.84	-337,930.25	0.18
		Base		34.150428	1,772,612.09	27.640000	1,434,681.84	-337,930.25	0.18
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,938.000	58.374970	1,630,879.90	69.790000	1,949,793.02	318,913.12	0.25
		Base		58.374970	1,630,879.90	69.790000	1,949,793.02	318,913.12	0.25
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	168,448.000	15.527476	2,615,572.21	10.820000	1,822,607.36	-792,964.85	0.23
		Base		15.527476	2,615,572.21	10.820000	1,822,607.36	-792,964.85	0.23
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		Local	35,910.000	27.471595	986,504.98	74.870000	2,688,581.70	1,702,076.72	0.34
		Base		27.471595	986,504.98	74.870000	2,688,581.70	1,702,076.72	0.34
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,930.000	59.870004	1,013,599.17	122.280000	2,070,200.40	1,056,601.23	0.26
		Base		59.870004	1,013,599.17	122.280000	2,070,200.40	1,056,601.23	0.26
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	80,541.000	21.413155	1,724,636.91	16.440000	1,324,094.04	-400,542.87	0.17
		Base		21.413155	1,724,636.91	16.440000	1,324,094.04	-400,542.87	0.17
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	47,451.000	19.935550	945,961.77	18.760000	890,180.76	-55,781.01	0.11
		Base		19.935550	945,961.77	18.760000	890,180.76	-55,781.01	0.11
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,422.000	64.013830	1,051,235.12	48.940000	803,692.68	-247,542.44	0.10
		Base		64.013830	1,051,235.12	48.940000	803,692.68	-247,542.44	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	178,615.000	7.560574	1,350,431.90	3.700000	660,875.50	-689,556.40	0.08
		Base		7.560574	1,350,431.90	3.700000	660,875.50	-689,556.40	0.08
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	25,105.000	25.241954	633,699.25	58.650000	1,472,408.25	838,709.00	0.19
		Base		25.241954	633,699.25	58.650000	1,472,408.25	838,709.00	0.19

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251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		28,724.000	Local	24.970627	717,256.28	23.750000	682,195.00	-35,061.28	0.09
			Base	24.970627	717,256.28	23.750000	682,195.00	-35,061.28	0.09
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		47,067.000	Local	32.495000	1,529,442.17	39.030000	1,837,025.01	307,582.84	0.23
			Base	32.495000	1,529,442.17	39.030000	1,837,025.01	307,582.84	0.23
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		32,644.000	Local	29.389047	959,376.04	34.670000	1,131,767.48	172,391.44	0.14
			Base	29.389047	959,376.04	34.670000	1,131,767.48	172,391.44	0.14
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		27,595.000	Local	63.235067	1,744,971.68	107.470000	2,965,634.65	1,220,662.97	0.37
			Base	63.235067	1,744,971.68	107.470000	2,965,634.65	1,220,662.97	0.37
257559203	DOMTAR CORP COMMON STOCK USD.01								
		31,573.000	Local	50.041263	1,579,952.79	41.090000	1,297,334.57	-282,618.22	0.16
			Base	50.041263	1,579,952.79	41.090000	1,297,334.57	-282,618.22	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		63,089.000	Local	25.454433	1,605,894.73	31.400000	1,980,994.60	375,099.87	0.25
			Base	25.454433	1,605,894.73	31.400000	1,980,994.60	375,099.87	0.25
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		104,872.000	Local	11.653374	1,222,112.63	16.090000	1,687,390.48	465,277.85	0.21
			Base	11.653374	1,222,112.63	16.090000	1,687,390.48	465,277.85	0.21
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		69,836.000	Local	29.807903	2,081,664.74	30.980000	2,163,519.28	81,854.54	0.27
			Base	29.807903	2,081,664.74	30.980000	2,163,519.28	81,854.54	0.27
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		35,661.000	Local	29.331338	1,045,984.86	24.640000	878,687.04	-167,297.82	0.11
			Base	29.331338	1,045,984.86	24.640000	878,687.04	-167,297.82	0.11
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		19,450.000	Local	74.626940	1,451,493.98	63.110000	1,227,489.50	-224,004.48	0.15
			Base	74.626940	1,451,493.98	63.110000	1,227,489.50	-224,004.48	0.15

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264411505	DUKE REALTY CORP REIT USD.01								
		Local	173,490.000	12.965426	2,249,371.67	20.350000	3,530,521.50	1,281,149.83	0.44
		Base		12.965426	2,249,371.67	20.350000	3,530,521.50	1,281,149.83	0.44
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	47,859.000	52.497367	2,512,471.51	42.420000	2,030,178.78	-482,292.73	0.26
		Base		52.497367	2,512,471.51	42.420000	2,030,178.78	-482,292.73	0.26
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	25,317.000	70.252402	1,778,580.06	69.080000	1,748,898.36	-29,681.70	0.22
		Base		70.252402	1,778,580.06	69.080000	1,748,898.36	-29,681.70	0.22
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,285.000	22.277020	1,610,294.36	43.380000	3,135,723.30	1,525,428.94	0.39
		Base		22.277020	1,610,294.36	43.380000	3,135,723.30	1,525,428.94	0.39
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	59,048.000	27.775413	1,640,082.60	35.920000	2,121,004.16	480,921.56	0.27
		Base		27.775413	1,640,082.60	35.920000	2,121,004.16	480,921.56	0.27
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	31,253.000	46.609213	1,456,677.72	80.500000	2,515,866.50	1,059,188.78	0.32
		Base		46.609213	1,456,677.72	80.500000	2,515,866.50	1,059,188.78	0.32
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	39,597.000	59.017016	2,336,896.78	59.290000	2,347,706.13	10,809.35	0.30
		Base		59.017016	2,336,896.78	59.290000	2,347,706.13	10,809.35	0.30
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,253.000	24.968489	780,340.19	33.820000	1,056,976.46	276,636.27	0.13
		Base		24.968489	780,340.19	33.820000	1,056,976.46	276,636.27	0.13
294752100	EQUITY ONE INC REIT USD.01								
		Local	37,090.000	19.333064	717,063.35	27.230000	1,009,960.70	292,897.35	0.13
		Base		19.333064	717,063.35	27.230000	1,009,960.70	292,897.35	0.13
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,482.000	81.544988	1,262,479.50	95.080000	1,472,028.56	209,549.06	0.19
		Base		81.544988	1,262,479.50	95.080000	1,472,028.56	209,549.06	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	61,732.000	46.114909	2,846,765.54	83.750000	5,170,055.00	2,323,289.46	0.65
		Base		46.114909	2,846,765.54	83.750000	5,170,055.00	2,323,289.46	0.65
30241L109	FEI COMPANY COMMON STOCK								
		Local	20,900.000	103.816182	2,169,758.20	80.010000	1,672,209.00	-497,549.20	0.21
		Base		103.816182	2,169,758.20	80.010000	1,672,209.00	-497,549.20	0.21
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,025.000	42.244612	888,192.97	37.380000	785,914.50	-102,278.47	0.10
		Base		42.244612	888,192.97	37.380000	785,914.50	-102,278.47	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,811.000	67.070156	1,395,797.02	169.530000	3,528,088.83	2,132,291.81	0.44
		Base		67.070156	1,395,797.02	169.530000	3,528,088.83	2,132,291.81	0.44
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,646.000	28.934528	452,709.63	95.250000	1,490,281.50	1,037,571.87	0.19
		Base		28.934528	452,709.63	95.250000	1,490,281.50	1,037,571.87	0.19
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	58,002.000	10.451237	606,192.65	19.540000	1,133,359.08	527,166.43	0.14
		Base		10.451237	606,192.65	19.540000	1,133,359.08	527,166.43	0.14
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	34,735.000	88.830670	3,085,533.33	146.520000	5,089,372.20	2,003,838.87	0.64
		Base		88.830670	3,085,533.33	146.520000	5,089,372.20	2,003,838.87	0.64
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	47,846.000	21.822658	1,044,126.91	31.320000	1,498,536.72	454,409.81	0.19
		Base		21.822658	1,044,126.91	31.320000	1,498,536.72	454,409.81	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,593.000	16.394142	895,005.37	39.440000	2,153,147.92	1,258,142.55	0.27
		Base		16.394142	895,005.37	39.440000	2,153,147.92	1,258,142.55	0.27
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,595.000	10.999404	1,293,474.96	14.870000	1,748,637.65	455,162.69	0.22
		Base		10.999404	1,293,474.96	14.870000	1,748,637.65	455,162.69	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
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	178,297.000	12.232832	2,181,077.19	10.780000	1,922,041.66	-259,035.53	0.24
		Base		12.232832	2,181,077.19	10.780000	1,922,041.66	-259,035.53	0.24
337915102	FIRSTMERIT CORP COMMON STOCK								
		Local	83,298.000	17.259407	1,437,674.08	20.230000	1,685,118.54	247,444.46	0.21
		Base		17.259407	1,437,674.08	20.230000	1,685,118.54	247,444.46	0.21
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	92,943.000	13.202520	1,227,081.81	23.520000	2,186,019.36	958,937.55	0.28
		Base		13.202520	1,227,081.81	23.520000	2,186,019.36	958,937.55	0.28
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	70,000.000	20.478484	1,433,493.90	65.000000	4,550,000.00	3,116,506.10	0.57
		Base		20.478484	1,433,493.90	65.000000	4,550,000.00	3,116,506.10	0.57
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,102.000	23.097423	1,688,467.81	36.020000	2,633,134.04	944,666.23	0.33
		Base		23.097423	1,688,467.81	36.020000	2,633,134.04	944,666.23	0.33
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	80,368.000	18.646060	1,498,546.58	54.970000	4,417,828.96	2,919,282.38	0.56
		Base		18.646060	1,498,546.58	54.970000	4,417,828.96	2,919,282.38	0.56
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,910.000	9.944698	874,238.38	14.470000	1,272,057.70	397,819.32	0.16
		Base		9.944698	874,238.38	14.470000	1,272,057.70	397,819.32	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,709.000	31.654135	687,179.61	46.300000	1,005,126.70	317,947.09	0.13
		Base		31.654135	687,179.61	46.300000	1,005,126.70	317,947.09	0.13
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	87,708.000	33.702732	2,955,999.25	43.750000	3,837,225.00	881,225.75	0.48
		Base		33.702732	2,955,999.25	43.750000	3,837,225.00	881,225.75	0.48
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,729.000	34.647342	1,445,798.92	93.300000	3,893,315.70	2,447,516.78	0.49
		Base		34.647342	1,445,798.92	93.300000	3,893,315.70	2,447,516.78	0.49

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371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	26,755.000	77.114738	2,063,204.82	69.270000	1,853,318.85	-209,885.97	0.23
		Base		77.114738	2,063,204.82	69.270000	1,853,318.85	-209,885.97	0.23
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	147,164.000	9.879459	1,453,900.68	16.735000	2,462,789.54	1,008,888.86	0.31
		Base		9.879459	1,453,900.68	16.735000	2,462,789.54	1,008,888.86	0.31
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	249,705.000	5.037263	1,257,829.70	5.037262	1,257,829.51	-0.19	0.16
		Base		5.037263	1,257,829.70	5.037262	1,257,829.51	-0.19	0.16
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	65,446.000	23.901477	1,564,256.08	70.850000	4,636,849.10	3,072,593.02	0.58
		Base		23.901477	1,564,256.08	70.850000	4,636,849.10	3,072,593.02	0.58
384109104	GRACO INC COMMON STOCK USD1.								
		Local	29,009.000	36.692814	1,064,421.84	75.460000	2,189,019.14	1,124,597.30	0.28
		Base		36.692814	1,064,421.84	75.460000	2,189,019.14	1,124,597.30	0.28
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,254.000	430.664463	970,717.70	541.250000	1,219,977.50	249,259.80	0.15
		Base		430.664463	970,717.70	541.250000	1,219,977.50	249,259.80	0.15
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,787.000	26.515042	524,653.14	40.770000	806,715.99	282,062.85	0.10
		Base		26.515042	524,653.14	40.770000	806,715.99	282,062.85	0.10
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	77,553.000	23.713844	1,839,079.76	26.990000	2,093,155.47	254,075.71	0.26
		Base		23.713844	1,839,079.76	26.990000	2,093,155.47	254,075.71	0.26
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,917.000	52.651376	680,097.82	35.470000	458,165.99	-221,931.83	0.06
		Base		52.651376	680,097.82	35.470000	458,165.99	-221,931.83	0.06
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,751.000	32.712135	1,071,355.13	19.690000	644,867.19	-426,487.94	0.08
		Base		32.712135	1,071,355.13	19.690000	644,867.19	-426,487.94	0.08

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402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		54,375.000	Local	59.250975	3,221,771.74	25.420000	1,382,212.50	-1,839,559.24	0.17
			Base	59.250975	3,221,771.74	25.420000	1,382,212.50	-1,839,559.24	0.17
404251100	HNI CORP COMMON STOCK USD1.								
		22,286.000	Local	30.794503	686,286.29	44.260000	986,378.36	300,092.07	0.12
			Base	30.794503	686,286.29	44.260000	986,378.36	300,092.07	0.12
404303109	HSN INC COMMON STOCK USD.01								
		16,213.000	Local	40.904345	663,182.14	49.900000	809,028.70	145,846.56	0.10
			Base	40.904345	663,182.14	49.900000	809,028.70	145,846.56	0.10
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		51,563.000	Local	24.565416	1,266,666.54	42.700000	2,201,740.10	935,073.56	0.28
			Base	24.565416	1,266,666.54	42.700000	2,201,740.10	935,073.56	0.28
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		23,422.000	Local	38.903290	911,192.87	31.990000	749,269.78	-161,923.09	0.09
			Base	38.903290	911,192.87	31.990000	749,269.78	-161,923.09	0.09
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		39,236.000	Local	31.436128	1,233,427.91	29.120000	1,142,552.32	-90,875.59	0.14
			Base	31.436128	1,233,427.91	29.120000	1,142,552.32	-90,875.59	0.14
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		22,208.000	Local	46.577409	1,034,391.11	84.600000	1,878,796.80	844,405.69	0.24
			Base	46.577409	1,034,391.11	84.600000	1,878,796.80	844,405.69	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		53,998.000	Local	24.294656	1,311,862.85	28.580000	1,543,262.84	231,399.99	0.19
			Base	24.294656	1,311,862.85	28.580000	1,543,262.84	231,399.99	0.19
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		38,836.000	Local	28.229494	1,096,320.64	63.260000	2,456,765.36	1,360,444.72	0.31
			Base	28.229494	1,096,320.64	63.260000	2,456,765.36	1,360,444.72	0.31
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		40,700.000	Local	30.216994	1,229,831.67	79.380000	3,230,766.00	2,000,934.33	0.41
			Base	30.216994	1,229,831.67	79.380000	3,230,766.00	2,000,934.33	0.41

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	47,295.000	32.020004	1,514,386.11	43.560000	2,060,170.20	545,784.09	0.26
		Base		32.020004	1,514,386.11	43.560000	2,060,170.20	545,784.09	0.26
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	28,338.000	32.764729	928,486.89	50.910000	1,442,687.58	514,200.69	0.18
		Base		32.764729	928,486.89	50.910000	1,442,687.58	514,200.69	0.18
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	94,754.000	28.626864	2,712,509.88	48.080000	4,555,772.32	1,843,262.44	0.57
		Base		28.626864	2,712,509.88	48.080000	4,555,772.32	1,843,262.44	0.57
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	123,197.000	25.028356	3,083,418.40	40.350000	4,970,998.95	1,887,580.55	0.63
		Base		25.028356	3,083,418.40	40.350000	4,970,998.95	1,887,580.55	0.63
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,121.000	22.161812	1,686,979.31	27.770000	2,113,880.17	426,900.86	0.27
		Base		22.161812	1,686,979.31	27.770000	2,113,880.17	426,900.86	0.27
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	25,479.000	51.483296	1,311,742.89	99.290000	2,529,809.91	1,218,067.02	0.32
		Base		51.483296	1,311,742.89	99.290000	2,529,809.91	1,218,067.02	0.32
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	24,030.000	42.146074	1,012,770.16	130.920000	3,146,007.60	2,133,237.44	0.40
		Base		42.146074	1,012,770.16	130.920000	3,146,007.60	2,133,237.44	0.40
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,280.000	74.758756	1,366,590.06	91.190000	1,666,953.20	300,363.14	0.21
		Base		74.758756	1,366,590.06	91.190000	1,666,953.20	300,363.14	0.21
450911201	ITT CORP COMMON STOCK USD1.								
		Local	44,923.000	21.262029	955,154.11	39.710000	1,783,892.33	828,738.22	0.22
		Base		21.262029	955,154.11	39.710000	1,783,892.33	828,738.22	0.22
451107106	IDACORP INC COMMON STOCK								
		Local	25,297.000	37.933641	959,607.32	68.040000	1,721,207.88	761,600.56	0.22
		Base		37.933641	959,607.32	68.040000	1,721,207.88	761,600.56	0.22

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45167R104	IDEX CORP COMMON STOCK USD.01								
		38,890.000	Local	38.579262	1,500,347.50	78.800000	3,064,532.00	1,564,184.50	0.39
			Base	38.579262	1,500,347.50	78.800000	3,064,532.00	1,564,184.50	0.39
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		46,233.000	Local	31.544537	1,458,398.56	70.820000	3,274,221.06	1,815,822.50	0.41
			Base	31.544537	1,458,398.56	70.820000	3,274,221.06	1,815,822.50	0.41
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		78,301.000	Local	19.661675	1,539,528.78	30.930000	2,421,849.93	882,321.15	0.30
			Base	19.661675	1,539,528.78	30.930000	2,421,849.93	882,321.15	0.30
457187102	INGREDION INC COMMON STOCK USD.01								
		35,864.000	Local	43.208460	1,549,628.20	98.570000	3,535,114.48	1,985,486.28	0.44
			Base	43.208460	1,549,628.20	98.570000	3,535,114.48	1,985,486.28	0.44
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		74,505.000	Local	7.607166	566,771.89	28.040000	2,089,120.20	1,522,348.31	0.26
			Base	7.607166	566,771.89	28.040000	2,089,120.20	1,522,348.31	0.26
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		18,047.000	Local	38.337015	691,868.11	52.690000	950,896.43	259,028.32	0.12
			Base	38.337015	691,868.11	52.690000	950,896.43	259,028.32	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		28,058.000	Local	18.679947	524,121.94	30.510000	856,049.58	331,927.64	0.11
			Base	18.679947	524,121.94	30.510000	856,049.58	331,927.64	0.11
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		13,427.000	Local	27.310092	366,692.60	35.590000	477,866.93	111,174.33	0.06
			Base	27.310092	366,692.60	35.590000	477,866.93	111,174.33	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		66,389.000	Local	12.250802	813,318.50	14.480000	961,312.72	147,994.22	0.12
			Base	12.250802	813,318.50	14.480000	961,312.72	147,994.22	0.12
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		97,330.000	Local	21.123546	2,055,954.72	25.590000	2,490,674.70	434,719.98	0.31
			Base	21.123546	2,055,954.72	25.590000	2,490,674.70	434,719.98	0.31

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466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	18,380.000	88.824529	1,632,594.84	74.140000	1,362,693.20	-269,901.64	0.17
		Base		88.824529	1,632,594.84	74.140000	1,362,693.20	-269,901.64	0.17
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	74,086.000	7.270867	538,669.43	15.790000	1,169,817.94	631,148.51	0.15
		Base		7.270867	538,669.43	15.790000	1,169,817.94	631,148.51	0.15
471109108	JARDEN CORP COMMON STOCK USD.01								
		Local	99,699.000	29.204186	2,911,628.13	46.680000	4,653,949.32	1,742,321.19	0.59
		Base		29.204186	2,911,628.13	46.680000	4,653,949.32	1,742,321.19	0.59
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	158,194.000	11.244451	1,778,804.68	24.740000	3,913,719.56	2,134,914.88	0.49
		Base		11.244451	1,778,804.68	24.740000	3,913,719.56	2,134,914.88	0.49
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,593.000	67.285154	1,520,173.49	166.120000	3,753,149.16	2,232,975.67	0.47
		Base		67.285154	1,520,173.49	166.120000	3,753,149.16	2,232,975.67	0.47
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	48,879.000	16.970471	829,499.63	15.350000	750,292.65	-79,206.98	0.09
		Base		16.970471	829,499.63	15.350000	750,292.65	-79,206.98	0.09
48242W106	KBR INC COMMON STOCK USD.001								
		Local	72,534.000	26.184406	1,899,259.74	19.440000	1,410,060.96	-489,198.78	0.18
		Base		26.184406	1,899,259.74	19.440000	1,410,060.96	-489,198.78	0.18
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,510.000	19.378876	513,734.00	32.100000	850,971.00	337,237.00	0.11
		Base		19.378876	513,734.00	32.100000	850,971.00	337,237.00	0.11
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,159.000	38.153413	2,447,884.82	20.040000	1,285,746.36	-1,162,138.46	0.16
		Base		38.153413	2,447,884.82	20.040000	1,285,746.36	-1,162,138.46	0.16
48666K109	KB HOME COMMON STOCK USD1.								
		Local	45,775.000	13.169629	602,839.77	14.090000	644,969.75	42,129.98	0.08
		Base		13.169629	602,839.77	14.090000	644,969.75	42,129.98	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,468.000	27.760792	679,251.06	41.110000	1,005,879.48	326,628.42	0.13
		Base		27.760792	679,251.06	41.110000	1,005,879.48	326,628.42	0.13
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,909.000	29.551314	1,179,363.39	29.250000	1,167,338.25	-12,025.14	0.15
		Base		29.551314	1,179,363.39	29.250000	1,167,338.25	-12,025.14	0.15
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,093.000	31.238618	2,658,187.72	30.810000	2,621,715.33	-36,472.39	0.33
		Base		31.238618	2,658,187.72	30.810000	2,621,715.33	-36,472.39	0.33
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,334.000	55.615577	2,576,892.16	66.730000	3,091,867.82	514,975.66	0.39
		Base		55.615577	2,576,892.16	66.730000	3,091,867.82	514,975.66	0.39
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,526.000	49.257813	1,355,870.55	64.600000	1,778,179.60	422,309.05	0.22
		Base		49.257813	1,355,870.55	64.600000	1,778,179.60	422,309.05	0.22
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,402.000	30.679922	1,362,249.89	16.470000	731,300.94	-630,948.95	0.09
		Base		30.679922	1,362,249.89	16.470000	731,300.94	-630,948.95	0.09
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	153,223.000	11.757495	1,801,518.73	29.490000	4,518,546.27	2,717,027.54	0.57
		Base		11.757495	1,801,518.73	29.490000	4,518,546.27	2,717,027.54	0.57
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,163.000	36.383318	1,497,646.52	58.410000	2,404,330.83	906,684.31	0.30
		Base		36.383318	1,497,646.52	58.410000	2,404,330.83	906,684.31	0.30
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,762.000	60.427406	589,892.34	116.260000	1,134,930.12	545,037.78	0.14
		Base		60.427406	589,892.34	116.260000	1,134,930.12	545,037.78	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,897.000	43.205005	946,060.00	62.420000	1,366,810.74	420,750.74	0.17
		Base		43.205005	946,060.00	62.420000	1,366,810.74	420,750.74	0.17

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517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,839.000	35.890515	2,039,980.98	28.210000	1,603,428.19	-436,552.79	0.20
		Base		35.890515	2,039,980.98	28.210000	1,603,428.19	-436,552.79	0.20
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	32,228.000	41.464121	1,336,305.68	57.930000	1,866,968.04	530,662.36	0.23
		Base		41.464121	1,336,305.68	57.930000	1,866,968.04	530,662.36	0.23
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,139.000	52.097085	1,049,183.20	135.920000	2,737,292.88	1,688,109.68	0.34
		Base		52.097085	1,049,183.20	135.920000	2,737,292.88	1,688,109.68	0.34
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	30,958.000	24.630870	762,522.48	34.340000	1,063,097.72	300,575.24	0.13
		Base		24.630870	762,522.48	34.340000	1,063,097.72	300,575.24	0.13
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	75,305.000	34.457790	2,594,843.84	33.900000	2,552,839.50	-42,004.34	0.32
		Base		34.457790	2,594,843.84	33.900000	2,552,839.50	-42,004.34	0.32
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	22,315.000	37.110089	828,111.63	71.610000	1,597,977.15	769,865.52	0.20
		Base		37.110089	828,111.63	71.610000	1,597,977.15	769,865.52	0.20
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	34,208.000	32.764668	1,120,813.78	56.450000	1,931,041.60	810,227.82	0.24
		Base		32.764668	1,120,813.78	56.450000	1,931,041.60	810,227.82	0.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	73,215.000	24.687801	1,807,517.33	25.390000	1,858,928.85	51,411.52	0.23
		Base		24.687801	1,807,517.33	25.390000	1,858,928.85	51,411.52	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	71,693.000	9.136277	655,007.13	18.400000	1,319,151.20	664,144.07	0.17
		Base		9.136277	655,007.13	18.400000	1,319,151.20	664,144.07	0.17
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	19,652.000	27.920060	548,685.02	26.230000	515,471.96	-33,213.06	0.06
		Base		27.920060	548,685.02	26.230000	515,471.96	-33,213.06	0.06

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552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	98,019.000	20.380942	1,997,719.51	17.420000	1,707,490.98	-290,228.53	0.21
		Base		20.380942	1,997,719.51	17.420000	1,707,490.98	-290,228.53	0.21
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,953.000	30.539977	487,204.25	46.900000	748,195.70	260,991.45	0.09
		Base		30.539977	487,204.25	46.900000	748,195.70	260,991.45	0.09
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,329.000	62.961599	1,531,792.74	61.700000	1,501,099.30	-30,693.44	0.19
		Base		62.961599	1,531,792.74	61.700000	1,501,099.30	-30,693.44	0.19
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	46,390.000	34.035827	1,578,922.03	70.120000	3,252,866.80	1,673,944.77	0.41
		Base		34.035827	1,578,922.03	70.120000	3,252,866.80	1,673,944.77	0.41
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,767.000	26.268774	1,175,974.21	23.500000	1,052,024.50	-123,949.71	0.13
		Base		26.268774	1,175,974.21	23.500000	1,052,024.50	-123,949.71	0.13
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,892.000	57.525582	2,122,233.77	76.600000	2,825,927.20	703,693.43	0.36
		Base		57.525582	2,122,233.77	76.600000	2,825,927.20	703,693.43	0.36
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	38,591.000	49.009002	1,891,306.41	90.280000	3,483,995.48	1,592,689.07	0.44
		Base		49.009002	1,891,306.41	90.280000	3,483,995.48	1,592,689.07	0.44
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,741.000	101.108598	1,894,876.24	106.780000	2,001,163.98	106,287.74	0.25
		Base		101.108598	1,894,876.24	106.780000	2,001,163.98	106,287.74	0.25
577933104	MAXIMUS INC COMMON STOCK								
		Local	33,140.000	62.879600	2,083,829.96	56.750000	1,880,695.00	-203,134.96	0.24
		Base		62.879600	2,083,829.96	56.750000	1,880,695.00	-203,134.96	0.24
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,274.000	32.643807	1,543,203.35	71.370000	3,373,945.38	1,830,742.03	0.42
		Base		32.643807	1,543,203.35	71.370000	3,373,945.38	1,830,742.03	0.42

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587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	50,071.000	12.446652	623,216.32	18.730000	937,829.83	314,613.51	0.12
		Base		12.446652	623,216.32	18.730000	937,829.83	314,613.51	0.12
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,296.000	43.363188	793,372.88	51.750000	946,818.00	153,445.12	0.12
		Base		43.363188	793,372.88	51.750000	946,818.00	153,445.12	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	18,924.000	37.546185	710,524.01	46.650000	882,804.60	172,280.59	0.11
		Base		37.546185	710,524.01	46.650000	882,804.60	172,280.59	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,919.000	104.986819	1,461,311.53	342.780000	4,771,154.82	3,309,843.29	0.60
		Base		104.986819	1,461,311.53	342.780000	4,771,154.82	3,309,843.29	0.60
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	37,876.000	63.506761	2,405,382.07	88.560000	3,354,298.56	948,916.49	0.42
		Base		63.506761	2,405,382.07	88.560000	3,354,298.56	948,916.49	0.42
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,068.000	21.045314	632,790.51	31.710000	953,456.28	320,665.77	0.12
		Base		21.045314	632,790.51	31.710000	953,456.28	320,665.77	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,462.000	30.386043	530,601.09	61.540000	1,074,611.48	544,010.39	0.14
		Base		30.386043	530,601.09	61.540000	1,074,611.48	544,010.39	0.14
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,562.000	70.306448	1,445,641.18	60.260000	1,239,066.12	-206,575.06	0.16
		Base		70.306448	1,445,641.18	60.260000	1,239,066.12	-206,575.06	0.16
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,239.000	38.984484	789,006.97	59.560000	1,205,434.84	416,427.87	0.15
		Base		38.984484	789,006.97	59.560000	1,205,434.84	416,427.87	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	79,352.000	17.064769	1,354,123.56	27.110000	2,151,232.72	797,109.16	0.27
		Base		17.064769	1,354,123.56	27.110000	2,151,232.72	797,109.16	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
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,919.000	775.356087	1,487,908.33	1,682.480000	3,228,679.12	1,740,770.79	0.41
		Base		775.356087	1,487,908.33	1,682.480000	3,228,679.12	1,740,770.79	0.41
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	42,494.000	44.713791	1,900,067.85	45.720000	1,942,825.68	42,757.83	0.24
		Base		44.713791	1,900,067.85	45.720000	1,942,825.68	42,757.83	0.24
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,154.000	23.958119	1,225,553.62	31.400000	1,606,235.60	380,681.98	0.20
		Base		23.958119	1,225,553.62	31.400000	1,606,235.60	380,681.98	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	67,553.000	29.244754	1,975,570.85	38.460000	2,598,088.38	622,517.53	0.33
		Base		29.244754	1,975,570.85	38.460000	2,598,088.38	622,517.53	0.33
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	50,620.000	38.624402	1,955,167.24	33.100000	1,675,522.00	-279,645.24	0.21
		Base		38.624402	1,955,167.24	33.100000	1,675,522.00	-279,645.24	0.21
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,336.000	23.977104	655,438.11	25.200000	688,867.20	33,429.09	0.09
		Base		23.977104	655,438.11	25.200000	688,867.20	33,429.09	0.09
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	243,678.000	16.024416	3,904,797.70	16.400000	3,996,319.20	91,521.50	0.50
		Base		16.024416	3,904,797.70	16.400000	3,996,319.20	91,521.50	0.50
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	63,647.000	10.265469	653,366.29	14.080000	896,149.76	242,783.47	0.11
		Base		10.265469	653,366.29	14.080000	896,149.76	242,783.47	0.11
651587107	NEWMARKET CORP COMMON STOCK								
		Local	5,245.000	154.571739	810,728.77	413.150000	2,166,971.75	1,356,242.98	0.27
		Base		154.571739	810,728.77	413.150000	2,166,971.75	1,356,242.98	0.27
655663102	NORDSON CORP COMMON STOCK								
		Local	28,734.000	42.043432	1,208,075.97	72.530000	2,084,077.02	876,001.05	0.26
		Base		42.043432	1,208,075.97	72.530000	2,084,077.02	876,001.05	0.26

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67011P100	NOW INC COMMON STOCK USD.01								
		53,858.000	Local	31.699109	1,707,250.62	18.380000	989,910.04	-717,340.58	0.12
			Base	31.699109	1,707,250.62	18.380000	989,910.04	-717,340.58	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		100,342.000	Local	20.079398	2,014,806.96	26.110000	2,619,929.62	605,122.66	0.33
			Base	20.079398	2,014,806.96	26.110000	2,619,929.62	605,122.66	0.33
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		49,167.000	Local	27.352136	1,344,822.46	43.740000	2,150,564.58	805,742.12	0.27
			Base	27.352136	1,344,822.46	43.740000	2,150,564.58	805,742.12	0.27
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		247,896.000	Local	5.408709	1,340,797.37	6.590000	1,633,634.64	292,837.27	0.21
			Base	5.408709	1,340,797.37	6.590000	1,633,634.64	292,837.27	0.21
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		25,774.000	Local	45.496905	1,172,637.22	31.720000	817,551.28	-355,085.94	0.10
			Base	45.496905	1,172,637.22	31.720000	817,551.28	-355,085.94	0.10
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		35,147.000	Local	29.881062	1,050,229.69	63.710000	2,239,215.37	1,188,985.68	0.28
			Base	29.881062	1,050,229.69	63.710000	2,239,215.37	1,188,985.68	0.28
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		121,354.000	Local	14.574725	1,768,701.14	18.960000	2,300,871.84	532,170.70	0.29
			Base	14.574725	1,768,701.14	18.960000	2,300,871.84	532,170.70	0.29
680665205	OLIN CORP W/I COMMON STOCK USD1.0								
		82,913.000	Local	18.613913	1,543,335.35	21.770000	1,805,016.01	261,680.66	0.23
			Base	18.613913	1,543,335.35	21.770000	1,805,016.01	261,680.66	0.23
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		81,283.000	Local	27.010797	2,195,518.61	34.440000	2,799,386.52	603,867.91	0.35
			Base	27.010797	2,195,518.61	34.440000	2,799,386.52	603,867.91	0.35
68235P108	ONE GAS INC COMMON STOCK								
		26,204.000	Local	34.730156	910,069.00	48.750000	1,277,445.00	367,376.00	0.16
			Base	34.730156	910,069.00	48.750000	1,277,445.00	367,376.00	0.16

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68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,700.000	51.763472	1,537,375.12	85.910000	2,551,527.00	1,014,151.88	0.32
		Base		51.763472	1,537,375.12	85.910000	2,551,527.00	1,014,151.88	0.32
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	39,354.000	34.721767	1,366,440.40	43.860000	1,726,066.44	359,626.04	0.22
		Base		34.721767	1,366,440.40	43.860000	1,726,066.44	359,626.04	0.22
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	31,667.000	29.420321	931,653.30	38.510000	1,219,496.17	287,842.87	0.15
		Base		29.420321	931,653.30	38.510000	1,219,496.17	287,842.87	0.15
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	40,027.000	14.181619	567,647.65	29.000000	1,160,783.00	593,135.35	0.15
		Base		14.181619	567,647.65	29.000000	1,160,783.00	593,135.35	0.15
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,370.000	19.472650	1,117,145.91	36.040000	2,067,614.80	950,468.89	0.26
		Base		19.472650	1,117,145.91	36.040000	2,067,614.80	950,468.89	0.26
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	49,107.000	28.480538	1,398,593.77	67.990000	3,338,784.93	1,940,191.16	0.42
		Base		28.480538	1,398,593.77	67.990000	3,338,784.93	1,940,191.16	0.42
695263103	PACWEST BANCORP COMMON STOCK								
		Local	56,641.000	43.402051	2,458,335.55	47.020000	2,663,259.82	204,924.27	0.34
		Base		43.402051	2,458,335.55	47.020000	2,663,259.82	204,924.27	0.34
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,267.000	85.559049	1,049,552.85	181.800000	2,230,140.60	1,180,587.75	0.28
		Base		85.559049	1,049,552.85	181.800000	2,230,140.60	1,180,587.75	0.28
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	27,807.000	68.372972	1,901,247.22	67.850000	1,886,704.95	-14,542.27	0.24
		Base		68.372972	1,901,247.22	67.850000	1,886,704.95	-14,542.27	0.24
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	73,968.000	15.136768	1,119,636.45	16.220000	1,199,760.96	80,124.51	0.15
		Base		15.136768	1,119,636.45	16.220000	1,199,760.96	80,124.51	0.15

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Base Currency: USD - US DOLLAR

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708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	153,514.000	9.688832	1,487,371.39	7.970000	1,223,506.58	-263,864.81	0.15
		Base		9.688832	1,487,371.39	7.970000	1,223,506.58	-263,864.81	0.15
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	17,707.000	33.623820	595,376.98	52.910000	936,877.37	341,500.39	0.12
		Base		33.623820	595,376.98	52.910000	936,877.37	341,500.39	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,912.000	56.591114	1,749,344.51	105.430000	3,259,052.16	1,509,707.65	0.41
		Base		56.591114	1,749,344.51	105.430000	3,259,052.16	1,509,707.65	0.41
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	67,014.000	13.777391	923,278.07	13.630000	913,400.82	-9,877.25	0.11
		Base		13.777391	923,278.07	13.630000	913,400.82	-9,877.25	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	44,550.000	37.528376	1,671,889.15	35.980000	1,602,909.00	-68,980.15	0.20
		Base		37.528376	1,671,889.15	35.980000	1,602,909.00	-68,980.15	0.20
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	30,503.000	38.099094	1,162,136.67	69.520000	2,120,568.56	958,431.89	0.27
		Base		38.099094	1,162,136.67	69.520000	2,120,568.56	958,431.89	0.27
737464107	POST PROPERTIES INC REIT USD.01								
		Local	27,349.000	61.310000	1,676,767.19	58.960000	1,612,497.04	-64,270.15	0.20
		Base		61.310000	1,676,767.19	58.960000	1,612,497.04	-64,270.15	0.20
737630103	POTLATCH CORP REIT USD1.								
		Local	20,441.000	34.158426	698,232.38	33.420000	683,138.22	-15,094.16	0.09
		Base		34.158426	698,232.38	33.420000	683,138.22	-15,094.16	0.09
74164M108	PRIMERICA INC COMMON STOCK								
		Local	24,922.000	34.904683	869,894.50	51.240000	1,277,003.28	407,108.78	0.16
		Base		34.904683	869,894.50	51.240000	1,277,003.28	407,108.78	0.16
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	33,084.000	44.250568	1,463,985.80	55.410000	1,833,184.44	369,198.64	0.23
		Base		44.250568	1,463,985.80	55.410000	1,833,184.44	369,198.64	0.23

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74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	80,786.000	18.466744	1,491,854.35	15.800000	1,276,418.80	-215,435.55	0.16
		Base		18.466744	1,491,854.35	15.800000	1,276,418.80	-215,435.55	0.16
748356102	QUESTAR CORP COMMON STOCK								
		Local	88,309.000	17.543606	1,549,258.31	18.950000	1,673,455.55	124,197.24	0.21
		Base		17.543606	1,549,258.31	18.950000	1,673,455.55	124,197.24	0.21
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,048.000	25.056675	1,679,999.97	46.980000	3,149,915.04	1,469,915.07	0.40
		Base		25.056675	1,679,999.97	46.980000	3,149,915.04	1,469,915.07	0.40
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	57,475.000	33.545834	1,928,046.79	28.620000	1,644,934.50	-283,112.29	0.21
		Base		33.545834	1,928,046.79	28.620000	1,644,934.50	-283,112.29	0.21
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	64,396.000	29.271724	1,884,981.95	58.730000	3,781,977.08	1,896,995.13	0.48
		Base		29.271724	1,884,981.95	58.730000	3,781,977.08	1,896,995.13	0.48
754907103	RAYONIER INC REIT								
		Local	63,286.000	22.678634	1,435,240.01	24.130000	1,527,091.18	91,851.17	0.19
		Base		22.678634	1,435,240.01	24.130000	1,527,091.18	91,851.17	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,532.000	65.108539	1,467,025.60	64.460000	1,452,412.72	-14,612.88	0.18
		Base		65.108539	1,467,025.60	64.460000	1,452,412.72	-14,612.88	0.18
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	47,314.000	52.113556	2,465,700.77	67.380000	3,188,017.32	722,316.55	0.40
		Base		52.113556	2,465,700.77	67.380000	3,188,017.32	722,316.55	0.40
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	33,400.000	47.106904	1,573,370.59	91.880000	3,068,792.00	1,495,421.41	0.39
		Base		47.106904	1,573,370.59	91.880000	3,068,792.00	1,495,421.41	0.39
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,919.000	37.528030	1,385,497.35	58.810000	2,171,206.39	785,709.04	0.27
		Base		37.528030	1,385,497.35	58.810000	2,171,206.39	785,709.04	0.27

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	26,661.000	23.696015	631,759.45	17.160000	457,502.76	-174,256.69	0.06
		Base		23.696015	631,759.45	17.160000	457,502.76	-174,256.69	0.06
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,610.000	30.436398	2,149,114.08	59.570000	4,206,237.70	2,057,123.62	0.53
		Base		30.436398	2,149,114.08	59.570000	4,206,237.70	2,057,123.62	0.53
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	47,233.000	11.677103	551,544.61	27.150000	1,282,375.95	730,831.34	0.16
		Base		11.677103	551,544.61	27.150000	1,282,375.95	730,831.34	0.16
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,758.000	76.030641	2,490,611.73	35.950000	1,177,650.10	-1,312,961.63	0.15
		Base		76.030641	2,490,611.73	35.950000	1,177,650.10	-1,312,961.63	0.15
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	70,021.000	24.750026	1,733,021.59	54.390000	3,808,442.19	2,075,420.60	0.48
		Base		24.750026	1,733,021.59	54.390000	3,808,442.19	2,075,420.60	0.48
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	214,007.000	9.502556	2,033,613.56	6.755000	1,445,617.29	-587,996.27	0.18
		Base		9.502556	2,033,613.56	6.755000	1,445,617.29	-587,996.27	0.18
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	34,144.000	59.103518	2,018,030.51	29.370000	1,002,809.28	-1,015,221.23	0.13
		Base		59.103518	2,018,030.51	29.370000	1,002,809.28	-1,015,221.23	0.13
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	41,100.000	270.967143	11,136,749.56	266.220000	10,941,642.00	-195,107.56	1.38
		Base		270.967143	11,136,749.56	266.220000	10,941,642.00	-195,107.56	1.38
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,866.000	60.936998	1,576,196.39	132.480000	3,426,727.68	1,850,531.29	0.43
		Base		60.936998	1,576,196.39	132.480000	3,426,727.68	1,850,531.29	0.43
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,048.000	35.766017	752,803.13	50.240000	1,057,451.52	304,648.39	0.13
		Base		35.766017	752,803.13	50.240000	1,057,451.52	304,648.39	0.13

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810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,781.000	47.946896	1,092,278.23	69.790000	1,589,885.99	497,607.76	0.20
		Base		47.946896	1,092,278.23	69.790000	1,589,885.99	497,607.76	0.20
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,293.000	22.336162	2,664,547.81	14.450000	1,723,783.85	-940,763.96	0.22
		Base		22.336162	2,664,547.81	14.450000	1,723,783.85	-940,763.96	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	23,030.000	31.089932	716,001.14	66.840000	1,539,325.20	823,324.06	0.19
		Base		31.089932	716,001.14	66.840000	1,539,325.20	823,324.06	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	100,692.000	9.607135	967,361.63	27.850000	2,804,272.20	1,836,910.57	0.35
		Base		9.607135	967,361.63	27.850000	2,804,272.20	1,836,910.57	0.35
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,565.000	70.875981	1,811,944.46	158.150000	4,043,104.75	2,231,160.29	0.51
		Base		70.875981	1,811,944.46	158.150000	4,043,104.75	2,231,160.29	0.51
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,080.000	42.808106	859,586.76	54.110000	1,086,528.80	226,942.04	0.14
		Base		42.808106	859,586.76	54.110000	1,086,528.80	226,942.04	0.14
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,329.000	32.317193	656,976.21	54.330000	1,104,474.57	447,498.36	0.14
		Base		32.317193	656,976.21	54.330000	1,104,474.57	447,498.36	0.14
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	28,068.000	73.532559	2,063,911.87	108.480000	3,044,816.64	980,904.77	0.38
		Base		73.532559	2,063,911.87	108.480000	3,044,816.64	980,904.77	0.38
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,350.000	36.949594	2,377,706.37	30.200000	1,943,370.00	-434,336.37	0.24
		Base		36.949594	2,377,706.37	30.200000	1,943,370.00	-434,336.37	0.24
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	38,055.000	53.033214	2,018,178.97	79.760000	3,035,266.80	1,017,087.83	0.38
		Base		53.033214	2,018,178.97	79.760000	3,035,266.80	1,017,087.83	0.38

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83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	31,335.000	51.924787	1,627,063.19	58.430000	1,830,904.05	203,840.86	0.23
		Base		51.924787	1,627,063.19	58.430000	1,830,904.05	203,840.86	0.23
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	33,684.000	37.998310	1,279,935.09	53.740000	1,810,178.16	530,243.07	0.23
		Base		37.998310	1,279,935.09	53.740000	1,810,178.16	530,243.07	0.23
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,717.000	30.987702	1,571,603.28	43.820000	2,222,418.94	650,815.66	0.28
		Base		30.987702	1,571,603.28	43.820000	2,222,418.94	650,815.66	0.28
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	31,081.000	27.584360	857,349.49	28.310000	879,903.11	22,553.62	0.11
		Base		27.584360	857,349.49	28.310000	879,903.11	22,553.62	0.11
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	18,008.000	100.437433	1,808,677.29	100.490000	1,809,623.92	946.63	0.23
		Base		100.437433	1,808,677.29	100.490000	1,809,623.92	946.63	0.23
852891100	STANCORP FINANCIAL GROUP COMMON STOCK								
		Local	21,255.000	44.238351	940,286.14	113.640000	2,415,418.20	1,475,132.06	0.30
		Base		44.238351	940,286.14	113.640000	2,415,418.20	1,475,132.06	0.30
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	121,636.000	13.262218	1,613,163.15	17.390000	2,115,250.04	502,086.89	0.27
		Base		13.262218	1,613,163.15	17.390000	2,115,250.04	502,086.89	0.27
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,890.000	48.503582	1,692,289.96	45.360000	1,582,610.40	-109,679.56	0.20
		Base		48.503582	1,692,289.96	45.360000	1,582,610.40	-109,679.56	0.20
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	158,314.000	9.475207	1,500,057.98	3.190000	505,021.66	-995,036.32	0.06
		Base		9.475207	1,500,057.98	3.190000	505,021.66	-995,036.32	0.06
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,749.000	25.089955	1,900,538.98	15.670000	1,186,986.83	-713,552.15	0.15
		Base		25.089955	1,900,538.98	15.670000	1,186,986.83	-713,552.15	0.15

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868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	133,115.000	6.476146	862,072.23	6.720000	894,532.80	32,460.57	0.11
		Base		6.476146	862,072.23	6.720000	894,532.80	32,460.57	0.11
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,307.000	83.249397	1,524,046.72	89.770000	1,643,419.39	119,372.67	0.21
		Base		83.249397	1,524,046.72	89.770000	1,643,419.39	119,372.67	0.21
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	78,363.000	25.485465	1,997,117.52	50.080000	3,924,419.04	1,927,301.52	0.49
		Base		25.485465	1,997,117.52	50.080000	3,924,419.04	1,927,301.52	0.49
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	66,327.000	19.625623	1,301,708.70	33.380000	2,213,995.26	912,286.56	0.28
		Base		19.625623	1,301,708.70	33.380000	2,213,995.26	912,286.56	0.28
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	84,973.000	15.871717	1,348,667.38	15.320000	1,301,786.36	-46,881.02	0.16
		Base		15.871717	1,348,667.38	15.320000	1,301,786.36	-46,881.02	0.16
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,147.000	14.592937	1,067,429.55	13.950000	1,020,400.65	-47,028.90	0.13
		Base		14.592937	1,067,429.55	13.950000	1,020,400.65	-47,028.90	0.13
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,288.000	19.540916	630,937.09	7.790000	251,523.52	-379,413.57	0.03
		Base		19.540916	630,937.09	7.790000	251,523.52	-379,413.57	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,161.000	33.935350	1,634,360.39	33.310000	1,604,242.91	-30,117.48	0.20
		Base		33.935350	1,634,360.39	33.310000	1,604,242.91	-30,117.48	0.20
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,582.000	57.610424	1,761,841.99	71.870000	2,197,928.34	436,086.35	0.28
		Base		57.610424	1,761,841.99	71.870000	2,197,928.34	436,086.35	0.28
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,750.000	40.724993	722,868.63	67.650000	1,200,787.50	477,918.87	0.15
		Base		40.724993	722,868.63	67.650000	1,200,787.50	477,918.87	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,784.000	100.212479	1,782,178.72	92.510000	1,645,197.84	-136,980.88	0.21
		Base		100.212479	1,782,178.72	92.510000	1,645,197.84	-136,980.88	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	20,902.000	61.276634	1,280,804.21	131.700000	2,752,793.40	1,471,989.19	0.35
		Base		61.276634	1,280,804.21	131.700000	2,752,793.40	1,471,989.19	0.35
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,370.000	34.066476	1,613,728.99	28.290000	1,340,097.30	-273,631.69	0.17
		Base		34.066476	1,613,728.99	28.290000	1,340,097.30	-273,631.69	0.17
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	31,101.000	49.087343	1,526,665.47	79.500000	2,472,529.50	945,864.03	0.31
		Base		49.087343	1,526,665.47	79.500000	2,472,529.50	945,864.03	0.31
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	105,945.000	20.218099	2,142,006.52	20.780000	2,201,537.10	59,530.58	0.28
		Base		20.218099	2,142,006.52	20.780000	2,201,537.10	59,530.58	0.28
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	54,521.000	23.757629	1,295,289.67	20.480000	1,116,590.08	-178,699.59	0.14
		Base		23.757629	1,295,289.67	20.480000	1,116,590.08	-178,699.59	0.14
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	22,906.000	31.511120	721,793.72	57.920000	1,326,715.52	604,921.80	0.17
		Base		31.511120	721,793.72	57.920000	1,326,715.52	604,921.80	0.17
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,465.000	43.760991	2,339,681.38	9.120000	487,600.80	-1,852,080.58	0.06
		Base		43.760991	2,339,681.38	9.120000	487,600.80	-1,852,080.58	0.06
887228104	TIME INC COMMON STOCK USD.01								
		Local	55,144.000	22.925601	1,264,209.34	16.640000	917,596.16	-346,613.18	0.12
		Base		22.925601	1,264,209.34	16.640000	917,596.16	-346,613.18	0.12
887389104	TIMKEN CO COMMON STOCK								
		Local	36,958.000	25.249358	933,165.78	32.240000	1,191,525.92	258,360.14	0.15
		Base		25.249358	933,165.78	32.240000	1,191,525.92	258,360.14	0.15

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889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	81,480.000	27.563831	2,245,900.99	37.180000	3,029,426.40	783,525.41	0.38
		Base		27.563831	2,245,900.99	37.180000	3,029,426.40	783,525.41	0.38
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,981.000	22.146848	198,900.84	32.050000	287,841.05	88,940.21	0.04
		Base		22.146848	198,900.84	32.050000	287,841.05	88,940.21	0.04
891092108	TORO CO COMMON STOCK USD1.								
		Local	27,541.000	71.299134	1,963,649.45	77.070000	2,122,584.87	158,935.42	0.27
		Base		71.299134	1,963,649.45	77.070000	2,122,584.87	158,935.42	0.27
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	34,817.000	64.242912	2,236,745.45	134.510000	4,683,234.67	2,446,489.22	0.59
		Base		64.242912	2,236,745.45	134.510000	4,683,234.67	2,446,489.22	0.59
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	21,640.000	83.191616	1,800,266.57	86.460000	1,870,994.40	70,727.83	0.24
		Base		83.191616	1,800,266.57	86.460000	1,870,994.40	70,727.83	0.24
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK								
		Local	129,168.000	19.684761	2,542,641.24	22.900000	2,957,947.20	415,305.96	0.37
		Base		19.684761	2,542,641.24	22.900000	2,957,947.20	415,305.96	0.37
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	77,614.000	12.842153	996,730.90	27.150000	2,107,220.10	1,110,489.20	0.27
		Base		12.842153	996,730.90	27.150000	2,107,220.10	1,110,489.20	0.27
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,777.000	53.133481	1,316,488.25	40.050000	992,318.85	-324,169.40	0.12
		Base		53.133481	1,316,488.25	40.050000	992,318.85	-324,169.40	0.12
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	33,948.000	21.698133	736,608.23	25.250000	857,187.00	120,578.77	0.11
		Base		21.698133	736,608.23	25.250000	857,187.00	120,578.77	0.11
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,067.000	36.668313	919,164.60	56.770000	1,423,053.59	503,888.99	0.18
		Base		36.668313	919,164.60	56.770000	1,423,053.59	503,888.99	0.18

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902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,016.000	111.861774	1,903,439.94	178.440000	3,036,335.04	1,132,895.10	0.38
		Base		111.861774	1,903,439.94	178.440000	3,036,335.04	1,132,895.10	0.38
902653104	UDR INC REIT USD.01								
		Local	131,657.000	20.624158	2,715,314.74	36.910000	4,859,459.87	2,144,145.13	0.61
		Base		20.624158	2,715,314.74	36.910000	4,859,459.87	2,144,145.13	0.61
902681105	UGI CORP COMMON STOCK								
		Local	86,821.000	19.174196	1,664,722.89	34.670000	3,010,084.07	1,345,361.18	0.38
		Base		19.174196	1,664,722.89	34.670000	3,010,084.07	1,345,361.18	0.38
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,365.000	146.132695	2,099,196.17	197.500000	2,837,087.50	737,891.33	0.36
		Base		146.132695	2,099,196.17	197.500000	2,837,087.50	737,891.33	0.36
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	110,728.000	18.057656	1,999,488.16	17.920000	1,984,245.76	-15,242.40	0.25
		Base		18.057656	1,999,488.16	17.920000	1,984,245.76	-15,242.40	0.25
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,170.000	57.532855	1,448,101.97	43.910000	1,105,214.70	-342,887.27	0.14
		Base		57.532855	1,448,101.97	43.910000	1,105,214.70	-342,887.27	0.14
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	73,490.000	31.452272	2,311,427.47	8.070000	593,064.30	-1,718,363.17	0.07
		Base		31.452272	2,311,427.47	8.070000	593,064.30	-1,718,363.17	0.07
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,884.000	58.381448	1,336,001.06	152.630000	3,492,784.92	2,156,783.86	0.44
		Base		58.381448	1,336,001.06	152.630000	3,492,784.92	2,156,783.86	0.44
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,399.000	23.794441	1,104,038.28	23.990000	1,113,112.01	9,073.73	0.14
		Base		23.794441	1,104,038.28	23.990000	1,113,112.01	9,073.73	0.14
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,780.000	27.917760	1,138,486.24	55.030000	2,244,123.40	1,105,637.16	0.28
		Base		27.917760	1,138,486.24	55.030000	2,244,123.40	1,105,637.16	0.28

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919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	116,943.000	11.314288	1,323,126.74	11.140000	1,302,745.02	-20,381.72	0.16
		Base		11.314288	1,323,126.74	11.140000	1,302,745.02	-20,381.72	0.16
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	11,683.000	94.355839	1,102,359.27	117.250000	1,369,831.75	267,472.48	0.17
		Base		94.355839	1,102,359.27	117.250000	1,369,831.75	267,472.48	0.17
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	37,149.000	31.217387	1,159,694.72	84.490000	3,138,719.01	1,979,024.29	0.39
		Base		31.217387	1,159,694.72	84.490000	3,138,719.01	1,979,024.29	0.39
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,539.000	26.588765	1,104,470.73	42.570000	1,768,315.23	663,844.50	0.22
		Base		26.588765	1,104,470.73	42.570000	1,768,315.23	663,844.50	0.22
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	57,433.000	35.475656	2,037,473.37	28.680000	1,647,178.44	-390,294.93	0.21
		Base		35.475656	2,037,473.37	28.680000	1,647,178.44	-390,294.93	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,060.000	8.799698	598,907.44	11.920000	811,275.20	212,367.76	0.10
		Base		8.799698	598,907.44	11.920000	811,275.20	212,367.76	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	31,753.000	21.614002	686,309.41	44.050000	1,398,719.65	712,410.24	0.18
		Base		21.614002	686,309.41	44.050000	1,398,719.65	712,410.24	0.18
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	24,989.000	36.724497	917,708.46	61.660000	1,540,821.74	623,113.28	0.19
		Base		36.724497	917,708.46	61.660000	1,540,821.74	623,113.28	0.19
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	93,115.000	19.348491	1,801,634.73	10.550000	982,363.25	-819,271.48	0.12
		Base		19.348491	1,801,634.73	10.550000	982,363.25	-819,271.48	0.12
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	48,579.000	30.923924	1,502,253.32	80.120000	3,892,149.48	2,389,896.16	0.49
		Base		30.923924	1,502,253.32	80.120000	3,892,149.48	2,389,896.16	0.49

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930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		42,080.000	Local	28.395040	1,194,863.29	37.400000	1,573,792.00	378,928.71	0.20
			Base	28.395040	1,194,863.29	37.400000	1,573,792.00	378,928.71	0.20
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		47,227.000	Local	17.072262	806,271.71	25.840000	1,220,345.68	414,073.97	0.15
			Base	17.072262	806,271.71	25.840000	1,220,345.68	414,073.97	0.15
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		62,015.000	Local	25.235251	1,564,964.10	54.500000	3,379,817.50	1,814,853.40	0.43
			Base	25.235251	1,564,964.10	54.500000	3,379,817.50	1,814,853.40	0.43
942622200	WATSCO INC COMMON STOCK USD.5								
		12,915.000	Local	65.797648	849,776.63	127.110000	1,641,625.65	791,849.02	0.21
			Base	65.797648	849,776.63	127.110000	1,641,625.65	791,849.02	0.21
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		46,191.000	Local	21.496795	992,958.48	40.210000	1,857,340.11	864,381.63	0.23
			Base	21.496795	992,958.48	40.210000	1,857,340.11	864,381.63	0.23
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		57,297.000	Local	23.350286	1,337,901.31	34.960000	2,003,103.12	665,201.81	0.25
			Base	23.350286	1,337,901.31	34.960000	2,003,103.12	665,201.81	0.25
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		22,146.000	Local	35.406510	784,112.58	82.480000	1,826,602.08	1,042,489.50	0.23
			Base	35.406510	784,112.58	82.480000	1,826,602.08	1,042,489.50	0.23
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		109,624.000	Local	4.972178	545,070.05	10.510000	1,152,148.24	607,078.19	0.14
			Base	4.972178	545,070.05	10.510000	1,152,148.24	607,078.19	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		22,398.000	Local	22.905418	513,035.56	26.960000	603,850.08	90,814.52	0.08
			Base	22.905418	513,035.56	26.960000	603,850.08	90,814.52	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		36,183.000	Local	60.282682	2,181,208.28	63.050000	2,281,338.15	100,129.87	0.29
			Base	60.282682	2,181,208.28	63.050000	2,281,338.15	100,129.87	0.29

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95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	70,980.000	26.136720	1,855,184.38	42.680000	3,029,426.40	1,174,242.02	0.38
		Base		26.136720	1,855,184.38	42.680000	3,029,426.40	1,174,242.02	0.38
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	35,543.000	42.667524	1,516,531.79	45.260000	1,608,676.18	92,144.39	0.20
		Base		42.667524	1,516,531.79	45.260000	1,608,676.18	92,144.39	0.20
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,423.000	70.161418	1,362,745.22	94.270000	1,831,006.21	468,260.99	0.23
		Base		70.161418	1,362,745.22	94.270000	1,831,006.21	468,260.99	0.23
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,319.000	20.611867	1,820,419.44	40.630000	3,588,400.97	1,767,981.53	0.45
		Base		20.611867	1,820,419.44	40.630000	3,588,400.97	1,767,981.53	0.45
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	24,813.000	42.772649	1,061,317.74	51.590000	1,280,102.67	218,784.93	0.16
		Base		42.772649	1,061,317.74	51.590000	1,280,102.67	218,784.93	0.16
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	42,326.000	30.591599	1,294,820.04	63.330000	2,680,505.58	1,385,685.54	0.34
		Base		30.591599	1,294,820.04	63.330000	2,680,505.58	1,385,685.54	0.34
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,572.000	22.209572	1,278,649.47	21.750000	1,252,191.00	-26,458.47	0.16
		Base		22.209572	1,278,649.47	21.750000	1,252,191.00	-26,458.47	0.16
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	28,755.000	30.441953	875,358.35	50.430000	1,450,114.65	574,756.30	0.18
		Base		30.441953	875,358.35	50.430000	1,450,114.65	574,756.30	0.18
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	36,069.000	41.295203	1,489,476.69	43.590000	1,572,247.71	82,771.02	0.20
		Base		41.295203	1,489,476.69	43.590000	1,572,247.71	82,771.02	0.20
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	23,643.000	16.599884	392,471.05	30.770000	727,495.11	335,024.06	0.09
		Base		16.599884	392,471.05	30.770000	727,495.11	335,024.06	0.09

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98212B103	WPX ENERGY INC COMMON STOCK								
		Local	117,538.000	16.297281	1,915,549.79	8.580000	1,008,476.04	-907,073.75	0.13
		Base		16.297281	1,915,549.79	8.580000	1,008,476.04	-907,073.75	0.13
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,167.000	36.500290	955,103.10	80.200000	2,098,593.40	1,143,490.30	0.26
		Base		36.500290	955,103.10	80.200000	2,098,593.40	1,143,490.30	0.26
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,541.000	31.371936	958,130.30	50.520000	1,542,931.32	584,801.02	0.19
		Base		31.371936	958,130.30	50.520000	1,542,931.32	584,801.02	0.19
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	30,444.000	69.422309	2,113,492.76	65.960000	2,008,086.24	-105,406.52	0.25
		Base		69.422309	2,113,492.76	65.960000	2,008,086.24	-105,406.52	0.25
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	22,205.000	87.751941	1,948,531.84	184.440000	4,095,490.20	2,146,958.36	0.52
		Base		87.751941	1,948,531.84	184.440000	4,095,490.20	2,146,958.36	0.52
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,224.000	67.543865	1,433,550.99	59.850000	1,270,256.40	-163,294.59	0.16
		Base		67.543865	1,433,550.99	59.850000	1,270,256.40	-163,294.59	0.16
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	146,648.000	13.362485	1,959,581.67	10.110000	1,482,611.28	-476,970.39	0.19
		Base		13.362485	1,959,581.67	10.110000	1,482,611.28	-476,970.39	0.19
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	121,591.000	12.743242	1,549,463.53	13.270000	1,613,512.57	64,049.04	0.20
		Base		12.743242	1,549,463.53	13.270000	1,613,512.57	64,049.04	0.20
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	23,087.000	93.554323	2,159,888.65	110.760000	2,557,116.12	397,227.47	0.32
		Base		93.554323	2,159,888.65	110.760000	2,557,116.12	397,227.47	0.32
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,710.000	29.170035	1,829,252.92	20.330000	1,274,894.30	-554,358.62	0.16
		Base		29.170035	1,829,252.92	20.330000	1,274,894.30	-554,358.62	0.16

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G84720104	STERIS PLC COMMON STOCK								
		42,665.000	Local	74.540000	3,180,249.10	76.380000	3,258,752.70	78,503.60	0.41
			Base	74.540000	3,180,249.10	76.380000	3,258,752.70	78,503.60	0.41
US DOLLAR Total									
		20,957,616.700	Local		581,550,344.13		790,697,608.48	209,147,264.35	99.50
			Base		581,550,344.13		790,697,608.48	209,147,264.35	99.50
EQUITY Total									
		20,957,616.700	Base		581,550,344.13		790,697,608.48	209,147,264.35	99.50

& Issue has redenominated but Local is not converted
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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								
		24,899,459.730	Base	585,492,187.16		794,639,451.51	209,147,264.35	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	929,943.800	1.000000	929,943.80	1.000000	929,943.80	0.00	0.18
		Base		1.000000	929,943.80	1.000000	929,943.80	0.00	0.18
US DOLLAR Total									
		Local	929,943.800		929,943.80		929,943.80	0.00	0.18
		Base			929,943.80		929,943.80	0.00	0.18
CASH Total									
		Base	929,943.800		929,943.80		929,943.80	0.00	0.18
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.147752	31 Dec 2099		
		Local	11,150,092.600	100.000000	11,150,092.60	100.000000	11,150,092.60	0.00	2.12
		Base		100.000000	11,150,092.60	100.000000	11,150,092.60	0.00	2.12
US DOLLAR Total									
		Local	11,150,092.600		11,150,092.60		11,150,092.60	0.00	2.12
		Base			11,150,092.60		11,150,092.60	0.00	2.12
CASH EQUIVALENT Total									
		Base	11,150,092.600		11,150,092.60		11,150,092.60	0.00	2.12
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,436.000	11.089517	337,520.55	24.710000	752,073.56	414,553.01	0.14
		Base		11.089517	337,520.55	24.710000	752,073.56	414,553.01	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.								
		Local	24,876.000	24.287505	604,175.98	24.560000	610,954.56	6,778.58	0.12
		Base		24.287505	604,175.98	24.560000	610,954.56	6,778.58	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	42,037.000	23.864564	1,003,194.68	29.670000	1,247,237.79	244,043.11	0.24
		Base		23.864564	1,003,194.68	29.670000	1,247,237.79	244,043.11	0.24
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	133,074.000	6.955346	925,575.72	2.380000	316,716.12	-608,859.60	0.06
		Base		6.955346	925,575.72	2.380000	316,716.12	-608,859.60	0.06
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	35,657.000	10.262909	365,944.56	29.500000	1,051,881.50	685,936.94	0.20
		Base		10.262909	365,944.56	29.500000	1,051,881.50	685,936.94	0.20
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,655.000	66.495307	376,030.96	43.820000	247,802.10	-128,228.86	0.05
		Base		66.495307	376,030.96	43.820000	247,802.10	-128,228.86	0.05
002474104	AZZ INC COMMON STOCK USD1.								
		Local	19,284.000	28.137510	542,603.74	59.540000	1,148,169.36	605,565.62	0.22
		Base		28.137510	542,603.74	59.540000	1,148,169.36	605,565.62	0.22
002567105	ABAXIS INC COMMON STOCK								
		Local	15,979.000	31.774890	507,730.96	53.170000	849,603.43	341,872.47	0.16
		Base		31.774890	507,730.96	53.170000	849,603.43	341,872.47	0.16
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	28,951.000	22.890027	662,689.17	81.570000	2,361,533.07	1,698,843.90	0.45
		Base		22.890027	662,689.17	81.570000	2,361,533.07	1,698,843.90	0.45
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	51,504.000	24.649020	1,269,523.14	33.540000	1,727,444.16	457,921.02	0.33
		Base		24.649020	1,269,523.14	33.540000	1,727,444.16	457,921.02	0.33
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,787.000	20.584713	448,479.15	28.210000	614,611.27	166,132.12	0.12
		Base		20.584713	448,479.15	28.210000	614,611.27	166,132.12	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
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	32,062.000	28.715504	920,676.50	38.190000	1,224,447.78	303,771.28	0.23
		Base		28.715504	920,676.50	38.190000	1,224,447.78	303,771.28	0.23
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	44,508.000	26.041772	1,159,067.20	24.760000	1,102,018.08	-57,049.12	0.21
		Base		26.041772	1,159,067.20	24.760000	1,102,018.08	-57,049.12	0.21
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,361.000	21.040162	786,081.49	16.310000	609,357.91	-176,723.58	0.12
		Base		21.040162	786,081.49	16.310000	609,357.91	-176,723.58	0.12
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	27,117.000	20.028994	543,126.22	22.040000	597,658.68	54,532.46	0.11
		Base		20.028994	543,126.22	22.040000	597,658.68	54,532.46	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	47,217.000	8.652393	408,540.04	17.540000	828,186.18	419,646.14	0.16
		Base		8.652393	408,540.04	17.540000	828,186.18	419,646.14	0.16
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,695.000	15.745642	483,312.49	29.170000	895,373.15	412,060.66	0.17
		Base		15.745642	483,312.49	29.170000	895,373.15	412,060.66	0.17
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,500.000	28.836848	446,971.14	25.580000	396,490.00	-50,481.14	0.08
		Base		28.836848	446,971.14	25.580000	396,490.00	-50,481.14	0.08
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	59,729.000	6.454988	385,549.97	9.470000	565,633.63	180,083.66	0.11
		Base		6.454988	385,549.97	9.470000	565,633.63	180,083.66	0.11
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,321.000	8.422464	95,350.71	11.100000	125,663.10	30,312.39	0.02
		Base		8.422464	95,350.71	11.100000	125,663.10	30,312.39	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	12,914.000	30.036975	387,897.49	33.540000	433,135.56	45,238.07	0.08
		Base		30.036975	387,897.49	33.540000	433,135.56	45,238.07	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	26,757.000	29.541924	790,453.27	43.700000	1,169,280.90	378,827.63	0.22
		Base		29.541924	790,453.27	43.700000	1,169,280.90	378,827.63	0.22
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	21,551.000	26.269761	566,139.63	38.960000	839,626.96	273,487.33	0.16
		Base		26.269761	566,139.63	38.960000	839,626.96	273,487.33	0.16
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	20,162.000	17.554814	353,940.15	19.920000	401,627.04	47,686.89	0.08
		Base		17.554814	353,940.15	19.920000	401,627.04	47,686.89	0.08
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,911.000	65.241035	646,603.90	175.130000	1,735,713.43	1,089,109.53	0.33
		Base		65.241035	646,603.90	175.130000	1,735,713.43	1,089,109.53	0.33
018522300	ALLETE INC COMMON STOCK								
		Local	34,080.000	43.958623	1,498,109.86	50.950000	1,736,376.00	238,266.14	0.33
		Base		43.958623	1,498,109.86	50.950000	1,736,376.00	238,266.14	0.33
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,173.000	27.374283	168,981.45	42.370000	261,550.01	92,568.56	0.05
		Base		27.374283	168,981.45	42.370000	261,550.01	92,568.56	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,161.000	22.568216	477,566.01	40.590000	858,924.99	381,358.98	0.16
		Base		22.568216	477,566.01	40.590000	858,924.99	381,358.98	0.16
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	29,237.000	32.925379	962,639.31	39.810000	1,163,924.97	201,285.66	0.22
		Base		32.925379	962,639.31	39.810000	1,163,924.97	201,285.66	0.22
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	60,880.000	26.086247	1,588,130.72	26.810000	1,632,192.80	44,062.08	0.31
		Base		26.086247	1,588,130.72	26.810000	1,632,192.80	44,062.08	0.31
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,402.000	38.589967	478,592.77	23.270000	288,594.54	-189,998.23	0.05
		Base		38.589967	478,592.77	23.270000	288,594.54	-189,998.23	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,347.000	72.613174	388,262.64	43.740000	233,877.78	-154,384.86	0.04
		Base		72.613174	388,262.64	43.740000	233,877.78	-154,384.86	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	27,867.000	20.891257	582,176.65	41.830000	1,165,676.61	583,499.96	0.22
		Base		20.891257	582,176.65	41.830000	1,165,676.61	583,499.96	0.22
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,230.000	14.331772	275,599.98	15.760000	303,064.80	27,464.82	0.06
		Base		14.331772	275,599.98	15.760000	303,064.80	27,464.82	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,219.000	40.412902	412,979.45	82.010000	838,060.19	425,080.74	0.16
		Base		40.412902	412,979.45	82.010000	838,060.19	425,080.74	0.16
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,225.000	26.352067	374,858.15	53.840000	765,874.00	391,015.85	0.15
		Base		26.352067	374,858.15	53.840000	765,874.00	391,015.85	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.								
		Local	19,267.000	31.474300	606,415.34	34.190000	658,738.73	52,323.39	0.13
		Base		31.474300	606,415.34	34.190000	658,738.73	52,323.39	0.13
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,310.000	60.213930	560,591.69	83.550000	777,850.50	217,258.81	0.15
		Base		60.213930	560,591.69	83.550000	777,850.50	217,258.81	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,695.000	32.741291	644,839.72	34.470000	678,886.65	34,046.93	0.13
		Base		32.741291	644,839.72	34.470000	678,886.65	34,046.93	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	19,703.000	16.942994	333,827.81	11.900000	234,465.70	-99,362.11	0.04
		Base		16.942994	333,827.81	11.900000	234,465.70	-99,362.11	0.04
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,949.000	35.472891	388,392.68	41.960000	459,420.04	71,027.36	0.09
		Base		35.472891	388,392.68	41.960000	459,420.04	71,027.36	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
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	21,217.000	67.164038	1,425,019.40	68.160000	1,446,150.72	21,131.32	0.27
		Base		67.164038	1,425,019.40	68.160000	1,446,150.72	21,131.32	0.27
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	21,876.000	18.553071	405,866.98	50.220000	1,098,612.72	692,745.74	0.21
		Base		18.553071	405,866.98	50.220000	1,098,612.72	692,745.74	0.21
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	29,691.000	35.836843	1,064,031.71	42.650000	1,266,321.15	202,289.44	0.24
		Base		35.836843	1,064,031.71	42.650000	1,266,321.15	202,289.44	0.24
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,249.000	23.540231	429,585.68	24.080000	439,435.92	9,850.24	0.08
		Base		23.540231	429,585.68	24.080000	439,435.92	9,850.24	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	51,965.000	10.907866	566,827.27	10.570000	549,270.05	-17,557.22	0.10
		Base		10.907866	566,827.27	10.570000	549,270.05	-17,557.22	0.10
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	9,716.000	23.951956	232,717.20	22.260000	216,278.16	-16,439.04	0.04
		Base		23.951956	232,717.20	22.260000	216,278.16	-16,439.04	0.04
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,103.000	35.988270	507,542.57	40.300000	568,350.90	60,808.33	0.11
		Base		35.988270	507,542.57	40.300000	568,350.90	60,808.33	0.11
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	67,881.000	12.547686	851,749.50	16.120000	1,094,241.72	242,492.22	0.21
		Base		12.547686	851,749.50	16.120000	1,094,241.72	242,492.22	0.21
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	8,042.000	44.643806	359,025.49	78.670000	632,664.14	273,638.65	0.12
		Base		44.643806	359,025.49	78.670000	632,664.14	273,638.65	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,747.000	45.899477	860,477.49	41.320000	774,626.04	-85,851.45	0.15
		Base		45.899477	860,477.49	41.320000	774,626.04	-85,851.45	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								
		Local	46,617.000	26.545391	1,237,466.50	34.610000	1,613,414.37	375,947.87	0.31
		Base		26.545391	1,237,466.50	34.610000	1,613,414.37	375,947.87	0.31
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	43,384.000	23.171878	1,005,288.75	37.780000	1,639,047.52	633,758.77	0.31
		Base		23.171878	1,005,288.75	37.780000	1,639,047.52	633,758.77	0.31
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	42,603.000	18.787828	800,417.83	20.030000	853,338.09	52,920.26	0.16
		Base		18.787828	800,417.83	20.030000	853,338.09	52,920.26	0.16
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	10,860.000	39.856645	432,843.16	60.830000	660,613.80	227,770.64	0.13
		Base		39.856645	432,843.16	60.830000	660,613.80	227,770.64	0.13
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,549.000	42.418650	998,916.79	68.490000	1,612,871.01	613,954.22	0.31
		Base		42.418650	998,916.79	68.490000	1,612,871.01	613,954.22	0.31
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	31,963.000	4.347952	138,973.59	7.720000	246,754.36	107,780.77	0.05
		Base		4.347952	138,973.59	7.720000	246,754.36	107,780.77	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	15,351.000	33.610420	515,953.56	52.500000	805,927.50	289,973.94	0.15
		Base		33.610420	515,953.56	52.500000	805,927.50	289,973.94	0.15
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	46,183.000	12.050801	556,542.16	12.800000	591,142.40	34,600.24	0.11
		Base		12.050801	556,542.16	12.800000	591,142.40	34,600.24	0.11
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		Local	29,188.000	11.854487	346,008.78	14.450000	421,766.60	75,757.82	0.08
		Base		11.854487	346,008.78	14.450000	421,766.60	75,757.82	0.08
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	38,472.000	26.930123	1,036,055.69	38.520000	1,481,941.44	445,885.75	0.28
		Base		26.930123	1,036,055.69	38.520000	1,481,941.44	445,885.75	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	37,378.000	20.160409	753,555.77	6.280000	234,733.84	-518,821.93	0.04
		Base		20.160409	753,555.77	6.280000	234,733.84	-518,821.93	0.04
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	29,347.000	19.575795	574,490.87	3.990000	117,094.53	-457,396.34	0.02
		Base		19.575795	574,490.87	3.990000	117,094.53	-457,396.34	0.02
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	59,528.000	10.285666	612,285.10	18.910000	1,125,674.48	513,389.38	0.21
		Base		10.285666	612,285.10	18.910000	1,125,674.48	513,389.38	0.21
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,622.000	19.772176	130,931.35	20.720000	137,207.84	6,276.49	0.03
		Base		19.772176	130,931.35	20.720000	137,207.84	6,276.49	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,269.000	17.083674	653,775.12	21.460000	821,252.74	167,477.62	0.16
		Base		17.083674	653,775.12	21.460000	821,252.74	167,477.62	0.16
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,947.000	10.150637	141,570.93	9.660000	134,728.02	-6,842.91	0.03
		Base		10.150637	141,570.93	9.660000	134,728.02	-6,842.91	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	788.000	385.323096	303,634.60	369.030000	290,795.64	-12,838.96	0.06
		Base		385.323096	303,634.60	369.030000	290,795.64	-12,838.96	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,708.000	44.783578	703,460.44	45.800000	719,426.40	15,965.96	0.14
		Base		44.783578	703,460.44	45.800000	719,426.40	15,965.96	0.14
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,505.000	28.169720	324,092.63	11.310000	130,121.55	-193,971.08	0.02
		Base		28.169720	324,092.63	11.310000	130,121.55	-193,971.08	0.02
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	35,076.000	30.301352	1,062,850.22	61.780000	2,166,995.28	1,104,145.06	0.41
		Base		30.301352	1,062,850.22	61.780000	2,166,995.28	1,104,145.06	0.41

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095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,652.000	11.253874	344,953.75	10.630000	325,830.76	-19,122.99	0.06
		Base		11.253874	344,953.75	10.630000	325,830.76	-19,122.99	0.06
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,613.000	41.686318	359,044.26	36.460000	314,029.98	-45,014.28	0.06
		Base		41.686318	359,044.26	36.460000	314,029.98	-45,014.28	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,739.000	49.129730	822,382.55	39.850000	667,049.15	-155,333.40	0.13
		Base		49.129730	822,382.55	39.850000	667,049.15	-155,333.40	0.13
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,326.000	30.802105	903,302.52	31.300000	917,903.80	14,601.28	0.17
		Base		30.802105	903,302.52	31.300000	917,903.80	14,601.28	0.17
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	30,526.000	22.709885	693,241.96	8.490000	259,165.74	-434,076.22	0.05
		Base		22.709885	693,241.96	8.490000	259,165.74	-434,076.22	0.05
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	62,538.000	8.376589	523,855.11	12.100000	756,709.80	232,854.69	0.14
		Base		8.376589	523,855.11	12.100000	756,709.80	232,854.69	0.14
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,142.000	25.310731	737,605.33	30.910000	900,779.22	163,173.89	0.17
		Base		25.310731	737,605.33	30.910000	900,779.22	163,173.89	0.17
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	59,772.000	9.688519	579,102.16	19.590000	1,170,933.48	591,831.32	0.22
		Base		9.688519	579,102.16	19.590000	1,170,933.48	591,831.32	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	35,753.000	30.515153	1,091,008.26	26.390000	943,521.67	-147,486.59	0.18
		Base		30.515153	1,091,008.26	26.390000	943,521.67	-147,486.59	0.18
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	32,915.000	18.711148	615,877.45	19.040000	626,701.60	10,824.15	0.12
		Base		18.711148	615,877.45	19.040000	626,701.60	10,824.15	0.12

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109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	36,553.000	27.992923	1,023,225.31	32.180000	1,176,275.54	153,050.23	0.22
		Base		27.992923	1,023,225.31	32.180000	1,176,275.54	153,050.23	0.22
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	26,131.000	50.189030	1,311,489.54	30.550000	798,302.05	-513,187.49	0.15
		Base		50.189030	1,311,489.54	30.550000	798,302.05	-513,187.49	0.15
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	52,471.000	9.100373	477,505.68	11.740000	616,009.54	138,503.86	0.12
		Base		9.100373	477,505.68	11.740000	616,009.54	138,503.86	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,503.000	10.833838	547,141.30	11.150000	563,108.45	15,967.15	0.11
		Base		10.833838	547,141.30	11.150000	563,108.45	15,967.15	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,063.000	43.168734	909,263.05	31.750000	668,750.25	-240,512.80	0.13
		Base		43.168734	909,263.05	31.750000	668,750.25	-240,512.80	0.13
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,905.000	14.208033	154,938.60	6.840000	74,590.20	-80,348.40	0.01
		Base		14.208033	154,938.60	6.840000	74,590.20	-80,348.40	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,466.000	19.124557	467,901.42	35.730000	874,170.18	406,268.76	0.17
		Base		19.124557	467,901.42	35.730000	874,170.18	406,268.76	0.17
126501105	CTS CORP COMMON STOCK								
		Local	24,566.000	11.420487	280,555.68	18.980000	466,262.68	185,707.00	0.09
		Base		11.420487	280,555.68	18.980000	466,262.68	185,707.00	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	74,004.000	12.713717	940,865.88	18.500000	1,369,074.00	428,208.12	0.26
		Base		12.713717	940,865.88	18.500000	1,369,074.00	428,208.12	0.26
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,286.000	43.902533	802,801.72	41.960000	767,280.56	-35,521.16	0.15
		Base		43.902533	802,801.72	41.960000	767,280.56	-35,521.16	0.15

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,104.000	62.950284	1,139,651.95	100.260000	1,815,107.04	675,455.09	0.35
		Base		62.950284	1,139,651.95	100.260000	1,815,107.04	675,455.09	0.35
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,216.000	21.951207	509,619.22	54.510000	1,265,504.16	755,884.94	0.24
		Base		21.951207	509,619.22	54.510000	1,265,504.16	755,884.94	0.24
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,905.000	13.152875	169,737.85	9.510000	122,726.55	-47,011.30	0.02
		Base		13.152875	169,737.85	9.510000	122,726.55	-47,011.30	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	27,138.000	15.147923	411,084.33	18.480000	501,510.24	90,425.91	0.10
		Base		15.147923	411,084.33	18.480000	501,510.24	90,425.91	0.10
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,056.000	28.674062	317,020.43	56.580000	625,548.48	308,528.05	0.12
		Base		28.674062	317,020.43	56.580000	625,548.48	308,528.05	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	32,732.000	14.639063	479,165.82	28.100000	919,769.20	440,603.38	0.17
		Base		14.639063	479,165.82	28.100000	919,769.20	440,603.38	0.17
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,186.000	16.376483	641,728.86	16.910000	662,635.26	20,906.40	0.13
		Base		16.376483	641,728.86	16.910000	662,635.26	20,906.40	0.13
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	67,289.000	7.323605	492,798.06	10.080000	678,273.12	185,475.06	0.13
		Base		7.323605	492,798.06	10.080000	678,273.12	185,475.06	0.13
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,476.000	10.801180	253,568.51	53.630000	1,259,017.88	1,005,449.37	0.24
		Base		10.801180	253,568.51	53.630000	1,259,017.88	1,005,449.37	0.24
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	26,737.000	19.023476	508,630.68	64.830000	1,733,359.71	1,224,729.03	0.33
		Base		19.023476	508,630.68	64.830000	1,733,359.71	1,224,729.03	0.33

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139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,217.000	44.422819	365,022.30	48.000000	394,416.00	29,393.70	0.07
		Base		44.422819	365,022.30	48.000000	394,416.00	29,393.70	0.07
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	71,705.000	12.348502	885,449.37	9.490000	680,480.45	-204,968.92	0.13
		Base		12.348502	885,449.37	9.490000	680,480.45	-204,968.92	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	14,642.000	38.137291	558,406.22	18.640000	272,926.88	-285,479.34	0.05
		Base		38.137291	558,406.22	18.640000	272,926.88	-285,479.34	0.05
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	24,102.000	17.365355	418,539.78	24.600000	592,909.20	174,369.42	0.11
		Base		17.365355	418,539.78	24.600000	592,909.20	174,369.42	0.11
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	33,585.000	26.175004	879,087.51	37.610000	1,263,131.85	384,044.34	0.24
		Base		26.175004	879,087.51	37.610000	1,263,131.85	384,044.34	0.24
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,845.000	6.057039	307,970.17	4.220000	214,565.90	-93,404.27	0.04
		Base		6.057039	307,970.17	4.220000	214,565.90	-93,404.27	0.04
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	43,342.000	12.094730	524,209.77	11.160000	483,696.72	-40,513.05	0.09
		Base		12.094730	524,209.77	11.160000	483,696.72	-40,513.05	0.09
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	39,990.000	34.157293	1,365,950.15	40.380000	1,614,796.20	248,846.05	0.31
		Base		34.157293	1,365,950.15	40.380000	1,614,796.20	248,846.05	0.31
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	19,896.000	22.342609	444,528.54	33.750000	671,490.00	226,961.46	0.13
		Base		22.342609	444,528.54	33.750000	671,490.00	226,961.46	0.13
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,694.000	27.872801	548,926.94	39.280000	773,580.32	224,653.38	0.15
		Base		27.872801	548,926.94	39.280000	773,580.32	224,653.38	0.15

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150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	55,977.000	5.380024	301,157.61	7.320000	409,751.64	108,594.03	0.08
		Base		5.380024	301,157.61	7.320000	409,751.64	108,594.03	0.08
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	20,335.000	21.630755	439,861.40	13.900000	282,656.50	-157,204.90	0.05
		Base		21.630755	439,861.40	13.900000	282,656.50	-157,204.90	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,396.000	15.779101	116,702.23	14.770000	109,238.92	-7,463.31	0.02
		Base		15.779101	116,702.23	14.770000	109,238.92	-7,463.31	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	24,448.000	9.134330	223,316.11	15.790000	386,033.92	162,717.81	0.07
		Base		9.134330	223,316.11	15.790000	386,033.92	162,717.81	0.07
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	23,444.000	21.620237	506,864.84	23.240000	544,838.56	37,973.72	0.10
		Base		21.620237	506,864.84	23.240000	544,838.56	37,973.72	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	37,066.000	13.859139	513,702.85	3.730000	138,256.18	-375,446.67	0.03
		Base		13.859139	513,702.85	3.730000	138,256.18	-375,446.67	0.03
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,373.000	25.420013	390,781.86	25.390000	390,320.47	-461.39	0.07
		Base		25.420013	390,781.86	25.390000	390,320.47	-461.39	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,857.000	34.936701	798,548.17	21.330000	487,539.81	-311,008.36	0.09
		Base		34.936701	798,548.17	21.330000	487,539.81	-311,008.36	0.09
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	31,549.000	15.203098	479,642.55	6.290000	198,443.21	-281,199.34	0.04
		Base		15.203098	479,642.55	6.290000	198,443.21	-281,199.34	0.04
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	12,660.000	71.359023	903,405.23	154.490000	1,955,843.40	1,052,438.17	0.37
		Base		71.359023	903,405.23	154.490000	1,955,843.40	1,052,438.17	0.37

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165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	44,646.000	30.726278	1,371,805.41	27.160000	1,212,585.36	-159,220.05	0.23
		Base		30.726278	1,371,805.41	27.160000	1,212,585.36	-159,220.05	0.23
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,201.000	49.304477	749,477.35	48.320000	734,512.32	-14,965.03	0.14
		Base		49.304477	749,477.35	48.320000	734,512.32	-14,965.03	0.14
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	53,281.000	4.426676	235,857.73	3.530000	188,081.93	-47,775.80	0.04
		Base		4.426676	235,857.73	3.530000	188,081.93	-47,775.80	0.04
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	157,039.000	3.352362	526,451.56	3.770000	592,037.03	65,585.47	0.11
		Base		3.352362	526,451.56	3.770000	592,037.03	65,585.47	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,327.000	42.968342	529,670.75	45.450000	560,262.15	30,591.40	0.11
		Base		42.968342	529,670.75	45.450000	560,262.15	30,591.40	0.11
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	47,516.000	19.624804	932,492.19	33.060000	1,570,878.96	638,386.77	0.30
		Base		19.624804	932,492.19	33.060000	1,570,878.96	638,386.77	0.30
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,462.000	35.087731	402,175.57	49.920000	572,183.04	170,007.47	0.11
		Base		35.087731	402,175.57	49.920000	572,183.04	170,007.47	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,300.000	40.043884	532,583.66	48.810000	649,173.00	116,589.34	0.12
		Base		40.043884	532,583.66	48.810000	649,173.00	116,589.34	0.12
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	45,672.000	17.519249	800,139.13	2.610000	119,203.92	-680,935.21	0.02
		Base		17.519249	800,139.13	2.610000	119,203.92	-680,935.21	0.02
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	18,585.000	50.258111	934,047.00	67.920000	1,262,293.20	328,246.20	0.24
		Base		50.258111	934,047.00	67.920000	1,262,293.20	328,246.20	0.24

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Base Currency: USD - US DOLLAR

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192576106	COHU INC COMMON STOCK USD1.								
		Local	18,560.000	12.118598	224,921.17	13.110000	243,321.60	18,400.43	0.05
		Base		12.118598	224,921.17	13.110000	243,321.60	18,400.43	0.05
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	43,202.000	21.599066	933,122.87	35.540000	1,535,399.08	602,276.21	0.29
		Base		21.599066	933,122.87	35.540000	1,535,399.08	602,276.21	0.29
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,099.000	12.578502	353,443.32	31.740000	891,862.26	538,418.94	0.17
		Base		12.578502	353,443.32	31.740000	891,862.26	538,418.94	0.17
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	30,659.000	27.568442	845,220.85	43.130000	1,322,322.67	477,101.82	0.25
		Base		27.568442	845,220.85	43.130000	1,322,322.67	477,101.82	0.25
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,866.000	60.972749	479,611.64	48.720000	383,231.52	-96,380.12	0.07
		Base		60.972749	479,611.64	48.720000	383,231.52	-96,380.12	0.07
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	24,321.000	26.043092	633,394.05	42.100000	1,023,914.10	390,520.05	0.19
		Base		26.043092	633,394.05	42.100000	1,023,914.10	390,520.05	0.19
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	12,062.000	29.371757	354,282.13	22.030000	265,725.86	-88,556.27	0.05
		Base		29.371757	354,282.13	22.030000	265,725.86	-88,556.27	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,277.000	30.587375	589,632.82	42.500000	819,272.50	229,639.68	0.16
		Base		30.587375	589,632.82	42.500000	819,272.50	229,639.68	0.16
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	37,796.000	23.898347	903,261.94	21.790000	823,574.84	-79,687.10	0.16
		Base		23.898347	903,261.94	21.790000	823,574.84	-79,687.10	0.16
210313102	CONSTANT CONTACT INC COMMON STOCK USD.01								
		Local	24,064.000	30.651308	737,593.07	31.290000	752,962.56	15,369.49	0.14
		Base		30.651308	737,593.07	31.290000	752,962.56	15,369.49	0.14

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21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	13,079.000	47.538722	621,758.94	7.710000	100,839.09	-520,919.85	0.02
		Base		47.538722	621,758.94	7.710000	100,839.09	-520,919.85	0.02
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	17,247.000	66.549756	1,147,783.64	85.290000	1,470,996.63	323,212.99	0.28
		Base		66.549756	1,147,783.64	85.290000	1,470,996.63	323,212.99	0.28
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	22,931.000	41.901429	960,841.67	58.570000	1,343,068.67	382,227.00	0.26
		Base		41.901429	960,841.67	58.570000	1,343,068.67	382,227.00	0.26
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,755.000	27.283501	211,583.55	38.750000	300,506.25	88,922.70	0.06
		Base		27.283501	211,583.55	38.750000	300,506.25	88,922.70	0.06
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	154,037.000	9.211515	1,418,914.09	9.830000	1,514,183.71	95,269.62	0.29
		Base		9.211515	1,418,914.09	9.830000	1,514,183.71	95,269.62	0.29
227046109	CROCS INC COMMON STOCK USD.001								
		Local	55,887.000	20.407375	1,140,506.98	11.125000	621,742.88	-518,764.10	0.12
		Base		20.407375	1,140,506.98	11.125000	621,742.88	-518,764.10	0.12
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	24,124.000	7.772570	187,505.48	18.250000	440,263.00	252,757.52	0.08
		Base		7.772570	187,505.48	18.250000	440,263.00	252,757.52	0.08
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	18,904.000	6.385108	120,704.08	10.860000	205,297.44	84,593.36	0.04
		Base		6.385108	120,704.08	10.860000	205,297.44	84,593.36	0.04
229669106	CUBIC CORP COMMON STOCK								
		Local	16,294.000	48.419899	788,953.84	48.560000	791,236.64	2,282.80	0.15
		Base		48.419899	788,953.84	48.560000	791,236.64	2,282.80	0.15
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	35,114.000	39.962062	1,403,227.86	70.410000	2,472,376.74	1,069,148.88	0.47
		Base		39.962062	1,403,227.86	70.410000	2,472,376.74	1,069,148.88	0.47

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232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	16,988.000	24.857838	422,284.96	42.060000	714,515.28	292,230.32	0.14
		Base		24.857838	422,284.96	42.060000	714,515.28	292,230.32	0.14
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	32,480.000	8.191637	266,064.36	9.320000	302,713.60	36,649.24	0.06
		Base		8.191637	266,064.36	9.320000	302,713.60	36,649.24	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,567.000	7.683192	127,287.45	10.430000	172,793.81	45,506.36	0.03
		Base		7.683192	127,287.45	10.430000	172,793.81	45,506.36	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	12,908.000	31.905779	411,839.80	25.730000	332,122.84	-79,716.96	0.06
		Base		31.905779	411,839.80	25.730000	332,122.84	-79,716.96	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,379.000	70.185215	658,267.13	32.750000	307,162.25	-351,104.88	0.06
		Base		70.185215	658,267.13	32.750000	307,162.25	-351,104.88	0.06
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,823.000	10.530992	303,534.78	8.670000	249,895.41	-53,639.37	0.05
		Base		10.530992	303,534.78	8.670000	249,895.41	-53,639.37	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	123,624.000	17.146995	2,119,780.11	10.950000	1,353,682.80	-766,097.31	0.26
		Base		17.146995	2,119,780.11	10.950000	1,353,682.80	-766,097.31	0.26
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,312.000	62.107665	516,238.91	65.560000	544,934.72	28,695.81	0.10
		Base		62.107665	516,238.91	65.560000	544,934.72	28,695.81	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	45,131.000	11.801329	532,605.77	19.440000	877,346.64	344,740.87	0.17
		Base		11.801329	532,605.77	19.440000	877,346.64	344,740.87	0.17
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	19,785.000	48.736438	964,250.42	40.480000	800,896.80	-163,353.62	0.15
		Base		48.736438	964,250.42	40.480000	800,896.80	-163,353.62	0.15

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		150,209.000	Local	10.621323	1,595,418.33	11.130000	1,671,826.17	76,407.84	0.32
			Base	10.621323	1,595,418.33	11.130000	1,671,826.17	76,407.84	0.32
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		18,696.000	Local	11.300286	211,270.14	12.510000	233,886.96	22,616.82	0.04
			Base	11.300286	211,270.14	12.510000	233,886.96	22,616.82	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		22,819.000	Local	14.057036	320,767.51	18.510000	422,379.69	101,612.18	0.08
			Base	14.057036	320,767.51	18.510000	422,379.69	101,612.18	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		12,710.000	Local	60.449237	768,309.80	84.840000	1,078,316.40	310,006.60	0.21
			Base	60.449237	768,309.80	84.840000	1,078,316.40	310,006.60	0.21
254543101	DIODES INC COMMON STOCK USD.667								
		29,094.000	Local	24.909480	724,716.40	23.290000	677,599.26	-47,117.14	0.13
			Base	24.909480	724,716.40	23.290000	677,599.26	-47,117.14	0.13
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		23,187.000	Local	38.611343	895,281.21	47.720000	1,106,483.64	211,202.43	0.21
			Base	38.611343	895,281.21	47.720000	1,106,483.64	211,202.43	0.21
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		18,066.000	Local	32.653820	589,923.92	60.430000	1,091,728.38	501,804.46	0.21
			Base	32.653820	589,923.92	60.430000	1,091,728.38	501,804.46	0.21
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		25,504.000	Local	22.479589	573,319.43	87.380000	2,228,539.52	1,655,220.09	0.42
			Base	22.479589	573,319.43	87.380000	2,228,539.52	1,655,220.09	0.42
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		24,032.000	Local	13.748876	330,413.00	13.530000	325,152.96	-5,260.04	0.06
			Base	13.748876	330,413.00	13.530000	325,152.96	-5,260.04	0.06
26884U109	EPR PROPERTIES REIT USD.01								
		43,250.000	Local	48.086705	2,079,749.99	56.040000	2,423,730.00	343,980.01	0.46
			Base	48.086705	2,079,749.99	56.040000	2,423,730.00	343,980.01	0.46

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26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,477.000	21.090138	305,321.93	11.790000	170,683.83	-134,638.10	0.03
		Base		21.090138	305,321.93	11.790000	170,683.83	-134,638.10	0.03
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	23,985.000	48.972146	1,174,596.92	58.210000	1,396,166.85	221,569.93	0.27
		Base		48.972146	1,174,596.92	58.210000	1,396,166.85	221,569.93	0.27
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,112.000	20.465995	411,612.10	37.510000	754,401.12	342,789.02	0.14
		Base		20.465995	411,612.10	37.510000	754,401.12	342,789.02	0.14
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,201.000	25.559120	490,760.67	23.600000	453,143.60	-37,617.07	0.09
		Base		25.559120	490,760.67	23.600000	453,143.60	-37,617.07	0.09
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	41,430.000	33.008306	1,367,534.11	36.850000	1,526,695.50	159,161.39	0.29
		Base		33.008306	1,367,534.11	36.850000	1,526,695.50	159,161.39	0.29
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,447.000	16.749867	208,485.59	12.950000	161,188.65	-47,296.94	0.03
		Base		16.749867	208,485.59	12.950000	161,188.65	-47,296.94	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	66,298.000	10.047608	666,136.32	11.800000	782,316.40	116,180.08	0.15
		Base		10.047608	666,136.32	11.800000	782,316.40	116,180.08	0.15
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	30,250.000	33.076685	1,000,569.71	38.650000	1,169,162.50	168,592.79	0.22
		Base		33.076685	1,000,569.71	38.650000	1,169,162.50	168,592.79	0.22
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	20,586.000	13.311449	274,029.49	5.060000	104,165.16	-169,864.33	0.02
		Base		13.311449	274,029.49	5.060000	104,165.16	-169,864.33	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	35,403.000	23.041422	815,735.45	49.080000	1,737,579.24	921,843.79	0.33
		Base		23.041422	815,735.45	49.080000	1,737,579.24	921,843.79	0.33

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288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
			8,762.000	Local 22.859887	200,298.33	20.740000	181,723.88	-18,574.45	0.03
				Base 22.859887	200,298.33	20.740000	181,723.88	-18,574.45	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
			46,989.000	Local 30.796684	1,447,105.39	50.400000	2,368,245.60	921,140.21	0.45
				Base 30.796684	1,447,105.39	50.400000	2,368,245.60	921,140.21	0.45
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
			22,646.000	Local 21.153005	479,030.96	37.670000	853,074.82	374,043.86	0.16
				Base 21.153005	479,030.96	37.670000	853,074.82	374,043.86	0.16
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
			23,973.000	Local 17.808619	426,926.02	27.410000	657,099.93	230,173.91	0.12
				Base 17.808619	426,926.02	27.410000	657,099.93	230,173.91	0.12
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
			9,803.000	Local 47.750179	468,095.00	31.500000	308,794.50	-159,300.50	0.06
				Base 47.750179	468,095.00	31.500000	308,794.50	-159,300.50	0.06
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
			17,563.000	Local 29.494962	518,020.02	32.970000	579,052.11	61,032.09	0.11
				Base 29.494962	518,020.02	32.970000	579,052.11	61,032.09	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
			15,526.000	Local 28.474065	442,088.34	43.670000	678,020.42	235,932.08	0.13
				Base 28.474065	442,088.34	43.670000	678,020.42	235,932.08	0.13
29275Y102	ENERSYS COMMON STOCK USD.01								
			34,704.000	Local 35.488422	1,231,590.19	58.900000	2,044,065.60	812,475.41	0.39
				Base 35.488422	1,231,590.19	58.900000	2,044,065.60	812,475.41	0.39
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
			12,947.000	Local 21.476605	278,057.60	34.600000	447,966.20	169,908.60	0.09
				Base 21.476605	278,057.60	34.600000	447,966.20	169,908.60	0.09
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
			16,430.000	Local 46.960165	771,555.51	50.140000	823,800.20	52,244.69	0.16
				Base 46.960165	771,555.51	50.140000	823,800.20	52,244.69	0.16

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29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	20,002.000	28.806446	576,186.53	7.520000	150,415.04	-425,771.49	0.03
		Base		28.806446	576,186.53	7.520000	150,415.04	-425,771.49	0.03
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	17,787.000	23.444578	417,008.71	47.570000	846,127.59	429,118.88	0.16
		Base		23.444578	417,008.71	47.570000	846,127.59	429,118.88	0.16
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,364.000	73.989544	322,890.37	88.190000	384,861.16	61,970.79	0.07
		Base		73.989544	322,890.37	88.190000	384,861.16	61,970.79	0.07
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,530.000	34.575113	675,251.96	39.230000	766,161.90	90,909.94	0.15
		Base		34.575113	675,251.96	39.230000	766,161.90	90,909.94	0.15
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	28,440.000	33.691705	958,192.08	36.220000	1,030,096.80	71,904.72	0.20
		Base		33.691705	958,192.08	36.220000	1,030,096.80	71,904.72	0.20
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,556.000	21.914945	428,568.66	28.360000	554,608.16	126,039.50	0.11
		Base		21.914945	428,568.66	28.360000	554,608.16	126,039.50	0.11
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	29,473.000	44.726545	1,318,225.47	55.530000	1,636,635.69	318,410.22	0.31
		Base		44.726545	1,318,225.47	55.530000	1,636,635.69	318,410.22	0.31
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	35,999.000	7.305546	262,992.34	6.440000	231,833.56	-31,158.78	0.04
		Base		7.305546	262,992.34	6.440000	231,833.56	-31,158.78	0.04
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	29,535.000	38.891180	1,148,651.00	26.420000	780,314.70	-368,336.30	0.15
		Base		38.891180	1,148,651.00	26.420000	780,314.70	-368,336.30	0.15
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,810.000	27.583416	684,344.56	46.770000	1,160,363.70	476,019.14	0.22
		Base		27.583416	684,344.56	46.770000	1,160,363.70	476,019.14	0.22

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Base Currency: USD - US DOLLAR

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30214U102	EXPONENT INC COMMON STOCK USD.001								
		19,398.000	Local	25.484675	494,351.72	51.630000	1,001,518.74	507,167.02	0.19
			Base	25.484675	494,351.72	51.630000	1,001,518.74	507,167.02	0.19
30219E103	EXPRESS INC COMMON STOCK								
		55,150.000	Local	18.788757	1,036,199.95	16.740000	923,211.00	-112,988.95	0.18
			Base	18.788757	1,036,199.95	16.740000	923,211.00	-112,988.95	0.18
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		25,983.000	Local	15.135873	393,275.38	16.370000	425,341.71	32,066.33	0.08
			Base	15.135873	393,275.38	16.370000	425,341.71	32,066.33	0.08
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		38,785.000	Local	24.092307	934,420.11	5.790000	224,565.15	-709,854.96	0.04
			Base	24.092307	934,420.11	5.790000	224,565.15	-709,854.96	0.04
302520101	FNB CORP COMMON STOCK USD.01								
		131,167.000	Local	11.106259	1,456,774.72	14.520000	1,904,544.84	447,770.12	0.36
			Base	11.106259	1,456,774.72	14.520000	1,904,544.84	447,770.12	0.36
30281V108	FTD COS INC COMMON STOCK USD.0001								
		13,728.000	Local	24.485404	336,135.63	26.520000	364,066.56	27,930.93	0.07
			Base	24.485404	336,135.63	26.520000	364,066.56	27,930.93	0.07
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		13,015.000	Local	43.216955	562,468.67	30.090000	391,621.35	-170,847.32	0.07
			Base	43.216955	562,468.67	30.090000	391,621.35	-170,847.32	0.07
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		46,771.000	Local	7.398752	346,047.05	16.860000	788,559.06	442,512.01	0.15
			Base	7.398752	346,047.05	16.860000	788,559.06	442,512.01	0.15
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		38,733.000	Local	31.537013	1,221,523.11	36.030000	1,395,549.99	174,026.88	0.27
			Base	31.537013	1,221,523.11	36.030000	1,395,549.99	174,026.88	0.27
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		33,578.000	Local	21.605187	725,458.97	16.590000	557,059.02	-168,399.95	0.11
			Base	21.605187	725,458.97	16.590000	557,059.02	-168,399.95	0.11

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	86,765.000	4.932248	427,946.51	3.750000	325,368.75	-102,577.76	0.06
		Base		4.932248	427,946.51	3.750000	325,368.75	-102,577.76	0.06
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	20,950.000	44.326323	928,636.46	38.890000	814,745.50	-113,890.96	0.15
		Base		44.326323	928,636.46	38.890000	814,745.50	-113,890.96	0.15
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	66,569.000	5.934313	395,041.28	9.840000	655,038.96	259,997.68	0.12
		Base		5.934313	395,041.28	9.840000	655,038.96	259,997.68	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	46,178.000	16.429638	758,687.83	20.150000	930,486.70	171,798.87	0.18
		Base		16.429638	758,687.83	20.150000	930,486.70	171,798.87	0.18
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	48,023.000	19.372835	930,341.64	35.910000	1,724,505.93	794,164.29	0.33
		Base		19.372835	930,341.64	35.910000	1,724,505.93	794,164.29	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	58,344.000	12.244489	714,392.48	19.540000	1,140,041.76	425,649.28	0.22
		Base		12.244489	714,392.48	19.540000	1,140,041.76	425,649.28	0.22
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	11,814.000	38.157628	450,794.22	42.340000	500,204.76	49,410.54	0.10
		Base		38.157628	450,794.22	42.340000	500,204.76	49,410.54	0.10
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	40,115.000	21.182171	849,722.77	11.420000	458,113.30	-391,609.47	0.09
		Base		21.182171	849,722.77	11.420000	458,113.30	-391,609.47	0.09
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	25,154.000	15.896060	399,849.49	13.590000	341,842.86	-58,006.63	0.06
		Base		15.896060	399,849.49	13.590000	341,842.86	-58,006.63	0.06
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,509.000	34.797656	261,295.60	32.640000	245,093.76	-16,201.84	0.05
		Base		34.797656	261,295.60	32.640000	245,093.76	-16,201.84	0.05

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349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,225.000	35.041466	813,838.04	48.090000	1,116,890.25	303,052.21	0.21
		Base		35.041466	813,838.04	48.090000	1,116,890.25	303,052.21	0.21
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	28,436.000	20.751041	590,076.60	19.800000	563,032.80	-27,043.80	0.11
		Base		20.751041	590,076.60	19.800000	563,032.80	-27,043.80	0.11
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	31,666.000	26.440433	837,262.75	14.930000	472,773.38	-364,489.37	0.09
		Base		26.440433	837,262.75	14.930000	472,773.38	-364,489.37	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,566.000	26.190463	774,347.24	32.610000	964,147.26	189,800.02	0.18
		Base		26.190463	774,347.24	32.610000	964,147.26	189,800.02	0.18
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	66,723.000	12.707657	847,892.97	10.470000	698,589.81	-149,303.16	0.13
		Base		12.707657	847,892.97	10.470000	698,589.81	-149,303.16	0.13
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	26,139.000	13.942550	364,444.32	16.480000	430,770.72	66,326.40	0.08
		Base		13.942550	364,444.32	16.480000	430,770.72	66,326.40	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	37,799.000	27.530964	1,040,642.92	39.810000	1,504,778.19	464,135.27	0.29
		Base		27.530964	1,040,642.92	39.810000	1,504,778.19	464,135.27	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,013.000	15.381662	261,688.21	14.320000	243,626.16	-18,062.05	0.05
		Base		15.381662	261,688.21	14.320000	243,626.16	-18,062.05	0.05
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	14,936.000	38.268931	571,584.75	66.670000	995,783.12	424,198.37	0.19
		Base		38.268931	571,584.75	66.670000	995,783.12	424,198.37	0.19
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	55,872.000	23.958432	1,338,605.51	29.320000	1,638,167.04	299,561.53	0.31
		Base		23.958432	1,338,605.51	29.320000	1,638,167.04	299,561.53	0.31

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36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,777.000	38.857024	1,157,045.60	45.870000	1,365,870.99	208,825.39	0.26
		Base		38.857024	1,157,045.60	45.870000	1,365,870.99	208,825.39	0.26
36473H104	GANNETT CO INC COMMON STOCK								
		Local	86,080.000	12.122473	1,043,502.45	17.080000	1,470,246.40	426,743.95	0.28
		Base		12.122473	1,043,502.45	17.080000	1,470,246.40	426,743.95	0.28
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	36,607.000	24.472010	895,846.87	15.240000	557,890.68	-337,956.19	0.11
		Base		24.472010	895,846.87	15.240000	557,890.68	-337,956.19	0.11
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	22,486.000	10.992949	247,187.45	20.770000	467,034.22	219,846.77	0.09
		Base		10.992949	247,187.45	20.770000	467,034.22	219,846.77	0.09
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,990.000	55.260763	994,141.13	54.160000	974,338.40	-19,802.73	0.19
		Base		55.260763	994,141.13	54.160000	974,338.40	-19,802.73	0.19
37253A103	GENTHERM INC COMMON STOCK								
		Local	26,982.000	51.600702	1,392,290.15	50.840000	1,371,764.88	-20,525.27	0.26
		Base		51.600702	1,392,290.15	50.840000	1,371,764.88	-20,525.27	0.26
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,839.000	47.206154	464,461.35	12.730000	125,250.47	-339,210.88	0.02
		Base		47.206154	464,461.35	12.730000	125,250.47	-339,210.88	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	19,507.000	20.301388	396,019.18	17.450000	340,397.15	-55,622.03	0.06
		Base		20.301388	396,019.18	17.450000	340,397.15	-55,622.03	0.06
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,025.000	12.611456	277,767.31	26.690000	587,847.25	310,079.94	0.11
		Base		12.611456	277,767.31	26.690000	587,847.25	310,079.94	0.11
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	56,520.000	16.146966	912,626.52	29.380000	1,660,557.60	747,931.08	0.32
		Base		16.146966	912,626.52	29.380000	1,660,557.60	747,931.08	0.32

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377316104	GLATFELTER COMMON STOCK USD.01								
		32,445.000	Local	19.570108	634,952.15	17.790000	577,196.55	-57,755.60	0.11
			Base	19.570108	634,952.15	17.790000	577,196.55	-57,755.60	0.11
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		48,564.000	Local	13.124076	637,357.62	10.170000	493,895.88	-143,461.74	0.09
			Base	13.124076	637,357.62	10.170000	493,895.88	-143,461.74	0.09
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		53,192.000	Local	23.333430	1,241,151.79	16.930000	900,540.56	-340,611.23	0.17
			Base	23.333430	1,241,151.79	16.930000	900,540.56	-340,611.23	0.17
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		18,737.000	Local	29.956624	561,297.27	58.040000	1,087,495.48	526,198.21	0.21
			Base	29.956624	561,297.27	58.040000	1,087,495.48	526,198.21	0.21
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		35,071.000	Local	21.291654	746,719.61	16.820000	589,894.22	-156,825.39	0.11
			Base	21.291654	746,719.61	16.820000	589,894.22	-156,825.39	0.11
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		26,790.000	Local	24.034227	643,876.93	23.690000	634,655.10	-9,221.83	0.12
			Base	24.034227	643,876.93	23.690000	634,655.10	-9,221.83	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		20,405.000	Local	46.878303	956,551.78	26.510000	540,936.55	-415,615.23	0.10
			Base	46.878303	956,551.78	26.510000	540,936.55	-415,615.23	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		29,461.000	Local	10.906425	321,314.19	18.140000	534,422.54	213,108.35	0.10
			Base	10.906425	321,314.19	18.140000	534,422.54	213,108.35	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		17,144.000	Local	52.974780	908,199.63	81.220000	1,392,435.68	484,236.05	0.26
			Base	52.974780	908,199.63	81.220000	1,392,435.68	484,236.05	0.26
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		10,012.000	Local	26.430495	264,622.12	9.900000	99,118.80	-165,503.32	0.02
			Base	26.430495	264,622.12	9.900000	99,118.80	-165,503.32	0.02

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402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	19,227.000	35.454242	681,678.71	6.470000	124,398.69	-557,280.02	0.02
		Base		35.454242	681,678.71	6.470000	124,398.69	-557,280.02	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,759.000	42.485374	287,158.64	39.130000	264,479.67	-22,678.97	0.05
		Base		42.485374	287,158.64	39.130000	264,479.67	-22,678.97	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	25,764.000	20.072468	517,147.07	34.370000	885,508.68	368,361.61	0.17
		Base		20.072468	517,147.07	34.370000	885,508.68	368,361.61	0.17
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	66,264.000	14.486688	959,945.88	12.130000	803,782.32	-156,163.56	0.15
		Base		14.486688	959,945.88	12.130000	803,782.32	-156,163.56	0.15
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	38,078.000	33.741420	1,284,805.78	32.240000	1,227,634.72	-57,171.06	0.23
		Base		33.741420	1,284,805.78	32.240000	1,227,634.72	-57,171.06	0.23
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	26,447.000	23.386175	618,494.16	15.570000	411,779.79	-206,714.37	0.08
		Base		23.386175	618,494.16	15.570000	411,779.79	-206,714.37	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,928.000	11.193794	267,845.10	26.100000	624,520.80	356,675.70	0.12
		Base		11.193794	267,845.10	26.100000	624,520.80	356,675.70	0.12
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	65,946.000	6.357229	419,233.84	5.530000	364,681.38	-54,552.46	0.07
		Base		6.357229	419,233.84	5.530000	364,681.38	-54,552.46	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	59,934.000	16.375959	981,476.73	10.440000	625,710.96	-355,765.77	0.12
		Base		16.375959	981,476.73	10.440000	625,710.96	-355,765.77	0.12
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	35,537.000	7.643260	271,618.52	3.760000	133,619.12	-137,999.40	0.03
		Base		7.643260	271,618.52	3.760000	133,619.12	-137,999.40	0.03

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419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	15,424.000	14.456594	222,978.50	24.140000	372,335.36	149,356.86	0.07
		Base		14.456594	222,978.50	24.140000	372,335.36	149,356.86	0.07
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,541.000	24.265382	886,681.32	36.200000	1,322,784.20	436,102.88	0.25
		Base		24.265382	886,681.32	36.200000	1,322,784.20	436,102.88	0.25
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,176.000	39.004993	279,899.83	41.000000	294,216.00	14,316.17	0.06
		Base		39.004993	279,899.83	41.000000	294,216.00	14,316.17	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,313.000	55.826197	519,909.37	39.100000	364,138.30	-155,771.07	0.07
		Base		55.826197	519,909.37	39.100000	364,138.30	-155,771.07	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	53,803.000	20.237074	1,088,815.27	36.940000	1,987,482.82	898,667.55	0.38
		Base		20.237074	1,088,815.27	36.940000	1,987,482.82	898,667.55	0.38
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	75,143.000	22.144336	1,663,991.81	27.190000	2,043,138.17	379,146.36	0.39
		Base		22.144336	1,663,991.81	27.190000	2,043,138.17	379,146.36	0.39
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	55,281.000	6.475008	357,944.94	19.170000	1,059,736.77	701,791.83	0.20
		Base		6.475008	357,944.94	19.170000	1,059,736.77	701,791.83	0.20
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,231.000	27.575584	502,730.47	24.020000	437,908.62	-64,821.85	0.08
		Base		27.575584	502,730.47	24.020000	437,908.62	-64,821.85	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	23,327.000	13.198399	307,879.06	13.270000	309,549.29	1,670.23	0.06
		Base		13.198399	307,879.06	13.270000	309,549.29	1,670.23	0.06
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	25,892.000	32.115894	831,544.73	33.000000	854,436.00	22,891.27	0.16
		Base		32.115894	831,544.73	33.000000	854,436.00	22,891.27	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	46,680.000	17.571526	820,238.84	19.160000	894,388.80	74,149.96	0.17
		Base		17.571526	820,238.84	19.160000	894,388.80	74,149.96	0.17
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		Local	27,501.000	27.561140	757,958.90	79.340000	2,181,929.34	1,423,970.44	0.41
		Base		27.561140	757,958.90	79.340000	2,181,929.34	1,423,970.44	0.41
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	12,927.000	21.648718	279,852.98	28.860000	373,073.22	93,220.24	0.07
		Base		21.648718	279,852.98	28.860000	373,073.22	93,220.24	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	73,739.000	5.214017	384,476.43	6.480000	477,828.72	93,352.29	0.09
		Base		5.214017	384,476.43	6.480000	477,828.72	93,352.29	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	18,420.000	41.714163	768,374.88	32.810000	604,360.20	-164,014.68	0.11
		Base		41.714163	768,374.88	32.810000	604,360.20	-164,014.68	0.11
431571108	HILLENBRAND INC COMMON STOCK								
		Local	47,097.000	23.443534	1,104,120.14	30.290000	1,426,568.13	322,447.99	0.27
		Base		23.443534	1,104,120.14	30.290000	1,426,568.13	322,447.99	0.27
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	44,123.000	19.023899	839,391.48	45.120000	1,990,829.76	1,151,438.28	0.38
		Base		19.023899	839,391.48	45.120000	1,990,829.76	1,151,438.28	0.38
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	30,806.000	18.845053	580,540.70	34.930000	1,076,053.58	495,512.88	0.20
		Base		18.845053	580,540.70	34.930000	1,076,053.58	495,512.88	0.20
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	23,865.000	30.991152	739,603.85	12.250000	292,346.25	-447,257.60	0.06
		Base		30.991152	739,603.85	12.250000	292,346.25	-447,257.60	0.06
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,912.000	35.476856	954,753.14	38.530000	1,036,919.36	82,166.22	0.20
		Base		35.476856	954,753.14	38.530000	1,036,919.36	82,166.22	0.20

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	10,662.000	53.525117	570,684.80	113.440000	1,209,497.28	638,812.48	0.23
		Base		53.525117	570,684.80	113.440000	1,209,497.28	638,812.48	0.23
45071R109	IXIA COMMON STOCK								
		Local	45,342.000	15.662759	710,180.80	13.060000	592,166.52	-118,014.28	0.11
		Base		15.662759	710,180.80	13.060000	592,166.52	-118,014.28	0.11
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	36,114.000	22.341136	806,827.79	7.040000	254,242.56	-552,585.23	0.05
		Base		22.341136	806,827.79	7.040000	254,242.56	-552,585.23	0.05
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	50,859.000	22.216521	1,129,910.06	44.060000	2,240,847.54	1,110,937.48	0.43
		Base		22.216521	1,129,910.06	44.060000	2,240,847.54	1,110,937.48	0.43
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,610.000	30.930344	606,544.05	51.740000	1,014,621.40	408,077.35	0.19
		Base		30.930344	606,544.05	51.740000	1,014,621.40	408,077.35	0.19
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,519.000	58.678438	499,881.61	85.500000	728,374.50	228,492.89	0.14
		Base		58.678438	499,881.61	85.500000	728,374.50	228,492.89	0.14
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	67,705.000	9.108255	616,674.42	9.610000	650,645.05	33,970.63	0.12
		Base		9.108255	616,674.42	9.610000	650,645.05	33,970.63	0.12
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,754.000	18.678234	518,395.71	26.780000	743,252.12	224,856.41	0.14
		Base		18.678234	518,395.71	26.780000	743,252.12	224,856.41	0.14
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,071.000	47.069923	850,600.58	58.400000	1,055,346.40	204,745.82	0.20
		Base		47.069923	850,600.58	58.400000	1,055,346.40	204,745.82	0.20
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,706.000	50.790497	746,925.05	29.720000	437,062.32	-309,862.73	0.08
		Base		50.790497	746,925.05	29.720000	437,062.32	-309,862.73	0.08

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45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	14,088.000	30.476249	429,349.40	43.160000	608,038.08	178,688.68	0.12
		Base		30.476249	429,349.40	43.160000	608,038.08	178,688.68	0.12
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	10,568.000	45.268579	478,398.34	38.250000	404,226.00	-74,172.34	0.08
		Base		45.268579	478,398.34	38.250000	404,226.00	-74,172.34	0.08
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	21,282.000	42.822863	911,356.18	62.710000	1,334,594.22	423,238.04	0.25
		Base		42.822863	911,356.18	62.710000	1,334,594.22	423,238.04	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,761.000	21.723663	277,215.66	26.660000	340,208.26	62,992.60	0.06
		Base		21.723663	277,215.66	26.660000	340,208.26	62,992.60	0.06
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	42,954.000	19.681289	845,390.08	43.360000	1,862,485.44	1,017,095.36	0.35
		Base		19.681289	845,390.08	43.360000	1,862,485.44	1,017,095.36	0.35
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	12,970.000	37.470643	485,994.24	34.460000	446,946.20	-39,048.04	0.08
		Base		37.470643	485,994.24	34.460000	446,946.20	-39,048.04	0.08
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	49,279.000	16.361069	806,257.12	19.880000	979,666.52	173,409.40	0.19
		Base		16.361069	806,257.12	19.880000	979,666.52	173,409.40	0.19
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	29,246.000	16.374327	478,883.57	15.620000	456,822.52	-22,061.05	0.09
		Base		16.374327	478,883.57	15.620000	456,822.52	-22,061.05	0.09
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,529.000	29.833700	343,952.73	35.580000	410,201.82	66,249.09	0.08
		Base		29.833700	343,952.73	35.580000	410,201.82	66,249.09	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	22,348.000	24.520076	547,974.66	19.920000	445,172.16	-102,802.50	0.08
		Base		24.520076	547,974.66	19.920000	445,172.16	-102,802.50	0.08

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46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	42,178.000	15.574578	656,904.53	3.590000	151,419.02	-505,485.51	0.03
		Base		15.574578	656,904.53	3.590000	151,419.02	-505,485.51	0.03
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	25,417.000	14.432925	366,841.65	20.070000	510,119.19	143,277.54	0.10
		Base		14.432925	366,841.65	20.070000	510,119.19	143,277.54	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	60,330.000	9.532609	575,102.29	8.170000	492,896.10	-82,206.19	0.09
		Base		9.532609	575,102.29	8.170000	492,896.10	-82,206.19	0.09
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	22,346.000	29.061835	649,415.76	33.090000	739,429.14	90,013.38	0.14
		Base		29.061835	649,415.76	33.090000	739,429.14	90,013.38	0.14
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	134,651.000	99.797677	13,437,857.06	116.100000	15,632,981.10	2,195,124.04	2.97
		Base		99.797677	13,437,857.06	116.100000	15,632,981.10	2,195,124.04	2.97
465741106	ITRON INC COMMON STOCK								
		Local	28,539.000	34.376637	981,074.85	35.950000	1,025,977.05	44,902.20	0.20
		Base		34.376637	981,074.85	35.950000	1,025,977.05	44,902.20	0.20
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,054.000	60.462392	668,351.28	116.680000	1,289,780.72	621,429.44	0.25
		Base		60.462392	668,351.28	116.680000	1,289,780.72	621,429.44	0.25
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	21,849.000	20.770467	453,813.94	48.900000	1,068,416.10	614,602.16	0.20
		Base		20.770467	453,813.94	48.900000	1,068,416.10	614,602.16	0.20
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	34,433.000	35.162416	1,210,747.47	80.470000	2,770,823.51	1,560,076.04	0.53
		Base		35.162416	1,210,747.47	80.470000	2,770,823.51	1,560,076.04	0.53
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,891.000	56.631419	730,035.62	85.720000	1,105,016.52	374,980.90	0.21
		Base		56.631419	730,035.62	85.720000	1,105,016.52	374,980.90	0.21

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483548103	KAMAN CORP COMMON STOCK USD1.								
		20,340.000	Local	35.070237	713,328.63	40.140000	816,447.60	103,118.97	0.16
			Base	35.070237	713,328.63	40.140000	816,447.60	103,118.97	0.16
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		64,107.000	Local	13.002023	833,520.66	24.270000	1,555,876.89	722,356.23	0.30
			Base	13.002023	833,520.66	24.270000	1,555,876.89	722,356.23	0.30
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		22,140.000	Local	16.771699	371,325.41	16.830000	372,616.20	1,290.79	0.07
			Base	16.771699	371,325.41	16.830000	372,616.20	1,290.79	0.07
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		62,764.000	Local	15.907458	998,415.70	13.350000	837,899.40	-160,516.30	0.16
			Base	15.907458	998,415.70	13.350000	837,899.40	-160,516.30	0.16
497498105	KIRKLAND S INC COMMON STOCK								
		11,777.000	Local	14.358203	169,096.56	14.710000	173,239.67	4,143.11	0.03
			Base	14.358203	169,096.56	14.710000	173,239.67	4,143.11	0.03
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		62,355.000	Local	24.322551	1,516,632.65	26.910000	1,677,973.05	161,340.40	0.32
			Base	24.322551	1,516,632.65	26.910000	1,677,973.05	161,340.40	0.32
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		46,250.000	Local	18.533290	857,164.65	26.520000	1,226,550.00	369,385.35	0.23
			Base	18.533290	857,164.65	26.520000	1,226,550.00	369,385.35	0.23
500600101	KOPIN CORP COMMON STOCK USD.01								
		46,808.000	Local	4.044350	189,307.93	2.870000	134,338.96	-54,968.97	0.03
			Base	4.044350	189,307.93	2.870000	134,338.96	-54,968.97	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		15,380.000	Local	35.751767	549,862.18	22.830000	351,125.40	-198,736.78	0.07
			Base	35.751767	549,862.18	22.830000	351,125.40	-198,736.78	0.07
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		38,591.000	Local	18.171024	701,237.97	36.800000	1,420,148.80	718,910.83	0.27
			Base	18.171024	701,237.97	36.800000	1,420,148.80	718,910.83	0.27

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50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	23,459.000	28.731986	674,023.67	22.250000	521,962.75	-152,060.92	0.10
		Base		28.731986	674,023.67	22.250000	521,962.75	-152,060.92	0.10
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	54,660.000	10.525173	575,305.98	11.810000	645,534.60	70,228.62	0.12
		Base		10.525173	575,305.98	11.810000	645,534.60	70,228.62	0.12
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	9,676.000	24.434495	236,428.17	46.550000	450,417.80	213,989.63	0.09
		Base		24.434495	236,428.17	46.550000	450,417.80	213,989.63	0.09
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,668.000	37.189536	545,496.12	7.110000	104,289.48	-441,206.64	0.02
		Base		37.189536	545,496.12	7.110000	104,289.48	-441,206.64	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	26,617.000	32.963589	877,391.86	42.630000	1,134,682.71	257,290.85	0.22
		Base		32.963589	877,391.86	42.630000	1,134,682.71	257,290.85	0.22
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	37,835.000	13.172298	498,373.90	26.810000	1,014,356.35	515,982.45	0.19
		Base		13.172298	498,373.90	26.810000	1,014,356.35	515,982.45	0.19
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	32,418.000	44.231155	1,433,885.58	58.360000	1,891,914.48	458,028.90	0.36
		Base		44.231155	1,433,885.58	58.360000	1,891,914.48	458,028.90	0.36
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,168.000	53.372521	382,574.23	40.750000	292,096.00	-90,478.23	0.06
		Base		53.372521	382,574.23	40.750000	292,096.00	-90,478.23	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	20,745.000	40.396972	838,035.19	36.960000	766,735.20	-71,299.99	0.15
		Base		40.396972	838,035.19	36.960000	766,735.20	-71,299.99	0.15
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,782.000	19.625917	643,376.80	30.510000	1,000,178.82	356,802.02	0.19
		Base		19.625917	643,376.80	30.510000	1,000,178.82	356,802.02	0.19

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52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,318.000	86.199457	458,408.71	101.880000	541,797.84	83,389.13	0.10
		Base		86.199457	458,408.71	101.880000	541,797.84	83,389.13	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	159,160.000	9.671901	1,539,379.69	8.590000	1,367,184.40	-172,195.29	0.26
		Base		9.671901	1,539,379.69	8.590000	1,367,184.40	-172,195.29	0.26
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	13,520.000	59.376621	802,771.92	107.080000	1,447,721.60	644,949.68	0.28
		Base		59.376621	802,771.92	107.080000	1,447,721.60	644,949.68	0.28
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,563.000	69.275827	593,208.91	69.760000	597,354.88	4,145.97	0.11
		Base		69.275827	593,208.91	69.760000	597,354.88	4,145.97	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	17,975.000	27.143573	487,905.72	6.820000	122,589.50	-365,316.22	0.02
		Base		27.143573	487,905.72	6.820000	122,589.50	-365,316.22	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,762.000	37.064530	658,340.19	124.240000	2,206,750.88	1,548,410.69	0.42
		Base		37.064530	658,340.19	124.240000	2,206,750.88	1,548,410.69	0.42
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	16,947.000	60.929973	1,032,580.25	108.560000	1,839,766.32	807,186.07	0.35
		Base		60.929973	1,032,580.25	108.560000	1,839,766.32	807,186.07	0.35
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	36,786.000	12.622469	464,330.16	7.800000	286,930.80	-177,399.36	0.05
		Base		12.622469	464,330.16	7.800000	286,930.80	-177,399.36	0.05
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	18,604.000	39.120100	727,790.34	71.420000	1,328,697.68	600,907.34	0.25
		Base		39.120100	727,790.34	71.420000	1,328,697.68	600,907.34	0.25
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,268.000	29.176120	591,341.61	15.620000	316,586.16	-274,755.45	0.06
		Base		29.176120	591,341.61	15.620000	316,586.16	-274,755.45	0.06

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Base Currency: USD - US DOLLAR

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55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	34,966.000	23.810303	832,551.05	20.000000	699,320.00	-133,231.05	0.13
		Base		23.810303	832,551.05	20.000000	699,320.00	-133,231.05	0.13
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	28,669.000	22.242211	637,661.96	21.520000	616,956.88	-20,705.08	0.12
		Base		22.242211	637,661.96	21.520000	616,956.88	-20,705.08	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	17,136.000	14.641397	250,894.98	11.790000	202,033.44	-48,861.54	0.04
		Base		14.641397	250,894.98	11.790000	202,033.44	-48,861.54	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,728.000	13.637814	173,582.10	36.420000	463,553.76	289,971.66	0.09
		Base		13.637814	173,582.10	36.420000	463,553.76	289,971.66	0.09
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	52,331.000	25.627599	1,341,117.87	35.740000	1,870,309.94	529,192.07	0.36
		Base		25.627599	1,341,117.87	35.740000	1,870,309.94	529,192.07	0.36
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	18,373.000	16.121572	296,201.65	23.360000	429,193.28	132,991.63	0.08
		Base		16.121572	296,201.65	23.360000	429,193.28	132,991.63	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	39,944.000	28.250279	1,128,429.15	36.870000	1,472,735.28	344,306.13	0.28
		Base		28.250279	1,128,429.15	36.870000	1,472,735.28	344,306.13	0.28
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	11,178.000	45.673448	510,537.80	63.620000	711,144.36	200,606.56	0.14
		Base		45.673448	510,537.80	63.620000	711,144.36	200,606.56	0.14
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	15,744.000	30.823375	485,283.22	21.200000	333,772.80	-151,510.42	0.06
		Base		30.823375	485,283.22	21.200000	333,772.80	-151,510.42	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,540.000	26.160054	1,112,848.68	31.900000	1,357,026.00	244,177.32	0.26
		Base		26.160054	1,112,848.68	31.900000	1,357,026.00	244,177.32	0.26

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559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,138.000	52.863107	1,011,694.14	52.650000	1,007,615.70	-4,078.44	0.19
		Base		52.863107	1,011,694.14	52.650000	1,007,615.70	-4,078.44	0.19
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,228.000	29.054672	529,608.57	33.490000	610,455.72	80,847.15	0.12
		Base		29.054672	529,608.57	33.490000	610,455.72	80,847.15	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	14,126.000	12.413979	175,359.87	19.900000	281,107.40	105,747.53	0.05
		Base		12.413979	175,359.87	19.900000	281,107.40	105,747.53	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	19,123.000	10.892762	208,302.29	18.150000	347,082.45	138,780.16	0.07
		Base		10.892762	208,302.29	18.150000	347,082.45	138,780.16	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	20,496.000	28.507412	584,287.92	60.830000	1,246,771.68	662,483.76	0.24
		Base		28.507412	584,287.92	60.830000	1,246,771.68	662,483.76	0.24
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	17,861.000	21.891843	391,010.21	18.080000	322,926.88	-68,083.33	0.06
		Base		21.891843	391,010.21	18.080000	322,926.88	-68,083.33	0.06
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,341.000	24.517279	841,947.87	41.480000	1,424,464.68	582,516.81	0.27
		Base		24.517279	841,947.87	41.480000	1,424,464.68	582,516.81	0.27
576690101	MATERION CORP COMMON STOCK								
		Local	15,059.000	33.246516	500,659.29	29.020000	437,012.18	-63,647.11	0.08
		Base		33.246516	500,659.29	29.020000	437,012.18	-63,647.11	0.08
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,994.000	14.715769	294,227.09	22.990000	459,662.06	165,434.97	0.09
		Base		14.715769	294,227.09	22.990000	459,662.06	165,434.97	0.09
57686G105	MATSON INC COMMON STOCK								
		Local	32,571.000	25.396313	827,183.31	51.710000	1,684,246.41	857,063.10	0.32
		Base		25.396313	827,183.31	51.710000	1,684,246.41	857,063.10	0.32

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577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,667.000	42.606199	1,050,967.10	59.810000	1,475,333.27	424,366.17	0.28
		Base		42.606199	1,050,967.10	59.810000	1,475,333.27	424,366.17	0.28
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	44,899.000	22.702589	1,019,323.53	30.130000	1,352,806.87	333,483.34	0.26
		Base		22.702589	1,019,323.53	30.130000	1,352,806.87	333,483.34	0.26
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	175,038.000	12.352955	2,162,236.56	12.010000	2,102,206.38	-60,030.18	0.40
		Base		12.352955	2,162,236.56	12.010000	2,102,206.38	-60,030.18	0.40
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	49,962.000	22.105987	1,104,459.34	42.010000	2,098,903.62	994,444.28	0.40
		Base		22.105987	1,104,459.34	42.010000	2,098,903.62	994,444.28	0.40
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,106.000	21.702616	154,218.79	30.320000	215,453.92	61,235.13	0.04
		Base		21.702616	154,218.79	30.320000	215,453.92	61,235.13	0.04
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	41,378.000	23.392248	967,924.45	45.830000	1,896,353.74	928,429.29	0.36
		Base		23.392248	967,924.45	45.830000	1,896,353.74	928,429.29	0.36
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	36,161.000	34.786922	1,257,929.89	19.990000	722,858.39	-535,071.50	0.14
		Base		34.786922	1,257,929.89	19.990000	722,858.39	-535,071.50	0.14
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	24,476.000	15.136115	370,471.54	19.580000	479,240.08	108,768.54	0.09
		Base		15.136115	370,471.54	19.580000	479,240.08	108,768.54	0.09
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	31,215.000	20.286568	633,245.23	19.570000	610,877.55	-22,367.68	0.12
		Base		20.286568	633,245.23	19.570000	610,877.55	-22,367.68	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	33,048.000	15.477666	511,505.92	19.370000	640,139.76	128,633.84	0.12
		Base		15.477666	511,505.92	19.370000	640,139.76	128,633.84	0.12

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59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	27,601.000	30.388193	838,744.51	37.310000	1,029,793.31	191,048.80	0.20
		Base		30.388193	838,744.51	37.310000	1,029,793.31	191,048.80	0.20
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,791.000	16.057537	462,312.55	36.080000	1,038,779.28	576,466.73	0.20
		Base		16.057537	462,312.55	36.080000	1,038,779.28	576,466.73	0.20
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,982.000	137.613207	960,815.41	173.370000	1,210,469.34	249,653.93	0.23
		Base		137.613207	960,815.41	173.370000	1,210,469.34	249,653.93	0.23
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	71,422.000	21.478488	1,534,036.55	36.010000	2,571,906.22	1,037,869.67	0.49
		Base		21.478488	1,534,036.55	36.010000	2,571,906.22	1,037,869.67	0.49
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	74,162.000	11.432582	847,863.16	8.960000	664,491.52	-183,371.64	0.13
		Base		11.432582	847,863.16	8.960000	664,491.52	-183,371.64	0.13
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	33,975.000	26.242206	891,578.96	35.450000	1,204,413.75	312,834.79	0.23
		Base		26.242206	891,578.96	35.450000	1,204,413.75	312,834.79	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	46,860.000	16.150022	756,790.03	17.860000	836,919.60	80,129.57	0.16
		Base		16.150022	756,790.03	17.860000	836,919.60	80,129.57	0.16
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,003.000	12.109274	96,910.52	22.420000	179,427.26	82,516.74	0.03
		Base		12.109274	96,910.52	22.420000	179,427.26	82,516.74	0.03
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	27,263.000	23.006485	627,225.80	68.330000	1,862,880.79	1,235,654.99	0.35
		Base		23.006485	627,225.80	68.330000	1,862,880.79	1,235,654.99	0.35
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	29,747.000	16.947810	504,146.50	26.430000	786,213.21	282,066.71	0.15
		Base		16.947810	504,146.50	26.430000	786,213.21	282,066.71	0.15

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610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	23,909.000	40.818213	975,922.65	74.040000	1,770,222.36	794,299.71	0.34
		Base		40.818213	975,922.65	74.040000	1,770,222.36	794,299.71	0.34
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	68,252.000	4.662534	318,227.24	6.440000	439,542.88	121,315.64	0.08
		Base		4.662534	318,227.24	6.440000	439,542.88	121,315.64	0.08
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	25,367.000	45.806832	1,161,981.91	66.070000	1,675,997.69	514,015.78	0.32
		Base		45.806832	1,161,981.91	66.070000	1,675,997.69	514,015.78	0.32
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,601.000	34.160300	464,614.24	40.060000	544,856.06	80,241.82	0.10
		Base		34.160300	464,614.24	40.060000	544,856.06	80,241.82	0.10
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,387.000	20.143480	249,517.29	26.750000	331,352.25	81,834.96	0.06
		Base		20.143480	249,517.29	26.750000	331,352.25	81,834.96	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	42,643.000	22.490569	959,065.32	31.490000	1,342,828.07	383,762.75	0.26
		Base		22.490569	959,065.32	31.490000	1,342,828.07	383,762.75	0.26
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,165.000	12.526506	215,017.48	15.500000	266,057.50	51,040.02	0.05
		Base		12.526506	215,017.48	15.500000	266,057.50	51,040.02	0.05
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	32,720.000	22.170646	725,423.53	30.130000	985,853.60	260,430.07	0.19
		Base		22.170646	725,423.53	30.130000	985,853.60	260,430.07	0.19
62914B100	NIC INC COMMON STOCK								
		Local	45,664.000	16.683473	761,834.10	20.410000	932,002.24	170,168.14	0.18
		Base		16.683473	761,834.10	20.410000	932,002.24	170,168.14	0.18
630077105	NANOMETRICS INC COMMON STOCK								
		Local	18,080.000	16.215215	293,171.09	15.760000	284,940.80	-8,230.29	0.05
		Base		16.215215	293,171.09	15.760000	284,940.80	-8,230.29	0.05

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637138108	NATL PENN BCSHS INC COMMON STOCK								
		Local	104,916.000	8.839180	927,371.43	12.490000	1,310,400.84	383,029.41	0.25
		Base		8.839180	927,371.43	12.490000	1,310,400.84	383,029.41	0.25
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,631.000	93.669270	340,113.12	86.940000	315,679.14	-24,433.98	0.06
		Base		93.669270	340,113.12	86.940000	315,679.14	-24,433.98	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,188.000	52.201254	427,423.87	86.260000	706,296.88	278,873.01	0.13
		Base		52.201254	427,423.87	86.260000	706,296.88	278,873.01	0.13
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,757.000	19.055082	471,746.66	48.780000	1,207,646.46	735,899.80	0.23
		Base		19.055082	471,746.66	48.780000	1,207,646.46	735,899.80	0.23
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	35,839.000	11.588779	415,330.26	17.500000	627,182.50	211,852.24	0.12
		Base		11.588779	415,330.26	17.500000	627,182.50	211,852.24	0.12
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	12,523.000	28.416286	355,857.15	66.470000	832,403.81	476,546.66	0.16
		Base		28.416286	355,857.15	66.470000	832,403.81	476,546.66	0.16
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	99,053.000	12.444608	1,232,675.74	15.660000	1,551,169.98	318,494.24	0.29
		Base		12.444608	1,232,675.74	15.660000	1,551,169.98	318,494.24	0.29
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	27,884.000	30.825147	859,528.40	59.060000	1,646,829.04	787,300.64	0.31
		Base		30.825147	859,528.40	59.060000	1,646,829.04	787,300.64	0.31
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,052.000	34.689138	834,343.15	44.110000	1,060,933.72	226,590.57	0.20
		Base		34.689138	834,343.15	44.110000	1,060,933.72	226,590.57	0.20
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	63,984.000	23.384916	1,496,260.47	30.050000	1,922,719.20	426,458.73	0.37
		Base		23.384916	1,496,260.47	30.050000	1,922,719.20	426,458.73	0.37

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651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	62,967.000	12.067401	759,848.02	6.500000	409,285.50	-350,562.52	0.08
		Base		12.067401	759,848.02	6.500000	409,285.50	-350,562.52	0.08
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	29,618.000	16.092472	476,626.84	16.590000	491,362.62	14,735.78	0.09
		Base		16.092472	476,626.84	16.590000	491,362.62	14,735.78	0.09
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	38,260.000	11.606605	444,068.72	5.130000	196,273.80	-247,794.92	0.04
		Base		11.606605	444,068.72	5.130000	196,273.80	-247,794.92	0.04
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	34,256.000	15.491749	530,685.34	15.930000	545,698.08	15,012.74	0.10
		Base		15.491749	530,685.34	15.930000	545,698.08	15,012.74	0.10
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	76,079.000	12.576654	956,819.27	13.940000	1,060,541.26	103,721.99	0.20
		Base		12.576654	956,819.27	13.940000	1,060,541.26	103,721.99	0.20
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	20,476.000	45.676076	935,263.33	48.800000	999,228.80	63,965.47	0.19
		Base		45.676076	935,263.33	48.800000	999,228.80	63,965.47	0.19
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	35,218.000	39.371104	1,386,571.54	54.530000	1,920,437.54	533,866.00	0.37
		Base		39.371104	1,386,571.54	54.530000	1,920,437.54	533,866.00	0.37
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	21,745.000	14.144619	307,574.74	22.940000	498,830.30	191,255.56	0.09
		Base		14.144619	307,574.74	22.940000	498,830.30	191,255.56	0.09
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	36,621.000	29.025281	1,062,934.81	52.140000	1,909,418.94	846,484.13	0.36
		Base		29.025281	1,062,934.81	52.140000	1,909,418.94	846,484.13	0.36
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	32,826.000	15.642365	513,476.27	8.360000	274,425.36	-239,050.91	0.05
		Base		15.642365	513,476.27	8.360000	274,425.36	-239,050.91	0.05

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671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	13,751.000	47.915286	658,883.10	93.630000	1,287,506.13	628,623.03	0.24
		Base		47.915286	658,883.10	93.630000	1,287,506.13	628,623.03	0.24
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	86,207.000	11.943102	1,029,578.96	14.750000	1,271,553.25	241,974.29	0.24
		Base		11.943102	1,029,578.96	14.750000	1,271,553.25	241,974.29	0.24
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,833.000	23.584866	161,155.39	11.260000	76,939.58	-84,215.81	0.01
		Base		23.584866	161,155.39	11.260000	76,939.58	-84,215.81	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	26,868.000	19.077270	512,568.08	30.160000	810,338.88	297,770.80	0.15
		Base		19.077270	512,568.08	30.160000	810,338.88	297,770.80	0.15
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	35,451.000	17.396779	616,733.21	46.680000	1,654,852.68	1,038,119.47	0.31
		Base		17.396779	616,733.21	46.680000	1,654,852.68	1,038,119.47	0.31
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	20,386.000	8.696614	177,289.17	4.380000	89,290.68	-87,998.49	0.02
		Base		8.696614	177,289.17	4.380000	89,290.68	-87,998.49	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,994.000	13.557930	379,540.68	17.340000	485,415.96	105,875.28	0.09
		Base		13.557930	379,540.68	17.340000	485,415.96	105,875.28	0.09
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,564.000	51.374092	696,838.19	61.900000	839,611.60	142,773.41	0.16
		Base		51.374092	696,838.19	61.900000	839,611.60	142,773.41	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	10,920.000	44.705746	488,186.75	67.940000	741,904.80	253,718.05	0.14
		Base		44.705746	488,186.75	67.940000	741,904.80	253,718.05	0.14
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	30,007.000	39.965190	1,199,235.46	56.490000	1,695,095.43	495,859.97	0.32
		Base		39.965190	1,199,235.46	56.490000	1,695,095.43	495,859.97	0.32

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69336V101	PGT INC COMMON STOCK USD.01								
		Local	36,355.000	9.004746	327,367.55	11.120000	404,267.60	76,900.05	0.08
		Base		9.004746	327,367.55	11.120000	404,267.60	76,900.05	0.08
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,170.000	30.927339	1,118,641.85	41.310000	1,494,182.70	375,540.85	0.28
		Base		30.927339	1,118,641.85	41.310000	1,494,182.70	375,540.85	0.28
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	14,532.000	64.025308	930,415.77	88.420000	1,284,919.44	354,503.67	0.24
		Base		64.025308	930,415.77	88.420000	1,284,919.44	354,503.67	0.24
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,849.000	22.997205	502,465.94	57.480000	1,255,880.52	753,414.58	0.24
		Base		22.997205	502,465.94	57.480000	1,255,880.52	753,414.58	0.24
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,258.000	27.359117	417,445.41	17.510000	267,167.58	-150,277.83	0.05
		Base		27.359117	417,445.41	17.510000	267,167.58	-150,277.83	0.05
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	60,939.000	17.122252	1,043,412.92	17.080000	1,040,838.12	-2,574.80	0.20
		Base		17.122252	1,043,412.92	17.080000	1,040,838.12	-2,574.80	0.20
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	51,758.000	15.878237	821,825.78	21.560000	1,115,902.48	294,076.70	0.21
		Base		15.878237	821,825.78	21.560000	1,115,902.48	294,076.70	0.21
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	40,306.000	11.772771	474,513.30	15.530000	625,952.18	151,438.88	0.12
		Base		11.772771	474,513.30	15.530000	625,952.18	151,438.88	0.12
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	26,408.000	12.479482	329,558.16	17.480000	461,611.84	132,053.68	0.09
		Base		12.479482	329,558.16	17.480000	461,611.84	132,053.68	0.09
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,214.000	12.645650	192,390.92	16.800000	255,595.20	63,204.28	0.05
		Base		12.645650	192,390.92	16.800000	255,595.20	63,204.28	0.05

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71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	22,772.000	15.918321	362,492.01	34.020000	774,703.44	412,211.43	0.15
		Base		15.918321	362,492.01	34.020000	774,703.44	412,211.43	0.15
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,095.000	32.483400	425,370.12	32.483399	425,370.12	0.00	0.08
		Base		32.483400	425,370.12	32.483399	425,370.12	0.00	0.08
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK								
		Local	59,269.000	32.318641	1,915,493.51	58.150000	3,446,492.35	1,530,998.84	0.66
		Base		32.318641	1,915,493.51	58.150000	3,446,492.35	1,530,998.84	0.66
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	45,427.000	15.802770	717,872.44	32.790000	1,489,551.33	771,678.89	0.28
		Base		15.802770	717,872.44	32.790000	1,489,551.33	771,678.89	0.28
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	25,286.000	21.092054	533,333.67	54.330000	1,373,788.38	840,454.71	0.26
		Base		21.092054	533,333.67	54.330000	1,373,788.38	840,454.71	0.26
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	48,263.000	11.193477	540,230.79	2.530000	122,105.39	-418,125.40	0.02
		Base		11.193477	540,230.79	2.530000	122,105.39	-418,125.40	0.02
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,302.000	32.955130	372,458.88	40.530000	458,070.06	85,611.18	0.09
		Base		32.955130	372,458.88	40.530000	458,070.06	85,611.18	0.09
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	25,170.000	32.714044	823,412.50	37.200000	936,324.00	112,911.50	0.18
		Base		32.714044	823,412.50	37.200000	936,324.00	112,911.50	0.18
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	32,126.000	35.079201	1,126,954.40	82.040000	2,635,617.04	1,508,662.64	0.50
		Base		35.079201	1,126,954.40	82.040000	2,635,617.04	1,508,662.64	0.50
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,137.000	60.728828	1,040,709.93	57.860000	991,546.82	-49,163.11	0.19
		Base		60.728828	1,040,709.93	57.860000	991,546.82	-49,163.11	0.19

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739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,753.000	38.490053	259,923.33	35.110000	237,097.83	-22,825.50	0.05
		Base		38.490053	259,923.33	35.110000	237,097.83	-22,825.50	0.05
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,781.000	39.356514	857,224.24	51.700000	1,126,077.70	268,853.46	0.21
		Base		39.356514	857,224.24	51.700000	1,126,077.70	268,853.46	0.21
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	39,455.000	17.320640	683,385.87	50.890000	2,007,864.95	1,324,479.08	0.38
		Base		17.320640	683,385.87	50.890000	2,007,864.95	1,324,479.08	0.38
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,160.000	38.048717	1,528,036.48	52.910000	2,124,865.60	596,829.12	0.40
		Base		38.048717	1,528,036.48	52.910000	2,124,865.60	596,829.12	0.40
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	58,958.000	19.957201	1,176,636.65	44.110000	2,600,637.38	1,424,000.73	0.49
		Base		19.957201	1,176,636.65	44.110000	2,600,637.38	1,424,000.73	0.49
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,414.000	24.137250	903,071.07	23.990000	897,561.86	-5,509.21	0.17
		Base		24.137250	903,071.07	23.990000	897,561.86	-5,509.21	0.17
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,850.000	45.005185	443,301.07	48.420000	476,937.00	33,635.93	0.09
		Base		45.005185	443,301.07	48.420000	476,937.00	33,635.93	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,976.000	14.896195	655,075.05	20.880000	918,218.88	263,143.83	0.17
		Base		14.896195	655,075.05	20.880000	918,218.88	263,143.83	0.17
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	65,583.000	10.044832	658,770.21	12.900000	846,020.70	187,250.49	0.16
		Base		10.044832	658,770.21	12.900000	846,020.70	187,250.49	0.16
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	9,980.000	47.237164	471,426.90	85.230000	850,595.40	379,168.50	0.16
		Base		47.237164	471,426.90	85.230000	850,595.40	379,168.50	0.16

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747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	32,949.000	35.491288	1,169,402.46	16.250000	535,421.25	-633,981.21	0.10
		Base		35.491288	1,169,402.46	16.250000	535,421.25	-633,981.21	0.10
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,346.000	17.051811	432,195.21	18.610000	471,689.06	39,493.85	0.09
		Base		17.051811	432,195.21	18.610000	471,689.06	39,493.85	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	26,605.000	7.829775	208,311.16	4.890000	130,098.45	-78,212.71	0.02
		Base		7.829775	208,311.16	4.890000	130,098.45	-78,212.71	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		Local	28,145.000	35.437331	997,383.69	60.700000	1,708,401.50	711,017.81	0.32
		Base		35.437331	997,383.69	60.700000	1,708,401.50	711,017.81	0.32
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	87,073.000	11.389309	991,701.31	11.930000	1,038,780.89	47,079.58	0.20
		Base		11.389309	991,701.31	11.930000	1,038,780.89	47,079.58	0.20
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	32,090.000	23.708447	760,804.06	11.210000	359,728.90	-401,075.16	0.07
		Base		23.708447	760,804.06	11.210000	359,728.90	-401,075.16	0.07
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,604.000	41.001617	434,781.15	67.480000	715,557.92	280,776.77	0.14
		Base		41.001617	434,781.15	67.480000	715,557.92	280,776.77	0.14
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	28,748.000	15.652907	449,989.77	16.660000	478,941.68	28,951.91	0.09
		Base		15.652907	449,989.77	16.660000	478,941.68	28,951.91	0.09
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	24,626.000	18.216844	448,608.00	28.430000	700,117.18	251,509.18	0.13
		Base		18.216844	448,608.00	28.430000	700,117.18	251,509.18	0.13
760276105	REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001								
		Local	38,086.000	13.357352	508,728.10	4.240000	161,484.64	-347,243.46	0.03
		Base		13.357352	508,728.10	4.240000	161,484.64	-347,243.46	0.03

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76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	27,979.000	11.302998	316,246.57	18.250000	510,616.75	194,370.18	0.10
		Base		11.302998	316,246.57	18.250000	510,616.75	194,370.18	0.10
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	73,905.000	15.855411	1,171,794.15	18.290000	1,351,722.45	179,928.30	0.26
		Base		15.855411	1,171,794.15	18.290000	1,351,722.45	179,928.30	0.26
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	35,793.000	9.909264	354,682.30	1.370000	49,036.41	-305,645.89	0.01
		Base		9.909264	354,682.30	1.370000	49,036.41	-305,645.89	0.01
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,340.000	56.788611	246,462.57	62.850000	272,769.00	26,306.43	0.05
		Base		56.788611	246,462.57	62.850000	272,769.00	26,306.43	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	22,621.000	25.461530	575,965.27	11.020000	249,283.42	-326,681.85	0.05
		Base		25.461530	575,965.27	11.020000	249,283.42	-326,681.85	0.05
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	21,088.000	29.086688	613,380.08	28.740000	606,069.12	-7,310.96	0.12
		Base		29.086688	613,380.08	28.740000	606,069.12	-7,310.96	0.12
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	13,960.000	49.259246	687,659.07	55.430000	773,802.80	86,143.73	0.15
		Base		49.259246	687,659.07	55.430000	773,802.80	86,143.73	0.15
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	65,039.000	10.566765	687,251.83	11.810000	768,110.59	80,858.76	0.15
		Base		10.566765	687,251.83	11.810000	768,110.59	80,858.76	0.15
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,364.000	8.754560	405,896.42	5.530000	256,392.92	-149,503.50	0.05
		Base		8.754560	405,896.42	5.530000	256,392.92	-149,503.50	0.05
781220108	RUCKUS WIRELESS INC COMMON STOCK USD.001								
		Local	65,549.000	13.234300	867,495.13	11.450000	750,536.05	-116,959.08	0.14
		Base		13.234300	867,495.13	11.450000	750,536.05	-116,959.08	0.14

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781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,660.000	9.800385	231,877.11	14.230000	336,681.80	104,804.69	0.06
		Base		9.800385	231,877.11	14.230000	336,681.80	104,804.69	0.06
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	26,348.000	7.002682	184,506.66	17.250000	454,503.00	269,996.34	0.09
		Base		7.002682	184,506.66	17.250000	454,503.00	269,996.34	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	26,050.000	22.603699	588,826.37	33.920000	883,616.00	294,789.63	0.17
		Base		22.603699	588,826.37	33.920000	883,616.00	294,789.63	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	30,752.000	12.259395	377,000.93	11.040000	339,502.08	-37,498.85	0.06
		Base		12.259395	377,000.93	11.040000	339,502.08	-37,498.85	0.06
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,752.000	34.151497	1,050,226.85	33.600000	1,033,267.20	-16,959.65	0.20
		Base		34.151497	1,050,226.85	33.600000	1,033,267.20	-16,959.65	0.20
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	48,740.000	22.777992	1,110,199.34	20.680000	1,007,943.20	-102,256.14	0.19
		Base		22.777992	1,110,199.34	20.680000	1,007,943.20	-102,256.14	0.19
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,503.000	46.352604	486,841.40	56.010000	588,273.03	101,431.63	0.11
		Base		46.352604	486,841.40	56.010000	588,273.03	101,431.63	0.11
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	17,857.000	25.256553	451,006.27	15.330000	273,747.81	-177,258.46	0.05
		Base		25.256553	451,006.27	15.330000	273,747.81	-177,258.46	0.05
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,676.000	35.485352	662,724.43	24.510000	457,748.76	-204,975.67	0.09
		Base		35.485352	662,724.43	24.510000	457,748.76	-204,975.67	0.09
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	14,759.000	52.435735	773,899.02	74.810000	1,104,120.79	330,221.77	0.21
		Base		52.435735	773,899.02	74.810000	1,104,120.79	330,221.77	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
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	60,205.000	16.429383	989,131.00	22.670000	1,364,847.35	375,716.35	0.26
		Base		16.429383	989,131.00	22.670000	1,364,847.35	375,716.35	0.26
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,566.000	41.927846	359,153.93	55.630000	476,526.58	117,372.65	0.09
		Base		41.927846	359,153.93	55.630000	476,526.58	117,372.65	0.09
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,664.000	35.381522	731,123.78	38.420000	793,910.88	62,787.10	0.15
		Base		35.381522	731,123.78	38.420000	793,910.88	62,787.10	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,324.000	30.485684	589,105.35	42.720000	825,521.28	236,415.93	0.16
		Base		30.485684	589,105.35	42.720000	825,521.28	236,415.93	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	21,918.000	25.653617	562,275.98	34.610000	758,581.98	196,306.00	0.14
		Base		25.653617	562,275.98	34.610000	758,581.98	196,306.00	0.14
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,804.000	32.012002	730,001.69	41.820000	953,663.28	223,661.59	0.18
		Base		32.012002	730,001.69	41.820000	953,663.28	223,661.59	0.18
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	37,370.000	11.789901	440,588.59	9.220000	344,551.40	-96,037.19	0.07
		Base		11.789901	440,588.59	9.220000	344,551.40	-96,037.19	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	40,043.000	15.885422	636,099.96	21.940000	878,543.42	242,443.46	0.17
		Base		15.885422	636,099.96	21.940000	878,543.42	242,443.46	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,327.000	73.003350	899,912.29	56.780000	699,927.06	-199,985.23	0.13
		Base		73.003350	899,912.29	56.780000	699,927.06	-199,985.23	0.13
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	38,473.000	19.675036	756,957.66	23.620000	908,732.26	151,774.60	0.17
		Base		19.675036	756,957.66	23.620000	908,732.26	151,774.60	0.17

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81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	78,650.000	13.607563	1,070,234.86	12.070000	949,305.50	-120,929.36	0.18
		Base		13.607563	1,070,234.86	12.070000	949,305.50	-120,929.36	0.18
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	42,735.000	18.484449	789,932.91	34.510000	1,474,784.85	684,851.94	0.28
		Base		18.484449	789,932.91	34.510000	1,474,784.85	684,851.94	0.28
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	49,715.000	19.807056	984,707.78	20.100000	999,271.50	14,563.72	0.19
		Base		19.807056	984,707.78	20.100000	999,271.50	14,563.72	0.19
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,525.000	26.149726	118,327.51	27.540000	124,618.50	6,290.99	0.02
		Base		26.149726	118,327.51	27.540000	124,618.50	6,290.99	0.02
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	21,054.000	36.855583	775,957.44	57.660000	1,213,973.64	438,016.20	0.23
		Base		36.855583	775,957.44	57.660000	1,213,973.64	438,016.20	0.23
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,242.000	29.893853	933,943.77	37.130000	1,160,015.46	226,071.69	0.22
		Base		29.893853	933,943.77	37.130000	1,160,015.46	226,071.69	0.22
83013P105	SIZMEK INC COMMON STOCK								
		Local	14,815.000	15.640759	231,717.84	4.630000	68,593.45	-163,124.39	0.01
		Base		15.640759	231,717.84	4.630000	68,593.45	-163,124.39	0.01
830879102	SKYWEST INC COMMON STOCK								
		Local	37,866.000	13.703260	518,887.65	20.610000	780,418.26	261,530.61	0.15
		Base		13.703260	518,887.65	20.610000	780,418.26	261,530.61	0.15
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	39,136.000	23.147528	905,901.65	37.070000	1,450,771.52	544,869.87	0.28
		Base		23.147528	905,901.65	37.070000	1,450,771.52	544,869.87	0.28
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	38,852.000	12.819735	498,072.35	29.060000	1,129,039.12	630,966.77	0.21
		Base		12.819735	498,072.35	29.060000	1,129,039.12	630,966.77	0.21

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	24,613.000	16.480451	405,633.35	24.260000	597,111.38	191,478.03	0.11
		Base		16.480451	405,633.35	24.260000	597,111.38	191,478.03	0.11
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	51,290.000	27.006349	1,385,155.63	22.960000	1,177,618.40	-207,537.23	0.22
		Base		27.006349	1,385,155.63	22.960000	1,177,618.40	-207,537.23	0.22
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	17,647.000	27.186916	479,767.51	28.240000	498,351.28	18,583.77	0.09
		Base		27.186916	479,767.51	28.240000	498,351.28	18,583.77	0.09
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	35,213.000	42.363987	1,491,763.09	56.080000	1,974,745.04	482,981.95	0.38
		Base		42.363987	1,491,763.09	56.080000	1,974,745.04	482,981.95	0.38
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,074.000	21.667569	608,295.32	21.620000	606,959.88	-1,335.44	0.12
		Base		21.667569	608,295.32	21.620000	606,959.88	-1,335.44	0.12
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	44,324.000	10.148488	449,821.60	6.000000	265,944.00	-183,877.60	0.05
		Base		10.148488	449,821.60	6.000000	265,944.00	-183,877.60	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,095.000	14.867323	239,289.56	18.470000	297,274.65	57,985.09	0.06
		Base		14.867323	239,289.56	18.470000	297,274.65	57,985.09	0.06
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	23,907.000	17.473424	417,737.15	7.740000	185,040.18	-232,696.97	0.04
		Base		17.473424	417,737.15	7.740000	185,040.18	-232,696.97	0.04
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,105.000	28.470909	316,169.44	101.360000	1,125,602.80	809,433.36	0.21
		Base		28.470909	316,169.44	101.360000	1,125,602.80	809,433.36	0.21
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	14,856.000	20.025248	297,495.09	41.760000	620,386.56	322,891.47	0.12
		Base		20.025248	297,495.09	41.760000	620,386.56	322,891.47	0.12

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854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,557.000	42.244119	403,727.05	89.370000	854,109.09	450,382.04	0.16
		Base		42.244119	403,727.05	89.370000	854,109.09	450,382.04	0.16
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	21,879.000	9.240257	202,167.59	7.730000	169,124.67	-33,042.92	0.03
		Base		9.240257	202,167.59	7.730000	169,124.67	-33,042.92	0.03
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	13,683.000	42.538565	582,055.18	52.060000	712,336.98	130,281.80	0.14
		Base		42.538565	582,055.18	52.060000	712,336.98	130,281.80	0.14
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	89,308.000	11.901553	1,062,903.89	17.540000	1,566,462.32	503,558.43	0.30
		Base		11.901553	1,062,903.89	17.540000	1,566,462.32	503,558.43	0.30
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	16,639.000	18.613067	309,702.83	43.340000	721,134.26	411,431.43	0.14
		Base		18.613067	309,702.83	43.340000	721,134.26	411,431.43	0.14
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	90,473.000	12.396485	1,121,547.18	9.360000	846,827.28	-274,719.90	0.16
		Base		12.396485	1,121,547.18	9.360000	846,827.28	-274,719.90	0.16
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	42,840.000	28.023277	1,200,517.19	7.290000	312,303.60	-888,213.59	0.06
		Base		28.023277	1,200,517.19	7.290000	312,303.60	-888,213.59	0.06
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,252.000	42.677947	352,178.42	59.190000	488,435.88	136,257.46	0.09
		Base		42.677947	352,178.42	59.190000	488,435.88	136,257.46	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,995.000	33.849763	473,727.43	52.100000	729,139.50	255,412.07	0.14
		Base		33.849763	473,727.43	52.100000	729,139.50	255,412.07	0.14
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	64,798.000	13.407608	868,786.16	13.330000	863,757.34	-5,028.82	0.16
		Base		13.407608	868,786.16	13.330000	863,757.34	-5,028.82	0.16

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	48,841.000	14.054686	686,444.91	3.780000	184,618.98	-501,825.93	0.04
		Base		14.054686	686,444.91	3.780000	184,618.98	-501,825.93	0.04
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	27,234.000	18.303217	498,469.80	24.560000	668,867.04	170,397.24	0.13
		Base		18.303217	498,469.80	24.560000	668,867.04	170,397.24	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,508.000	19.755322	345,876.18	19.510000	341,581.08	-4,295.10	0.06
		Base		19.755322	345,876.18	19.510000	341,581.08	-4,295.10	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	25,376.000	16.412478	416,483.05	16.160000	410,076.16	-6,406.89	0.08
		Base		16.412478	416,483.05	16.160000	410,076.16	-6,406.89	0.08
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,677.000	15.705958	151,986.56	21.060000	203,797.62	51,811.06	0.04
		Base		15.705958	151,986.56	21.060000	203,797.62	51,811.06	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	29,636.000	18.550908	549,774.70	31.820000	943,017.52	393,242.82	0.18
		Base		18.550908	549,774.70	31.820000	943,017.52	393,242.82	0.18
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	29,540.000	34.356351	1,014,886.62	39.370000	1,162,989.80	148,103.18	0.22
		Base		34.356351	1,014,886.62	39.370000	1,162,989.80	148,103.18	0.22
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	21,649.000	41.311861	894,360.47	94.270000	2,040,851.23	1,146,490.76	0.39
		Base		41.311861	894,360.47	94.270000	2,040,851.23	1,146,490.76	0.39
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	71,517.000	11.532225	824,750.10	11.390000	814,578.63	-10,171.47	0.15
		Base		11.532225	824,750.10	11.390000	814,578.63	-10,171.47	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	48,214.000	11.850790	571,374.00	7.840000	377,997.76	-193,376.24	0.07
		Base		11.850790	571,374.00	7.840000	377,997.76	-193,376.24	0.07

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	63,907.000	17.239470	1,101,722.84	35.370000	2,260,390.59	1,158,667.75	0.43
		Base		17.239470	1,101,722.84	35.370000	2,260,390.59	1,158,667.75	0.43
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	46,964.000	15.123073	710,240.01	18.270000	858,032.28	147,792.27	0.16
		Base		15.123073	710,240.01	18.270000	858,032.28	147,792.27	0.16
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	27,906.000	14.873572	415,061.90	8.600000	239,991.60	-175,070.30	0.05
		Base		14.873572	415,061.90	8.600000	239,991.60	-175,070.30	0.05
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	40,320.000	19.098879	770,066.81	18.700000	753,984.00	-16,082.81	0.14
		Base		19.098879	770,066.81	18.700000	753,984.00	-16,082.81	0.14
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,289.000	19.491396	239,529.76	29.020000	356,626.78	117,097.02	0.07
		Base		19.491396	239,529.76	29.020000	356,626.78	117,097.02	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,656.000	43.751034	597,464.12	62.270000	850,359.12	252,895.00	0.16
		Base		43.751034	597,464.12	62.270000	850,359.12	252,895.00	0.16
88157K101	TESCO CORP COMMON STOCK								
		Local	29,187.000	13.374254	390,354.35	8.410000	245,462.67	-144,891.68	0.05
		Base		13.374254	390,354.35	8.410000	245,462.67	-144,891.68	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	60,007.000	10.824984	649,574.81	9.320000	559,265.24	-90,309.57	0.11
		Base		10.824984	649,574.81	9.320000	559,265.24	-90,309.57	0.11
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	45,053.000	23.566220	1,061,728.90	27.790000	1,252,022.87	190,293.97	0.24
		Base		23.566220	1,061,728.90	27.790000	1,252,022.87	190,293.97	0.24
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	36,659.000	19.416835	711,801.75	31.850000	1,167,589.15	455,787.40	0.22
		Base		19.416835	711,801.75	31.850000	1,167,589.15	455,787.40	0.22

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88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	34,286.000	36.103080	1,237,830.20	59.280000	2,032,474.08	794,643.88	0.39
		Base		36.103080	1,237,830.20	59.280000	2,032,474.08	794,643.88	0.39
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	47,188.000	19.472636	918,874.74	35.000000	1,651,580.00	732,705.26	0.31
		Base		19.472636	918,874.74	35.000000	1,651,580.00	732,705.26	0.31
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	35,146.000	19.391387	681,529.67	9.510000	334,238.46	-347,291.21	0.06
		Base		19.391387	681,529.67	9.510000	334,238.46	-347,291.21	0.06
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	28,650.000	18.481245	529,487.68	10.210000	292,516.50	-236,971.18	0.06
		Base		18.481245	529,487.68	10.210000	292,516.50	-236,971.18	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,614.000	23.546577	767,948.07	4.340000	141,544.76	-626,403.31	0.03
		Base		23.546577	767,948.07	4.340000	141,544.76	-626,403.31	0.03
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,168.000	42.126949	386,219.87	62.560000	573,550.08	187,330.21	0.11
		Base		42.126949	386,219.87	62.560000	573,550.08	187,330.21	0.11
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	28,629.000	28.883348	826,901.37	30.460000	872,039.34	45,137.97	0.17
		Base		28.883348	826,901.37	30.460000	872,039.34	45,137.97	0.17
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,582.000	19.845665	368,772.14	15.760000	292,852.32	-75,919.82	0.06
		Base		19.845665	368,772.14	15.760000	292,852.32	-75,919.82	0.06
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	31,398.000	17.100302	536,915.29	29.290000	919,647.42	382,732.13	0.17
		Base		17.100302	536,915.29	29.290000	919,647.42	382,732.13	0.17
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	71,200.000	5.497648	391,432.54	6.560000	467,072.00	75,639.46	0.09
		Base		5.497648	391,432.54	6.560000	467,072.00	75,639.46	0.09

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	32,967.000	8.181137	269,707.54	6.680000	220,219.56	-49,487.98	0.04
		Base		8.181137	269,707.54	6.680000	220,219.56	-49,487.98	0.04
89969Q104	TUMI HOLDINGS INC COMMON STOCK USD.01								
		Local	42,151.000	17.691800	745,727.06	17.691799	745,727.06	0.00	0.14
		Base		17.691800	745,727.06	17.691799	745,727.06	0.00	0.14
902104108	II VI INC COMMON STOCK								
		Local	39,398.000	21.536285	848,486.54	18.620000	733,590.76	-114,895.78	0.14
		Base		21.536285	848,486.54	18.620000	733,590.76	-114,895.78	0.14
902748102	UIL HOLDINGS CORP COMMON STOCK								
		Local	42,355.000	35.347158	1,497,128.89	50.850000	2,153,751.75	656,622.86	0.41
		Base		35.347158	1,497,128.89	50.850000	2,153,751.75	656,622.86	0.41
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	31,365.000	45.055874	1,413,177.50	52.700000	1,652,935.50	239,758.00	0.31
		Base		45.055874	1,413,177.50	52.700000	1,652,935.50	239,758.00	0.31
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,295.000	49.302091	458,262.94	52.840000	491,147.80	32,884.86	0.09
		Base		49.302091	458,262.94	52.840000	491,147.80	32,884.86	0.09
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	39,953.000	33.148001	1,324,362.10	21.270000	849,800.31	-474,561.79	0.16
		Base		33.148001	1,324,362.10	21.270000	849,800.31	-474,561.79	0.16
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,477.000	25.958834	531,559.05	16.610000	340,122.97	-191,436.08	0.06
		Base		25.958834	531,559.05	16.610000	340,122.97	-191,436.08	0.06
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,210.000	29.874258	334,890.43	29.830000	334,394.30	-496.13	0.06
		Base		29.874258	334,890.43	29.830000	334,394.30	-496.13	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,409.000	65.732356	749,940.45	108.580000	1,238,789.22	488,848.77	0.24
		Base		65.732356	749,940.45	108.580000	1,238,789.22	488,848.77	0.24

& 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
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	37,725.000	24.800248	935,589.36	18.070000	681,690.75	-253,898.61	0.13
		Base		24.800248	935,589.36	18.070000	681,690.75	-253,898.61	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	43,452.000	13.478889	585,684.67	20.880000	907,277.76	321,593.09	0.17
		Base		13.478889	585,684.67	20.880000	907,277.76	321,593.09	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	48,392.000	27.734379	1,342,122.08	42.120000	2,038,271.04	696,148.96	0.39
		Base		27.734379	1,342,122.08	42.120000	2,038,271.04	696,148.96	0.39
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,751.000	21.460786	338,028.84	40.030000	630,512.53	292,483.69	0.12
		Base		21.460786	338,028.84	40.030000	630,512.53	292,483.69	0.12
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,371.000	23.503409	314,264.08	18.940000	253,246.74	-61,017.34	0.05
		Base		23.503409	314,264.08	18.940000	253,246.74	-61,017.34	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	16,962.000	44.825468	760,329.58	56.540000	959,031.48	198,701.90	0.18
		Base		44.825468	760,329.58	56.540000	959,031.48	198,701.90	0.18
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,360.000	28.244401	320,856.39	52.990000	601,966.40	281,110.01	0.11
		Base		28.244401	320,856.39	52.990000	601,966.40	281,110.01	0.11
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,065.000	34.903839	525,826.34	77.260000	1,163,921.90	638,095.56	0.22
		Base		34.903839	525,826.34	77.260000	1,163,921.90	638,095.56	0.22
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,165.000	41.763526	382,762.72	52.690000	482,903.85	100,141.13	0.09
		Base		41.763526	382,762.72	52.690000	482,903.85	100,141.13	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	24,326.000	15.803869	384,444.92	19.750000	480,438.50	95,993.58	0.09
		Base		15.803869	384,444.92	19.750000	480,438.50	95,993.58	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
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	15,714.000	14.875214	233,749.12	5.750000	90,355.50	-143,393.62	0.02
		Base		14.875214	233,749.12	5.750000	90,355.50	-143,393.62	0.02
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	19,872.000	19.159001	380,727.66	20.020000	397,837.44	17,109.78	0.08
		Base		19.159001	380,727.66	20.020000	397,837.44	17,109.78	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,243.000	47.251199	767,501.23	37.840000	614,635.12	-152,866.11	0.12
		Base		47.251199	767,501.23	37.840000	614,635.12	-152,866.11	0.12
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	14,939.000	8.388465	125,315.28	5.740000	85,749.86	-39,565.42	0.02
		Base		8.388465	125,315.28	5.740000	85,749.86	-39,565.42	0.02
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	22,188.000	12.227977	271,314.36	18.680000	414,471.84	143,157.48	0.08
		Base		12.227977	271,314.36	18.680000	414,471.84	143,157.48	0.08
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	12,962.000	29.641739	384,216.22	35.540000	460,669.48	76,453.26	0.09
		Base		29.641739	384,216.22	35.540000	460,669.48	76,453.26	0.09
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	30,522.000	37.476152	1,143,847.11	20.450000	624,174.90	-519,672.21	0.12
		Base		37.476152	1,143,847.11	20.450000	624,174.90	-519,672.21	0.12
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	6,106.000	40.451128	246,994.59	39.470000	241,003.82	-5,990.77	0.05
		Base		40.451128	246,994.59	39.470000	241,003.82	-5,990.77	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,025.000	22.240807	334,168.13	30.870000	463,821.75	129,653.62	0.09
		Base		22.240807	334,168.13	30.870000	463,821.75	129,653.62	0.09
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	33,253.000	46.006001	1,529,837.56	61.980000	2,061,020.94	531,183.38	0.39
		Base		46.006001	1,529,837.56	61.980000	2,061,020.94	531,183.38	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
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	176,094.000	6.285295	1,106,802.71	6.360000	1,119,957.84	13,155.13	0.21
		Base		6.285295	1,106,802.71	6.360000	1,119,957.84	13,155.13	0.21
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,331.000	12.040357	148,469.64	9.260000	114,185.06	-34,284.58	0.02
		Base		12.040357	148,469.64	9.260000	114,185.06	-34,284.58	0.02
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	20,211.000	23.603882	477,058.05	49.250000	995,391.75	518,333.70	0.19
		Base		23.603882	477,058.05	49.250000	995,391.75	518,333.70	0.19
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,147.000	107.529538	553,454.53	136.240000	701,227.28	147,772.75	0.13
		Base		107.529538	553,454.53	136.240000	701,227.28	147,772.75	0.13
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	22,055.000	42.227340	931,323.98	30.500000	672,677.50	-258,646.48	0.13
		Base		42.227340	931,323.98	30.500000	672,677.50	-258,646.48	0.13
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,082.000	48.817145	492,174.46	98.770000	995,799.14	503,624.68	0.19
		Base		48.817145	492,174.46	98.770000	995,799.14	503,624.68	0.19
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	26,829.000	40.137434	1,076,847.23	42.540000	1,141,305.66	64,458.43	0.22
		Base		40.137434	1,076,847.23	42.540000	1,141,305.66	64,458.43	0.22
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,082.000	19.397939	389,549.41	29.540000	593,222.28	203,672.87	0.11
		Base		19.397939	389,549.41	29.540000	593,222.28	203,672.87	0.11
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,122.000	39.021916	824,220.92	55.510000	1,172,482.22	348,261.30	0.22
		Base		39.021916	824,220.92	55.510000	1,172,482.22	348,261.30	0.22
943315101	WAUSAU PAPER CORP COMMON STOCK								
		Local	31,104.000	8.300361	258,174.43	10.240000	318,504.96	60,330.53	0.06
		Base		8.300361	258,174.43	10.240000	318,504.96	60,330.53	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
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,120.000	46.730861	893,494.06	49.000000	936,880.00	43,385.94	0.18
		Base		46.730861	893,494.06	49.000000	936,880.00	43,385.94	0.18
97186T108	WILSHIRE BANCORP INC COMMON STOCK								
		Local	52,883.000	5.498840	290,795.18	12.340000	652,576.22	361,781.04	0.12
		Base		5.498840	290,795.18	12.340000	652,576.22	361,781.04	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,155.000	12.592972	253,811.35	22.500000	453,487.50	199,676.15	0.09
		Base		12.592972	253,811.35	22.500000	453,487.50	199,676.15	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	36,090.000	37.404762	1,349,937.86	52.630000	1,899,416.70	549,478.84	0.36
		Base		37.404762	1,349,937.86	52.630000	1,899,416.70	549,478.84	0.36
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	77,150.000	20.916291	1,613,691.86	18.190000	1,403,358.50	-210,333.36	0.27
		Base		20.916291	1,613,691.86	18.190000	1,403,358.50	-210,333.36	0.27
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	6,379.000	65.706070	419,139.02	43.140000	275,190.06	-143,948.96	0.05
		Base		65.706070	419,139.02	43.140000	275,190.06	-143,948.96	0.05
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,674.000	10.326172	182,504.77	16.840000	297,630.16	115,125.39	0.06
		Base		10.326172	182,504.77	16.840000	297,630.16	115,125.39	0.06
989817101	ZUMIEZ INC COMMON STOCK								
		Local	14,965.000	25.918942	387,876.96	15.090000	225,821.85	-162,055.11	0.04
		Base		25.918942	387,876.96	15.090000	225,821.85	-162,055.11	0.04
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	22,542.000	20.115208	453,437.03	23.930000	539,430.06	85,993.03	0.10
		Base		20.115208	453,437.03	23.930000	539,430.06	85,993.03	0.10
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	21,415.000	41.018135	878,403.37	103.410000	2,214,525.15	1,336,121.78	0.42
		Base		41.018135	878,403.37	103.410000	2,214,525.15	1,336,121.78	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
G87210103	UTI WORLDWIDE INC COMMON STOCK								
		69,009.000	Local	9.798982	676,217.98	7.000000	483,063.00	-193,154.98	0.09
			Base	9.798982	676,217.98	7.000000	483,063.00	-193,154.98	0.09
US DOLLAR Total									
		18,946,483.000	Local		411,959,548.94		513,907,124.59	101,947,575.65	97.70
			Base		411,959,548.94		513,907,124.59	101,947,575.65	97.70
EQUITY Total									
		18,946,483.000	Base		411,959,548.94		513,907,124.59	101,947,575.65	97.70

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Holdings

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

As of: *November 30, 2015*

View Date: *December 16, 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								
		31,026,519.400	Base	424,039,585.34		525,987,160.99	101,947,575.65	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	28,870,952.750	1.000000	28,870,952.75	1.000000	28,870,952.75	0.00	1.53
		Base		1.000000	28,870,952.75	1.000000	28,870,952.75	0.00	1.53
US DOLLAR Total									
		Local	28,870,952.750		28,870,952.75		28,870,952.75	0.00	1.53
		Base			28,870,952.75		28,870,952.75	0.00	1.53
CASH Total									
		Base	28,870,952.750		28,870,952.75		28,870,952.75	0.00	1.53
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					0.7266	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.957300	4,997,865.00	-2,135.00	0.26
		Base		100.000000	5,000,000.00	99.957300	4,997,865.00	-2,135.00	0.26
US DOLLAR Total									
		Local	5,000,000.000		5,000,000.00		4,997,865.00	-2,135.00	0.26
		Base			5,000,000.00		4,997,865.00	-2,135.00	0.26
CASH EQUIVALENT Total									
		Base	5,000,000.000		5,000,000.00		4,997,865.00	-2,135.00	0.26
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

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Base Currency: 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									
		638,823.270	Local		638,823.27		638,823.27	0.00	0.03
			Base		638,823.27		638,823.27	0.00	0.03
EQUITY Total									
		638,823.270	Base		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		
		5,000,000.000	Local	99.888461	4,994,423.04	105.706900	5,285,345.00	290,921.96	0.28
			Base	99.888461	4,994,423.04	105.706900	5,285,345.00	290,921.96	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.675952	4,983,797.60	111.426900	5,571,345.00	587,547.40	0.30
			Base	99.675952	4,983,797.60	111.426900	5,571,345.00	587,547.40	0.30
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.902678	3,969,133.39	110.655300	4,396,335.07	427,201.68	0.23
			Base	99.902678	3,969,133.39	110.655300	4,396,335.07	427,201.68	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		5,000,000.000	Local	99.727176	4,986,358.80	141.181400	7,059,070.00	2,072,711.20	0.37
			Base	99.727176	4,986,358.80	141.181400	7,059,070.00	2,072,711.20	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					0.8896	18 Mar 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	98.995900	6,929,713.00	-70,287.00	0.37
			Base	100.000000	7,000,000.00	98.995900	6,929,713.00	-70,287.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		3,000,000.000	Local	99.919810	2,997,594.30	118.967300	3,569,019.00	571,424.70	0.19
			Base	99.919810	2,997,594.30	118.967300	3,569,019.00	571,424.70	0.19
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		5,000,000.000	Local	109.207921	5,460,396.04	109.071400	5,453,570.00	-6,826.04	0.29
			Base	109.207921	5,460,396.04	109.071400	5,453,570.00	-6,826.04	0.29

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035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.7289	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	98.338200	6,883,674.00	-116,326.00	0.36
		Base		100.000000	7,000,000.00	98.338200	6,883,674.00	-116,326.00	0.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.6591	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.365500	9,936,550.00	-63,450.00	0.53
		Base		100.000000	10,000,000.00	99.365500	9,936,550.00	-63,450.00	0.53
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.9889	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.537800	6,967,646.00	-32,354.00	0.37
		Base		100.000000	7,000,000.00	99.537800	6,967,646.00	-32,354.00	0.37
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.6916	15 Aug 2016		
		Local	5,000,000.000	99.705341	4,985,267.06	99.619100	4,980,955.00	-4,312.06	0.26
		Base		99.705341	4,985,267.06	99.619100	4,980,955.00	-4,312.06	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	103.415735	5,170,786.77	103.539000	5,176,950.00	6,163.23	0.27
		Base		103.415735	5,170,786.77	103.539000	5,176,950.00	6,163.23	0.27
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.772	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	99.642900	6,975,003.00	-24,997.00	0.37
		Base		100.000000	7,000,000.00	99.642900	6,975,003.00	-24,997.00	0.37
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.2336	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.344100	3,010,323.00	10,323.00	0.16
		Base		100.000000	3,000,000.00	100.344100	3,010,323.00	10,323.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.977694	4,998,884.68	100.806600	5,040,330.00	41,445.32	0.27
		Base		99.977694	4,998,884.68	100.806600	5,040,330.00	41,445.32	0.27
111320AF4	BROADCOM CORP SR UNSECURED 08/22 2.5					2.5	15 Aug 2022		
		Local	8,365,000.000	98.320542	8,224,513.30	99.818800	8,349,842.62	125,329.32	0.44
		Base		98.320542	8,224,513.30	99.818800	8,349,842.62	125,329.32	0.44
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.678297	4,596,469.66	110.332850	4,582,123.26	-14,346.40	0.24
Original Face:		Base	4,153,000.000	110.678297	4,596,469.66	110.332850	4,582,123.26	-14,346.40	0.24

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12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.809597	5,140,479.84	106.337650	5,316,882.50	176,402.66	0.28
Original Face:		Base	5,000,000.000	102.809597	5,140,479.84	106.337650	5,316,882.50	176,402.66	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.601808	3,385,859.65	102.747240	3,390,658.92	4,799.27	0.18
Original Face:		Base	3,300,000.000	102.601808	3,385,859.65	102.747240	3,390,658.92	4,799.27	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	5,336,057.660	99.998472	5,335,976.10	99.636210	5,316,645.62	-19,330.48	0.28
Original Face:		Base	5,900,000.000	99.998472	5,335,976.10	99.636210	5,316,645.62	-19,330.48	0.28
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	10,000,000.000	99.994811	9,999,481.09	99.772930	9,977,293.00	-22,188.09	0.53
Original Face:		Base	10,000,000.000	99.994811	9,999,481.09	99.772930	9,977,293.00	-22,188.09	0.53
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.894431	5,244,721.55	105.816490	5,290,824.50	46,102.95	0.28
Original Face:		Base	5,000,000.000	104.894431	5,244,721.55	105.816490	5,290,824.50	46,102.95	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	5,903,956.880	100.206909	5,916,172.72	99.699180	5,886,196.60	-29,976.12	0.31
Original Face:		Base	9,500,000.000	100.206909	5,916,172.72	99.699180	5,886,196.60	-29,976.12	0.31
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	4,080,158.490	99.998837	4,080,111.02	99.337330	4,053,120.50	-26,990.52	0.21
Original Face:		Base	5,250,000.000	99.998837	4,080,111.02	99.337330	4,053,120.50	-26,990.52	0.21
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,028,401.600	99.998900	2,028,379.28	99.230360	2,012,790.21	-15,589.07	0.11
Original Face:		Base	2,500,000.000	99.998900	2,028,379.28	99.230360	2,012,790.21	-15,589.07	0.11
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.962102	4,498,294.57	99.684210	4,485,789.45	-12,505.12	0.24
Original Face:		Base	4,500,000.000	99.962102	4,498,294.57	99.684210	4,485,789.45	-12,505.12	0.24
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.867	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.112530	7,007,877.10	7,877.10	0.37
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.112530	7,007,877.10	7,877.10	0.37

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14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					1.5136	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.909900	5,045,495.00	45,495.00	0.27
		Base		100.000000	5,000,000.00	100.909900	5,045,495.00	45,495.00	0.27
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.856774	2,995,703.21	100.291700	3,008,751.00	13,047.79	0.16
		Base		99.856774	2,995,703.21	100.291700	3,008,751.00	13,047.79	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.864	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	97.902800	3,916,112.00	-83,888.00	0.21
		Base		100.000000	4,000,000.00	97.902800	3,916,112.00	-83,888.00	0.21
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	101.088605	5,054,430.26	101.102700	5,055,135.00	704.74	0.27
		Base		101.088605	5,054,430.26	101.102700	5,055,135.00	704.74	0.27
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.155500	2,063,110.00	63,110.00	0.11
		Base		100.000000	2,000,000.00	103.155500	2,063,110.00	63,110.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	892,566.150	99.435687	887,529.28	99.346020	886,728.95	-800.33	0.05
	Original Face:	Base	1,175,000.000	99.435687	887,529.28	99.346020	886,728.95	-800.33	0.05
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.919569	5,145,978.45	99.616580	4,980,829.00	-165,149.45	0.26
	Original Face:	Base	5,000,000.000	102.919569	5,145,978.45	99.616580	4,980,829.00	-165,149.45	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.717281	9,971,728.08	112.911600	11,291,160.00	1,319,431.92	0.60
		Base		99.717281	9,971,728.08	112.911600	11,291,160.00	1,319,431.92	0.60
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.786136	4,989,306.80	111.231800	5,561,590.00	572,283.20	0.29
		Base		99.786136	4,989,306.80	111.231800	5,561,590.00	572,283.20	0.29
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.105699	5,605,284.97	109.415550	5,470,777.50	-134,507.47	0.29
	Original Face:	Base	5,000,000.000	112.105699	5,605,284.97	109.415550	5,470,777.50	-134,507.47	0.29

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233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0441	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.981300	4,999,065.00	-935.00	0.26
		Base		100.000000	5,000,000.00	99.981300	4,999,065.00	-935.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.870004	2,996,100.12	101.025600	3,030,768.00	34,667.88	0.16
		Base		99.870004	2,996,100.12	101.025600	3,030,768.00	34,667.88	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.807636	2,994,229.07	98.003800	2,940,114.00	-54,115.07	0.16
		Base		99.807636	2,994,229.07	98.003800	2,940,114.00	-54,115.07	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.989278	4,999,463.91	103.289800	5,164,490.00	165,026.09	0.27
		Base		99.989278	4,999,463.91	103.289800	5,164,490.00	165,026.09	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.930517	4,996,525.86	109.402300	5,470,115.00	473,589.14	0.29
		Base		99.930517	4,996,525.86	109.402300	5,470,115.00	473,589.14	0.29
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.681287	4,984,064.35	109.677200	5,483,860.00	499,795.65	0.29
		Base		99.681287	4,984,064.35	109.677200	5,483,860.00	499,795.65	0.29
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	179,174.550	100.193046	179,520.44	111.508595	199,795.02	20,274.58	0.01
	Original Face:	Base	5,000,000.000	100.193046	179,520.44	111.508595	199,795.02	20,274.58	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	581,504.400	100.000000	581,504.40	103.522498	601,987.88	20,483.48	0.03
	Original Face:	Base	15,000,000.000	100.000000	581,504.40	103.522498	601,987.88	20,483.48	0.03
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	637,519.840	100.349026	639,744.95	103.461024	659,584.55	19,839.60	0.03
	Original Face:	Base	16,453,008.000	100.349026	639,744.95	103.461024	659,584.55	19,839.60	0.03
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,989,368.600	105.085249	8,395,647.89	100.573265	8,035,168.85	-360,479.04	0.43
	Original Face:	Base	10,000,000.000	105.085249	8,395,647.89	100.573265	8,035,168.85	-360,479.04	0.43

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3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,617,881.580	103.688139	1,677,551.30	108.133664	1,749,474.63	71,923.33	0.09
Original Face:		Base	5,085,000.000	103.688139	1,677,551.30	108.133664	1,749,474.63	71,923.33	0.09
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	5,863,726.240	103.154704	6,048,709.45	103.779513	6,085,346.54	36,637.09	0.32
Original Face:		Base	11,186,424.000	103.154704	6,048,709.45	103.779513	6,085,346.54	36,637.09	0.32
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,692,566.580	102.362132	4,803,411.19	101.426899	4,759,524.77	-43,886.42	0.25
Original Face:		Base	5,300,000.000	102.362132	4,803,411.19	101.426899	4,759,524.77	-43,886.42	0.25
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	5,771.040	99.834692	5,761.50	103.862800	5,993.96	232.46	0.00
Original Face:		Base	3,000,000.000	99.834692	5,761.50	103.862800	5,993.96	232.46	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,868,242.130	105.325990	3,021,004.43	112.829286	3,236,217.12	215,212.69	0.17
Original Face:		Base	10,300,000.000	105.325990	3,021,004.43	112.829286	3,236,217.12	215,212.69	0.17
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	186,561.850	99.799193	186,187.22	104.609708	195,161.81	8,974.59	0.01
Original Face:		Base	5,000,000.000	99.799193	186,187.22	104.609708	195,161.81	8,974.59	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,319,800.290	99.537069	1,313,690.53	111.452105	1,470,945.21	157,254.68	0.08
Original Face:		Base	14,598,876.000	99.537069	1,313,690.53	111.452105	1,470,945.21	157,254.68	0.08
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	1,067,353.150	99.526534	1,062,299.60	111.482135	1,189,908.08	127,608.48	0.06
Original Face:		Base	11,774,977.000	99.526534	1,062,299.60	111.482135	1,189,908.08	127,608.48	0.06
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	506,948.570	99.456673	504,194.18	111.133909	563,391.76	59,197.58	0.03
Original Face:		Base	3,598,890.000	99.456673	504,194.18	111.133909	563,391.76	59,197.58	0.03
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	464,289.880	99.564490	462,267.85	111.083433	515,749.14	53,481.29	0.03
Original Face:		Base	6,241,535.000	99.564490	462,267.85	111.083433	515,749.14	53,481.29	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
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	387,121.940	99.988198	387,076.25	103.449808	400,476.90	13,400.65	0.02
Original Face:		Base	5,489,657.000	99.988198	387,076.25	103.449808	400,476.90	13,400.65	0.02
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	592,849.950	100.271188	594,457.69	112.977603	669,787.66	75,329.97	0.04
Original Face:		Base	5,000,000.000	100.271188	594,457.69	112.977603	669,787.66	75,329.97	0.04
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	402,137.150	101.032145	406,287.79	111.003075	446,384.60	40,096.81	0.02
Original Face:		Base	5,000,000.000	101.032145	406,287.79	111.003075	446,384.60	40,096.81	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	588,126.600	100.700166	592,244.46	113.030793	664,764.16	72,519.70	0.04
Original Face:		Base	5,000,000.000	100.700166	592,244.46	113.030793	664,764.16	72,519.70	0.04
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.518	01 Jan 2037		
		Local	2,751,211.860	104.296378	2,869,414.33	106.288244	2,924,214.77	54,800.44	0.15
Original Face:		Base	6,000,000.000	104.296378	2,869,414.33	106.288244	2,924,214.77	54,800.44	0.15
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.59	01 Oct 2036		
		Local	2,054,629.200	104.244580	2,141,839.59	106.077265	2,179,494.46	37,654.87	0.12
Original Face:		Base	5,000,000.000	104.244580	2,141,839.59	106.077265	2,179,494.46	37,654.87	0.12
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,478,656.000	104.316270	6,758,292.28	102.156527	6,618,369.97	-139,922.31	0.35
Original Face:		Base	10,000,000.000	104.316270	6,758,292.28	102.156527	6,618,369.97	-139,922.31	0.35
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,683,738.900	104.242276	6,967,281.58	102.156373	6,827,865.24	-139,416.34	0.36
Original Face:		Base	10,000,000.000	104.242276	6,967,281.58	102.156373	6,827,865.24	-139,416.34	0.36
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,852,944.060	103.284931	5,012,359.93	104.138915	5,053,803.29	41,443.36	0.27
Original Face:		Base	5,920,907.000	103.284931	5,012,359.93	104.138915	5,053,803.29	41,443.36	0.27
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	8,259,764.200	104.175015	8,604,610.62	104.135425	8,601,340.55	-3,270.07	0.46
Original Face:		Base	10,000,000.000	104.175015	8,604,610.62	104.135425	8,601,340.55	-3,270.07	0.46

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	7,260,145.530	101.471614	7,366,986.85	100.752686	7,314,791.63	-52,195.22	0.39
	Original Face:	Base	8,000,000.000	101.471614	7,366,986.85	100.752686	7,314,791.63	-52,195.22	0.39
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	115.936233	5,796,811.66	119.376200	5,968,810.00	171,998.34	0.32
		Base		115.936233	5,796,811.66	119.376200	5,968,810.00	171,998.34	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	101.216553	5,060,827.64	106.550800	5,327,540.00	266,712.36	0.28
		Base		101.216553	5,060,827.64	106.550800	5,327,540.00	266,712.36	0.28
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	118.243190	5,912,159.48	123.549100	6,177,455.00	265,295.52	0.33
		Base		118.243190	5,912,159.48	123.549100	6,177,455.00	265,295.52	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	101.032261	10,103,226.08	100.906400	10,090,640.00	-12,586.08	0.53
		Base		101.032261	10,103,226.08	100.906400	10,090,640.00	-12,586.08	0.53
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	100.032447	2,775,900.40	100.042000	2,776,165.50	265.10	0.15
		Base		100.032447	2,775,900.40	100.042000	2,776,165.50	265.10	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.987492	5,099,374.60	101.198700	5,059,935.00	-39,439.60	0.27
		Base		101.987492	5,099,374.60	101.198700	5,059,935.00	-39,439.60	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.386030	5,069,301.49	100.513500	5,025,675.00	-43,626.49	0.27
		Base		101.386030	5,069,301.49	100.513500	5,025,675.00	-43,626.49	0.27
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	101.353037	5,067,651.83	107.698800	5,384,940.00	317,288.17	0.29
		Base		101.353037	5,067,651.83	107.698800	5,384,940.00	317,288.17	0.29
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	111.626729	5,581,336.46	110.792700	5,539,635.00	-41,701.46	0.29
		Base		111.626729	5,581,336.46	110.792700	5,539,635.00	-41,701.46	0.29

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3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	110.340099	6,079,739.46	109.960300	6,058,812.53	-20,926.93	0.32
		Base		110.340099	6,079,739.46	109.960300	6,058,812.53	-20,926.93	0.32
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,213,601.210	105.485667	2,335,032.01	106.048200	2,347,484.24	12,452.23	0.12
	Original Face:	Base	3,000,000.000	105.485667	2,335,032.01	106.048200	2,347,484.24	12,452.23	0.12
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.58369	25 Mar 2052		
		Local	922,747.820	110.066332	1,015,634.68	111.103580	1,025,205.86	9,571.18	0.05
	Original Face:	Base	4,261,779.000	110.066332	1,015,634.68	111.103580	1,025,205.86	9,571.18	0.05
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	4,221,815.460	106.690080	4,504,258.29	107.423610	4,535,226.57	30,968.28	0.24
	Original Face:	Base	6,000,000.000	106.690080	4,504,258.29	107.423610	4,535,226.57	30,968.28	0.24
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.436160	5,121,807.99	104.470570	5,223,528.50	101,720.51	0.28
	Original Face:	Base	5,000,000.000	102.436160	5,121,807.99	104.470570	5,223,528.50	101,720.51	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,146,182.050	105.277595	3,312,224.79	105.302310	3,313,002.38	777.59	0.18
	Original Face:	Base	5,000,000.000	105.277595	3,312,224.79	105.302310	3,313,002.38	777.59	0.18
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,620,130.050	111.413473	5,147,447.35	108.530810	5,014,264.57	-133,182.78	0.27
	Original Face:	Base	5,469,245.000	111.413473	5,147,447.35	108.530810	5,014,264.57	-133,182.78	0.27
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	4,484,375.500	100.587512	4,510,721.74	100.696770	4,515,621.28	4,899.54	0.24
	Original Face:	Base	10,000,000.000	100.587512	4,510,721.74	100.696770	4,515,621.28	4,899.54	0.24
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,588,943.100	102.518386	3,679,326.53	98.340530	3,529,385.67	-149,940.86	0.19
	Original Face:	Base	5,000,000.000	102.518386	3,679,326.53	98.340530	3,529,385.67	-149,940.86	0.19
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,054,873.740	99.910936	4,051,262.29	100.924570	4,092,363.89	41,101.60	0.22
	Original Face:	Base	6,000,000.000	99.910936	4,051,262.29	100.924570	4,092,363.89	41,101.60	0.22

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3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,687,791.650	99.175213	3,657,375.21	100.635370	3,711,222.77	53,847.56	0.20
Original Face:		Base	5,000,000.000	99.175213	3,657,375.21	100.635370	3,711,222.77	53,847.56	0.20
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.571	25 Apr 2038		
		Local	3,578,841.850	99.826673	3,572,638.76	100.167790	3,584,846.79	12,208.03	0.19
Original Face:		Base	5,000,000.000	99.826673	3,572,638.76	100.167790	3,584,846.79	12,208.03	0.19
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,713,169.250	106.940745	3,970,890.86	105.846730	3,930,268.23	-40,622.63	0.21
Original Face:		Base	5,000,000.000	106.940745	3,970,890.86	105.846730	3,930,268.23	-40,622.63	0.21
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,547,722.770	104.527963	1,617,803.09	105.534020	1,633,374.06	15,570.97	0.09
Original Face:		Base	1,750,000.000	104.527963	1,617,803.09	105.534020	1,633,374.06	15,570.97	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.189001	3,403,077.80	96.049870	3,507,551.07	104,473.27	0.19
Original Face:		Base	3,651,802.000	93.189001	3,403,077.80	96.049870	3,507,551.07	104,473.27	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	6,095,595.390	102.967739	6,276,496.73	101.538850	6,189,397.46	-87,099.27	0.33
Original Face:		Base	8,500,000.000	102.967739	6,276,496.73	101.538850	6,189,397.46	-87,099.27	0.33
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,948,837.000	103.242043	4,076,860.01	102.277690	4,038,779.27	-38,080.74	0.21
Original Face:		Base	5,000,000.000	103.242043	4,076,860.01	102.277690	4,038,779.27	-38,080.74	0.21
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,296,614.900	106.413275	4,572,168.64	106.756940	4,586,934.59	14,765.95	0.24
Original Face:		Base	5,000,000.000	106.413275	4,572,168.64	106.756940	4,586,934.59	14,765.95	0.24
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,781,227.600	103.065404	3,897,137.50	103.556560	3,915,709.23	18,571.73	0.21
Original Face:		Base	5,000,000.000	103.065404	3,897,137.50	103.556560	3,915,709.23	18,571.73	0.21
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,465,507.050	101.372630	4,526,801.95	102.619800	4,582,494.40	55,692.45	0.24
Original Face:		Base	5,000,000.000	101.372630	4,526,801.95	102.619800	4,582,494.40	55,692.45	0.24

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3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,333,725.350	108.819708	7,980,538.50	109.777290	8,050,764.95	70,226.45	0.43
	Original Face:	Base	8,346,000.000	108.819708	7,980,538.50	109.777290	8,050,764.95	70,226.45	0.43
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,980,857.650	102.496167	4,080,226.52	103.493930	4,119,946.03	39,719.51	0.22
	Original Face:	Base	5,000,000.000	102.496167	4,080,226.52	103.493930	4,119,946.03	39,719.51	0.22
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,874,554.500	102.915330	5,016,663.85	103.752300	5,057,462.41	40,798.56	0.27
	Original Face:	Base	6,000,000.000	102.915330	5,016,663.85	103.752300	5,057,462.41	40,798.56	0.27
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,454,008.020	104.559936	8,839,505.40	105.557660	8,923,853.04	84,347.64	0.47
	Original Face:	Base	9,284,523.000	104.559936	8,839,505.40	105.557660	8,923,853.04	84,347.64	0.47
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,916,632.500	101.670594	3,982,063.54	100.733110	3,945,345.72	-36,717.82	0.21
	Original Face:	Base	5,000,000.000	101.670594	3,982,063.54	100.733110	3,945,345.72	-36,717.82	0.21
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.47822	25 May 2018		
		Local	9,184,663.700	100.185183	9,201,672.18	99.865280	9,172,290.12	-29,382.06	0.49
	Original Face:	Base	10,000,000.000	100.185183	9,201,672.18	99.865280	9,172,290.12	-29,382.06	0.49
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.753608	10,986,696.33	98.113720	10,490,586.79	-496,109.54	0.56
	Original Face:	Base	10,692,273.000	102.753608	10,986,696.33	98.113720	10,490,586.79	-496,109.54	0.56
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,174,070.050	105.035397	2,283,543.11	103.897510	2,258,804.65	-24,738.46	0.12
	Original Face:	Base	2,304,044.000	105.035397	2,283,543.11	103.897510	2,258,804.65	-24,738.46	0.12
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	537,091.860	99.831884	536,188.92	110.838141	595,302.63	59,113.71	0.03
	Original Face:	Base	6,625,000.000	99.831884	536,188.92	110.838141	595,302.63	59,113.71	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	211,673.650	99.996239	211,665.69	103.847588	219,817.98	8,152.29	0.01
	Original Face:	Base	5,000,000.000	99.996239	211,665.69	103.847588	219,817.98	8,152.29	0.01

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	477,121.080	99.920689	476,742.67	112.975794	539,031.33	62,288.66	0.03
Original Face:		Base	6,000,000.000	99.920689	476,742.67	112.975794	539,031.33	62,288.66	0.03
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,044,707.350	103.295689	3,145,051.43	105.473930	3,211,372.50	66,321.07	0.17
Original Face:		Base	5,000,000.000	103.295689	3,145,051.43	105.473930	3,211,372.50	66,321.07	0.17
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	298,173.950	102.413155	305,369.35	100.764930	300,454.77	-4,914.58	0.02
Original Face:		Base	5,000,000.000	102.413155	305,369.35	100.764930	300,454.77	-4,914.58	0.02
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	106.143464	5,307,173.18	110.349760	5,517,488.00	210,314.82	0.29
Original Face:		Base	5,000,000.000	106.143464	5,307,173.18	110.349760	5,517,488.00	210,314.82	0.29
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,032,459.970	104.864159	2,131,322.05	106.229160	2,159,065.15	27,743.10	0.11
Original Face:		Base	7,703,000.000	104.864159	2,131,322.05	106.229160	2,159,065.15	27,743.10	0.11
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	2,159,892.800	103.324797	2,231,704.85	102.832830	2,221,078.89	-10,625.96	0.12
Original Face:		Base	10,316,000.000	103.324797	2,231,704.85	102.832830	2,221,078.89	-10,625.96	0.12
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,661,630.400	103.639232	2,758,493.30	106.576080	2,836,661.34	78,168.04	0.15
Original Face:		Base	10,000,000.000	103.639232	2,758,493.30	106.576080	2,836,661.34	78,168.04	0.15
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	5,051,513.300	103.442530	5,225,413.18	105.543020	5,331,519.69	106,106.51	0.28
Original Face:		Base	10,000,000.000	103.442530	5,225,413.18	105.543020	5,331,519.69	106,106.51	0.28
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	6,762,825.160	103.022874	6,967,256.85	98.971130	6,693,244.48	-274,012.37	0.35
Original Face:		Base	13,000,000.000	103.022874	6,967,256.85	98.971130	6,693,244.48	-274,012.37	0.35
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,007,098.250	107.859365	3,243,437.08	107.444870	3,230,972.81	-12,464.27	0.17
Original Face:		Base	5,000,000.000	107.859365	3,243,437.08	107.444870	3,230,972.81	-12,464.27	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
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	6,462,242.160	105.763991	6,834,725.19	106.168930	6,860,893.36	26,168.17	0.36
Original Face:		Base	8,000,000.000	105.763991	6,834,725.19	106.168930	6,860,893.36	26,168.17	0.36
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,058,823.150	102.598717	4,164,300.47	100.166040	4,065,562.42	-98,738.05	0.22
Original Face:		Base	5,000,000.000	102.598717	4,164,300.47	100.166040	4,065,562.42	-98,738.05	0.22
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,845,338.450	104.440397	4,016,086.76	102.495490	3,941,298.49	-74,788.27	0.21
Original Face:		Base	5,000,000.000	104.440397	4,016,086.76	102.495490	3,941,298.49	-74,788.27	0.21
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,648,282.600	101.019888	3,685,490.98	101.521530	3,703,792.31	18,301.33	0.20
Original Face:		Base	5,000,000.000	101.019888	3,685,490.98	101.521530	3,703,792.31	18,301.33	0.20
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,812,972.100	104.744311	3,993,871.34	103.306340	3,939,041.92	-54,829.42	0.21
Original Face:		Base	5,000,000.000	104.744311	3,993,871.34	103.306340	3,939,041.92	-54,829.42	0.21
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,523,703.260	106.032480	2,675,945.15	105.132600	2,653,234.85	-22,710.30	0.14
Original Face:		Base	3,000,000.000	106.032480	2,675,945.15	105.132600	2,653,234.85	-22,710.30	0.14
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,994,859.800	105.522959	4,215,494.25	105.328270	4,207,716.72	-7,777.53	0.22
Original Face:		Base	5,000,000.000	105.522959	4,215,494.25	105.328270	4,207,716.72	-7,777.53	0.22
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,095,057.800	102.121184	4,181,921.52	103.116630	4,222,685.60	40,764.08	0.22
Original Face:		Base	5,000,000.000	102.121184	4,181,921.52	103.116630	4,222,685.60	40,764.08	0.22
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	785,415.040	101.217703	794,979.06	102.640090	806,150.70	11,171.64	0.04
Original Face:		Base	1,000,000.000	101.217703	794,979.06	102.640090	806,150.70	11,171.64	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,809,294.800	103.031970	8,046,070.30	103.289160	8,066,155.00	20,084.70	0.43
Original Face:		Base	10,000,000.000	103.031970	8,046,070.30	103.289160	8,066,155.00	20,084.70	0.43

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,154,991.500	102.355600	4,252,866.49	103.910100	4,317,455.82	64,589.33	0.23
Original Face:		Base	5,000,000.000	102.355600	4,252,866.49	103.910100	4,317,455.82	64,589.33	0.23
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,949,305.850	102.446831	4,045,938.68	103.070470	4,070,568.10	24,629.42	0.22
Original Face:		Base	5,000,000.000	102.446831	4,045,938.68	103.070470	4,070,568.10	24,629.42	0.22
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,479,380.300	103.740719	4,646,941.34	102.803130	4,604,943.15	-41,998.19	0.24
Original Face:		Base	6,185,000.000	103.740719	4,646,941.34	102.803130	4,604,943.15	-41,998.19	0.24
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,795,576.680	103.458131	4,961,414.01	103.943660	4,984,697.92	23,283.91	0.26
Original Face:		Base	6,000,000.000	103.458131	4,961,414.01	103.943660	4,984,697.92	23,283.91	0.26
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.645849	1,760,805.72	103.279150	1,843,509.07	82,703.35	0.10
Original Face:		Base	1,784,977.000	98.645849	1,760,805.72	103.279150	1,843,509.07	82,703.35	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	8,203,629.200	101.708284	8,343,770.51	102.222800	8,385,979.47	42,208.96	0.44
Original Face:		Base	10,000,000.000	101.708284	8,343,770.51	102.222800	8,385,979.47	42,208.96	0.44
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,628,358.060	103.118366	4,772,687.22	103.597120	4,794,845.65	22,158.43	0.25
Original Face:		Base	5,183,921.000	103.118366	4,772,687.22	103.597120	4,794,845.65	22,158.43	0.25
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,105,818.050	103.191464	4,236,853.75	103.540630	4,251,189.88	14,336.13	0.23
Original Face:		Base	5,000,000.000	103.191464	4,236,853.75	103.540630	4,251,189.88	14,336.13	0.23
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,924,937.250	101.685317	3,991,084.87	101.483870	3,983,178.22	-7,906.65	0.21
Original Face:		Base	5,000,000.000	101.685317	3,991,084.87	101.483870	3,983,178.22	-7,906.65	0.21
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	8,501,194.800	103.205089	8,773,665.62	103.463020	8,795,592.88	21,927.26	0.47
Original Face:		Base	10,000,000.000	103.205089	8,773,665.62	103.463020	8,795,592.88	21,927.26	0.47

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.942352	5,297,117.62	105.847580	5,292,379.00	-4,738.62	0.28
Original Face:		Base	5,000,000.000	105.942352	5,297,117.62	105.847580	5,292,379.00	-4,738.62	0.28
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,812,666.300	104.123968	5,011,139.12	103.249180	4,969,038.49	-42,100.63	0.26
Original Face:		Base	5,000,000.000	104.123968	5,011,139.12	103.249180	4,969,038.49	-42,100.63	0.26
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,483,079.370	105.152494	2,611,019.88	103.894410	2,579,780.66	-31,239.22	0.14
Original Face:		Base	2,579,263.000	105.152494	2,611,019.88	103.894410	2,579,780.66	-31,239.22	0.14
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,832,569.850	103.108502	4,982,790.38	103.004160	4,977,747.98	-5,042.40	0.26
Original Face:		Base	5,000,000.000	103.108502	4,982,790.38	103.004160	4,977,747.98	-5,042.40	0.26
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.644039	1,992,880.78	101.723400	2,034,468.00	41,587.22	0.11
		Base		99.644039	1,992,880.78	101.723400	2,034,468.00	41,587.22	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.663	01 Nov 2020		
		Local	4,085,000.000	100.605300	4,109,726.52	99.920532	4,081,753.73	-27,972.79	0.22
Original Face:		Base	4,085,000.000	100.605300	4,109,726.52	99.920532	4,081,753.73	-27,972.79	0.22
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	104.940448	1,988,621.49	104.994929	1,989,653.90	1,032.41	0.11
Original Face:		Base	1,895,000.000	104.940448	1,988,621.49	104.994929	1,989,653.90	1,032.41	0.11
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,821,662.700	104.922477	5,059,007.95	106.352235	5,127,946.05	68,938.10	0.27
Original Face:		Base	10,000,000.000	104.922477	5,059,007.95	106.352235	5,127,946.05	68,938.10	0.27
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	3,272,335.010	103.818288	3,397,282.20	105.572857	3,454,697.56	57,415.36	0.18
Original Face:		Base	7,000,000.000	103.818288	3,397,282.20	105.572857	3,454,697.56	57,415.36	0.18
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.465	01 Nov 2035		
		Local	2,028,553.850	104.161370	2,112,969.48	106.309773	2,156,550.99	43,581.51	0.11
Original Face:		Base	5,000,000.000	104.161370	2,112,969.48	106.309773	2,156,550.99	43,581.51	0.11

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3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	8,190,488.400	106.845666	8,751,181.90	108.314545	8,871,490.24	120,308.34	0.47
Original Face:		Base	20,000,000.000	106.845666	8,751,181.90	108.314545	8,871,490.24	120,308.34	0.47
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.393	01 May 2036		
		Local	2,147,811.100	104.317886	2,240,551.14	105.896252	2,274,451.45	33,900.31	0.12
Original Face:		Base	5,000,000.000	104.317886	2,240,551.14	105.896252	2,274,451.45	33,900.31	0.12
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.077	01 Oct 2037		
		Local	1,098,019.080	108.002302	1,185,885.88	106.622358	1,170,733.83	-15,152.05	0.06
Original Face:		Base	4,000,000.000	108.002302	1,185,885.88	106.622358	1,170,733.83	-15,152.05	0.06
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	5,470,862.640	105.716647	5,783,612.53	107.956268	5,906,139.13	122,526.60	0.31
Original Face:		Base	8,000,000.000	105.716647	5,783,612.53	107.956268	5,906,139.13	122,526.60	0.31
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	4,593,794.800	111.081872	5,102,873.28	109.771646	5,042,684.17	-60,189.11	0.27
Original Face:		Base	5,000,000.000	111.081872	5,102,873.28	109.771646	5,042,684.17	-60,189.11	0.27
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.847	01 Aug 2037		
		Local	906,584.000	108.339449	982,188.11	105.426443	955,779.26	-26,408.85	0.05
Original Face:		Base	5,000,000.000	108.339449	982,188.11	105.426443	955,779.26	-26,408.85	0.05
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,015,178.160	103.463194	4,154,231.58	103.917763	4,172,483.32	18,251.74	0.22
Original Face:		Base	6,000,000.000	103.463194	4,154,231.58	103.917763	4,172,483.32	18,251.74	0.22
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,734,259.900	100.893676	3,767,632.09	102.017526	3,809,599.56	41,967.47	0.20
Original Face:		Base	5,000,000.000	100.893676	3,767,632.09	102.017526	3,809,599.56	41,967.47	0.20
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.559	01 Jan 2021		
		Local	9,483,943.100	105.060821	9,963,908.48	106.312672	10,082,633.32	118,724.84	0.53
Original Face:		Base	10,000,000.000	105.060821	9,963,908.48	106.312672	10,082,633.32	118,724.84	0.53
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,513,815.650	101.664853	4,588,964.04	99.346685	4,484,326.22	-104,637.82	0.24
Original Face:		Base	5,948,304.000	101.664853	4,588,964.04	99.346685	4,484,326.22	-104,637.82	0.24

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3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,914,897.480	102.953883	5,060,077.78	105.176506	5,169,317.44	109,239.66	0.27
	Original Face:	Base	6,000,000.000	102.953883	5,060,077.78	105.176506	5,169,317.44	109,239.66	0.27
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	9,229,062.400	105.868577	9,770,677.02	107.233021	9,896,602.42	125,925.40	0.52
	Original Face:	Base	11,523,254.000	105.868577	9,770,677.02	107.233021	9,896,602.42	125,925.40	0.52
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	10,576.300	99.781114	10,553.15	100.300550	10,608.09	54.94	0.00
	Original Face:	Base	5,000,000.000	99.781114	10,553.15	100.300550	10,608.09	54.94	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,035,349.800	101.452329	1,050,386.49	103.032470	1,066,746.47	16,359.98	0.06
	Original Face:	Base	5,000,000.000	101.452329	1,050,386.49	103.032470	1,066,746.47	16,359.98	0.06
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	1,309,303.800	101.689858	1,331,429.17	102.824320	1,346,282.73	14,853.56	0.07
	Original Face:	Base	5,000,000.000	101.689858	1,331,429.17	102.824320	1,346,282.73	14,853.56	0.07
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	818,038.600	101.966928	834,128.83	103.469210	846,418.08	12,289.25	0.04
	Original Face:	Base	5,000,000.000	101.966928	834,128.83	103.469210	846,418.08	12,289.25	0.04
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	4,016,817.510	103.573234	4,160,347.80	103.285360	4,148,784.43	-11,563.37	0.22
	Original Face:	Base	10,127,769.000	103.573234	4,160,347.80	103.285360	4,148,784.43	-11,563.37	0.22
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	126,303.950	99.852451	126,117.59	103.185750	130,327.68	4,210.09	0.01
	Original Face:	Base	5,000,000.000	99.852451	126,117.59	103.185750	130,327.68	4,210.09	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	249,334.230	102.271413	254,997.64	103.877820	259,002.96	4,005.32	0.01
	Original Face:	Base	760,000.000	102.271413	254,997.64	103.877820	259,002.96	4,005.32	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	6,265,768.010	120.360231	7,541,492.82	121.136610	7,590,138.96	48,646.14	0.40
	Original Face:	Base	41,000,000.000	120.360231	7,541,492.82	121.136610	7,590,138.96	48,646.14	0.40

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31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	561,466.500	101.900464	572,136.97	114.813710	644,640.52	72,503.55	0.03
Original Face:		Base	5,000,000.000	101.900464	572,136.97	114.813710	644,640.52	72,503.55	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.01727	25 Sep 2039		
		Local	1,443,943.700	105.993592	1,530,487.80	115.401120	1,666,327.20	135,839.40	0.09
Original Face:		Base	5,000,000.000	105.993592	1,530,487.80	115.401120	1,666,327.20	135,839.40	0.09
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	618,873.780	102.658450	635,326.23	103.727100	641,939.82	6,613.59	0.03
Original Face:		Base	6,000,000.000	102.658450	635,326.23	103.727100	641,939.82	6,613.59	0.03
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	326,911.150	102.158978	333,969.09	103.381360	337,965.19	3,996.10	0.02
Original Face:		Base	5,000,000.000	102.158978	333,969.09	103.381360	337,965.19	3,996.10	0.02
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56834	25 Aug 2039		
		Local	3,559,209.580	103.219041	3,673,782.01	112.858680	4,016,876.95	343,094.94	0.21
Original Face:		Base	10,000,000.000	103.219041	3,673,782.01	112.858680	4,016,876.95	343,094.94	0.21
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	1,526,781.540	103.443398	1,579,354.71	102.968950	1,572,110.92	-7,243.79	0.08
Original Face:		Base	6,000,000.000	103.443398	1,579,354.71	102.968950	1,572,110.92	-7,243.79	0.08
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.276459	4,963,822.96	101.071350	5,053,567.50	89,744.54	0.27
Original Face:		Base	5,000,000.000	99.276459	4,963,822.96	101.071350	5,053,567.50	89,744.54	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,429,700.750	103.392815	1,478,207.85	103.157010	1,474,836.55	-3,371.30	0.08
Original Face:		Base	5,000,000.000	103.392815	1,478,207.85	103.157010	1,474,836.55	-3,371.30	0.08
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05427	25 Oct 2040		
		Local	2,028,586.020	109.864711	2,228,700.17	115.005220	2,332,979.82	104,279.65	0.12
Original Face:		Base	5,000,000.000	109.864711	2,228,700.17	115.005220	2,332,979.82	104,279.65	0.12
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	219,337.800	100.105841	219,569.95	103.866523	227,818.55	8,248.60	0.01
Original Face:		Base	10,000,000.000	100.105841	219,569.95	103.866523	227,818.55	8,248.60	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,358,297.640	99.543112	2,347,522.86	112.717502	2,658,214.19	310,691.33	0.14
Original Face:		Base	11,959,998.000	99.543112	2,347,522.86	112.717502	2,658,214.19	310,691.33	0.14
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	455,309.600	100.435005	457,290.22	104.354278	475,135.05	17,844.83	0.03
Original Face:		Base	10,000,000.000	100.435005	457,290.22	104.354278	475,135.05	17,844.83	0.03
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	213,898.490	103.006679	220,329.73	104.326133	223,152.02	2,822.29	0.01
Original Face:		Base	3,640,000.000	103.006679	220,329.73	104.326133	223,152.02	2,822.29	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	311,411.990	100.620577	313,344.54	104.375198	325,036.88	11,692.34	0.02
Original Face:		Base	4,300,000.000	100.620577	313,344.54	104.375198	325,036.88	11,692.34	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	456,037.950	99.203696	452,406.50	110.619997	504,469.17	52,062.67	0.03
Original Face:		Base	5,000,000.000	99.203696	452,406.50	110.619997	504,469.17	52,062.67	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	414,955.840	100.774381	418,169.18	112.457038	466,647.05	48,477.87	0.02
Original Face:		Base	6,500,000.000	100.774381	418,169.18	112.457038	466,647.05	48,477.87	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	788,867.040	100.183307	790,313.09	112.940920	890,953.69	100,640.60	0.05
Original Face:		Base	8,000,000.000	100.183307	790,313.09	112.940920	890,953.69	100,640.60	0.05
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	610,441.870	100.598457	614,095.10	111.630789	681,441.08	67,345.98	0.04
Original Face:		Base	5,457,127.000	100.598457	614,095.10	111.630789	681,441.08	67,345.98	0.04
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	478,910.900	100.670584	482,122.40	112.778787	540,109.90	57,987.50	0.03
Original Face:		Base	5,000,000.000	100.670584	482,122.40	112.778787	540,109.90	57,987.50	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,579,638.420	101.229952	1,599,067.21	113.099357	1,786,560.90	187,493.69	0.09
Original Face:		Base	10,547,657.000	101.229952	1,599,067.21	113.099357	1,786,560.90	187,493.69	0.09

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31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,892,855.480	100.691645	1,905,947.32	113.735416	2,152,847.05	246,899.73	0.11
	Original Face:	Base	17,500,000.000	100.691645	1,905,947.32	113.735416	2,152,847.05	246,899.73	0.11
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	670,424.230	104.250161	698,918.34	112.024925	751,042.24	52,123.90	0.04
	Original Face:	Base	9,397,749.000	104.250161	698,918.34	112.024925	751,042.24	52,123.90	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,304,360.150	106.230968	2,447,944.09	112.827068	2,599,941.99	151,997.90	0.14
	Original Face:	Base	9,100,000.000	106.230968	2,447,944.09	112.827068	2,599,941.99	151,997.90	0.14
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,191,588.430	101.972316	2,234,813.49	106.181127	2,327,053.29	92,239.80	0.12
	Original Face:	Base	7,060,000.000	101.972316	2,234,813.49	106.181127	2,327,053.29	92,239.80	0.12
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,034,037.560	104.460747	2,124,770.82	106.201202	2,160,172.34	35,401.52	0.11
	Original Face:	Base	6,000,000.000	104.460747	2,124,770.82	106.201202	2,160,172.34	35,401.52	0.11
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,998,103.700	105.002039	3,148,070.03	106.542188	3,194,245.28	46,175.25	0.17
	Original Face:	Base	5,000,000.000	105.002039	3,148,070.03	106.542188	3,194,245.28	46,175.25	0.17
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,747,642.000	101.712482	3,811,819.70	101.828229	3,816,157.48	4,337.78	0.20
	Original Face:	Base	5,000,000.000	101.712482	3,811,819.70	101.828229	3,816,157.48	4,337.78	0.20
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,079,356.740	101.924449	1,100,128.41	105.949365	1,143,571.61	43,443.20	0.06
	Original Face:	Base	7,000,000.000	101.924449	1,100,128.41	105.949365	1,143,571.61	43,443.20	0.06
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,779,916.750	103.689221	3,919,366.25	104.954451	3,967,190.87	47,824.62	0.21
	Original Face:	Base	5,000,000.000	103.689221	3,919,366.25	104.954451	3,967,190.87	47,824.62	0.21
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,983,611.650	105.218119	6,295,843.65	107.271708	6,418,722.42	122,878.77	0.34
	Original Face:	Base	7,899,440.000	105.218119	6,295,843.65	107.271708	6,418,722.42	122,878.77	0.34

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31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	6,390,468.240	107.921772	6,896,706.55	108.830355	6,954,769.27	58,062.72	0.37
Original Face:		Base	8,000,000.000	107.921772	6,896,706.55	108.830355	6,954,769.27	58,062.72	0.37
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.478	01 Feb 2037		
		Local	1,546,822.950	103.823884	1,605,971.66	106.419893	1,646,127.33	40,155.67	0.09
Original Face:		Base	5,000,000.000	103.823884	1,605,971.66	106.419893	1,646,127.33	40,155.67	0.09
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,096,961.660	107.939701	1,184,057.14	114.107833	1,251,719.18	67,662.04	0.07
Original Face:		Base	3,262,241.000	107.939701	1,184,057.14	114.107833	1,251,719.18	67,662.04	0.07
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.397	01 Jan 2037		
		Local	2,413,429.870	103.817462	2,505,561.64	106.063923	2,559,778.40	54,216.76	0.14
Original Face:		Base	6,271,091.000	103.817462	2,505,561.64	106.063923	2,559,778.40	54,216.76	0.14
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	3,414,773.040	104.773177	3,577,766.20	105.289276	3,595,389.81	17,623.61	0.19
Original Face:		Base	12,000,000.000	104.773177	3,577,766.20	105.289276	3,595,389.81	17,623.61	0.19
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.919704	14,987,955.53	99.282500	14,892,375.00	-95,580.53	0.79
		Base		99.919704	14,987,955.53	99.282500	14,892,375.00	-95,580.53	0.79
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.598595	4,979,929.75	125.857400	6,292,870.00	1,312,940.25	0.33
		Base		99.598595	4,979,929.75	125.857400	6,292,870.00	1,312,940.25	0.33
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.988704	9,998,870.39	101.211800	10,121,180.00	122,309.61	0.54
		Base		99.988704	9,998,870.39	101.211800	10,121,180.00	122,309.61	0.54
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.845264	4,992,263.21	69.000000	3,450,000.00	-1,542,263.21	0.18
		Base		99.845264	4,992,263.21	69.000000	3,450,000.00	-1,542,263.21	0.18
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.647	15 Mar 2020		
		Local	5,000,000.000	99.978769	4,998,938.44	99.815020	4,990,751.00	-8,187.44	0.26
Original Face:		Base	5,000,000.000	99.978769	4,998,938.44	99.815020	4,990,751.00	-8,187.44	0.26

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	5,577,518.220	111.145957	6,199,186.00	110.375515	6,156,214.46	-42,971.54	0.33
Original Face:		Base	6,000,000.000	111.145957	6,199,186.00	110.375515	6,156,214.46	-42,971.54	0.33
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	457,757.230	101.203057	463,264.31	114.115442	522,371.69	59,107.38	0.03
Original Face:		Base	7,000,000.000	101.203057	463,264.31	114.115442	522,371.69	59,107.38	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,670,361.650	103.236050	1,724,415.39	103.232121	1,724,349.76	-65.63	0.09
Original Face:		Base	5,000,000.000	103.236050	1,724,415.39	103.232121	1,724,349.76	-65.63	0.09
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	308,949.080	99.897074	308,631.09	105.276301	325,250.16	16,619.07	0.02
Original Face:		Base	7,500,000.000	99.897074	308,631.09	105.276301	325,250.16	16,619.07	0.02
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	4,387,231.150	109.836209	4,818,768.38	108.370104	4,754,446.96	-64,321.42	0.25
Original Face:		Base	5,000,000.000	109.836209	4,818,768.38	108.370104	4,754,446.96	-64,321.42	0.25
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	9,849,785.200	107.453155	10,583,904.97	106.312500	10,471,552.89	-112,352.08	0.55
Original Face:		Base	10,000,000.000	107.453155	10,583,904.97	106.312500	10,471,552.89	-112,352.08	0.55
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,118,443.450	105.116708	3,278,005.08	102.844920	3,207,160.67	-70,844.41	0.17
Original Face:		Base	10,000,000.000	105.116708	3,278,005.08	102.844920	3,207,160.67	-70,844.41	0.17
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	262,083.900	99.940996	261,929.26	105.266394	275,886.27	13,957.01	0.01
Original Face:		Base	5,000,000.000	99.940996	261,929.26	105.266394	275,886.27	13,957.01	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	388,099.480	101.126727	392,472.30	114.153371	443,028.64	50,556.34	0.02
Original Face:		Base	7,322,535.000	101.126727	392,472.30	114.153371	443,028.64	50,556.34	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,624,769.660	106.359460	2,791,690.84	111.663840	2,930,918.59	139,227.75	0.16
Original Face:		Base	8,800,000.000	106.359460	2,791,690.84	111.663840	2,930,918.59	139,227.75	0.16

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369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.837823	4,991,891.17	107.847000	5,392,350.00	400,458.83	0.29
		Base		99.837823	4,991,891.17	107.847000	5,392,350.00	400,458.83	0.29
36962G3H5	GENERAL ELEC CAP CORP COMPANY GUAR 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.939505	4,996,975.25	107.615900	5,380,795.00	383,819.75	0.29
		Base		99.939505	4,996,975.25	107.615900	5,380,795.00	383,819.75	0.29
36962G5W0	GENERAL ELEC CAP CORP COMPANY GUAR 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.056503	5,002,825.14	101.600200	5,080,010.00	77,184.86	0.27
		Base		100.056503	5,002,825.14	101.600200	5,080,010.00	77,184.86	0.27
36966THT2	GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR					1.3372	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.719300	9,971,930.00	-28,070.00	0.53
		Base		100.000000	10,000,000.00	99.719300	9,971,930.00	-28,070.00	0.53
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.52315	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	99.996400	4,999,820.00	-180.00	0.26
		Base		100.000000	5,000,000.00	99.996400	4,999,820.00	-180.00	0.26
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.969697	4,998,484.85	108.563300	5,428,165.00	429,680.15	0.29
		Base		99.969697	4,998,484.85	108.563300	5,428,165.00	429,680.15	0.29
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.5219	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.877800	9,079,002.00	79,002.00	0.48
		Base		100.000000	9,000,000.00	100.877800	9,079,002.00	79,002.00	0.48
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	109.705781	1,974,704.05	109.621100	1,973,179.80	-1,524.25	0.10
		Base		109.705781	1,974,704.05	109.621100	1,973,179.80	-1,524.25	0.10
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.986017	4,999,300.85	105.354200	5,267,710.00	268,409.15	0.28
		Base		99.986017	4,999,300.85	105.354200	5,267,710.00	268,409.15	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	121,807.560	108.802491	132,529.66	100.032010	121,846.55	-10,683.11	0.01
Original Face:		Base	4,000,000.000	108.802491	132,529.66	100.032010	121,846.55	-10,683.11	0.01

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,502,568.050	107.731633	1,618,741.09	104.206390	1,565,771.92	-52,969.17	0.08
Original Face:		Base	2,500,000.000	107.731633	1,618,741.09	104.206390	1,565,771.92	-52,969.17	0.08
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,586,195.920	107.484919	6,004,318.15	102.633860	5,733,328.50	-270,989.65	0.30
Original Face:		Base	8,000,000.000	107.484919	6,004,318.15	102.633860	5,733,328.50	-270,989.65	0.30
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,495,582.700	104.330211	1,560,344.58	102.254590	1,529,301.96	-31,042.62	0.08
Original Face:		Base	10,000,000.000	104.330211	1,560,344.58	102.254590	1,529,301.96	-31,042.62	0.08
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	1,365,336.650	103.723137	1,416,170.00	103.173960	1,408,671.89	-7,498.11	0.07
Original Face:		Base	7,440,000.000	103.723137	1,416,170.00	103.173960	1,408,671.89	-7,498.11	0.07
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	882,745.880	103.541939	914,012.20	104.570890	923,095.22	9,083.02	0.05
Original Face:		Base	4,500,000.000	103.541939	914,012.20	104.570890	923,095.22	9,083.02	0.05
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	5,518,941.740	102.813334	5,674,208.00	100.527180	5,548,036.50	-126,171.50	0.29
Original Face:		Base	6,500,000.000	102.813334	5,674,208.00	100.527180	5,548,036.50	-126,171.50	0.29
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	2,028,251.140	105.250053	2,134,735.39	103.340030	2,095,995.34	-38,740.05	0.11
Original Face:		Base	7,600,000.000	105.250053	2,134,735.39	103.340030	2,095,995.34	-38,740.05	0.11
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.73723	20 Aug 2034		
		Local	1,711,891.800	109.289226	1,870,913.30	112.551760	1,926,764.35	55,851.05	0.10
Original Face:		Base	5,000,000.000	109.289226	1,870,913.30	112.551760	1,926,764.35	55,851.05	0.10
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12463	20 Apr 2037		
		Local	3,874,149.200	110.357421	4,275,411.13	112.068090	4,341,685.01	66,273.88	0.23
Original Face:		Base	10,000,000.000	110.357421	4,275,411.13	112.068090	4,341,685.01	66,273.88	0.23
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.759908	3,372,197.02	101.345860	3,293,740.45	-78,456.57	0.17
Original Face:		Base	3,250,000.000	103.759908	3,372,197.02	101.345860	3,293,740.45	-78,456.57	0.17

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38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.532737	5,226,636.83	100.087210	5,004,360.50	-222,276.33	0.27
Original Face:		Base	5,000,000.000	104.532737	5,226,636.83	100.087210	5,004,360.50	-222,276.33	0.27
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.646294	1,992,925.87	99.083500	1,981,670.00	-11,255.87	0.10
Original Face:		Base	2,000,000.000	99.646294	1,992,925.87	99.083500	1,981,670.00	-11,255.87	0.10
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,907,140.970	100.286636	2,915,473.89	100.842360	2,931,629.56	16,155.67	0.16
Original Face:		Base	3,000,000.000	100.286636	2,915,473.89	100.842360	2,931,629.56	16,155.67	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.467140	5,291,491.02	102.930230	5,588,082.19	296,591.17	0.30
Original Face:		Base	5,429,000.000	97.467140	5,291,491.02	102.930230	5,588,082.19	296,591.17	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	3,231,451.250	102.949855	3,326,774.39	102.942340	3,326,531.53	-242.86	0.18
Original Face:		Base	5,000,000.000	102.949855	3,326,774.39	102.942340	3,326,531.53	-242.86	0.18
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,875,513.020	103.572143	2,978,230.45	103.823420	2,985,455.96	7,225.51	0.16
Original Face:		Base	3,000,000.000	103.572143	2,978,230.45	103.823420	2,985,455.96	7,225.51	0.16
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,943,615.600	99.875881	9,931,273.73	99.980410	9,941,667.65	10,393.92	0.53
Original Face:		Base	10,000,000.000	99.875881	9,931,273.73	99.980410	9,941,667.65	10,393.92	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	101.077000	5,053,850.00	68,683.74	0.27
		Base		99.703325	4,985,166.26	101.077000	5,053,850.00	68,683.74	0.27
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.997957	4,999,897.84	99.957070	4,997,853.50	-2,044.34	0.26
Original Face:		Base	5,000,000.000	99.997957	4,999,897.84	99.957070	4,997,853.50	-2,044.34	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.918856	4,995,942.82	108.560200	5,428,010.00	432,067.18	0.29
		Base		99.918856	4,995,942.82	108.560200	5,428,010.00	432,067.18	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	125.582485	12,558,248.52	126.070300	12,607,030.00	48,781.48	0.67
		Base		125.582485	12,558,248.52	126.070300	12,607,030.00	48,781.48	0.67
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.135723	4,956,786.16	127.837800	6,391,890.00	1,435,103.84	0.34
		Base		99.135723	4,956,786.16	127.837800	6,391,890.00	1,435,103.84	0.34
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.106165	11,010,616.46	109.401980	10,940,198.00	-70,418.46	0.58
Original Face:		Base	10,000,000.000	110.106165	11,010,616.46	109.401980	10,940,198.00	-70,418.46	0.58
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.230194	6,250,293.71	104.518820	6,035,961.86	-214,331.85	0.32
Original Face:		Base	5,775,000.000	108.230194	6,250,293.71	104.518820	6,035,961.86	-214,331.85	0.32
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	8,746,549.440	102.895596	8,999,814.15	101.844190	8,907,852.43	-91,961.72	0.47
Original Face:		Base	10,000,000.000	102.895596	8,999,814.15	101.844190	8,907,852.43	-91,961.72	0.47
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.309807	10,030,980.68	100.018800	10,001,880.00	-29,100.68	0.53
Original Face:		Base	10,000,000.000	100.309807	10,030,980.68	100.018800	10,001,880.00	-29,100.68	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.874121	4,893,706.03	115.210800	5,760,540.00	866,833.97	0.31
		Base		97.874121	4,893,706.03	115.210800	5,760,540.00	866,833.97	0.31
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.2951	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.642500	4,932,125.00	-67,875.00	0.26
		Base		100.000000	5,000,000.00	98.642500	4,932,125.00	-67,875.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.981380	3,999,255.19	101.696000	4,067,840.00	68,584.81	0.22
		Base		99.981380	3,999,255.19	101.696000	4,067,840.00	68,584.81	0.22
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.958377	3,498,543.20	99.752400	3,491,334.00	-7,209.20	0.18
		Base		99.958377	3,498,543.20	99.752400	3,491,334.00	-7,209.20	0.18

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501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	101.095500	3,032,865.00	32,865.00	0.16
		Base		100.000000	3,000,000.00	101.095500	3,032,865.00	32,865.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.512180	1,990,243.59	100.209400	2,004,188.00	13,944.41	0.11
		Base		99.512180	1,990,243.59	100.209400	2,004,188.00	13,944.41	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.962142	2,998,864.26	107.541600	3,226,248.00	227,383.74	0.17
		Base		99.962142	2,998,864.26	107.541600	3,226,248.00	227,383.74	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.653020	4,982,650.99	116.263700	5,813,185.00	830,534.01	0.31
		Base		99.653020	4,982,650.99	116.263700	5,813,185.00	830,534.01	0.31
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.998363	5,799,905.06	99.987380	5,799,268.04	-637.02	0.31
Original Face:		Base	5,800,000.000	99.998363	5,799,905.06	99.987380	5,799,268.04	-637.02	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	102.874599	2,928,839.83	102.909500	2,929,833.47	993.64	0.16
		Base		102.874599	2,928,839.83	102.909500	2,929,833.47	993.64	0.16
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.652664	4,982,633.21	100.696000	5,034,800.00	52,166.79	0.27
		Base		99.652664	4,982,633.21	100.696000	5,034,800.00	52,166.79	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.957816	9,995,781.60	108.823900	10,882,390.00	886,608.40	0.58
		Base		99.957816	9,995,781.60	108.823900	10,882,390.00	886,608.40	0.58
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	127.008412	12,700,841.16	129.707500	12,970,750.00	269,908.84	0.69
		Base		127.008412	12,700,841.16	129.707500	12,970,750.00	269,908.84	0.69
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	109.263220	3,387,159.83	111.713400	3,463,115.40	75,955.57	0.18
		Base		109.263220	3,387,159.83	111.713400	3,463,115.40	75,955.57	0.18

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626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.863248	4,993,162.40	85.845800	4,292,290.00	-700,872.40	0.23
		Base		99.863248	4,993,162.40	85.845800	4,292,290.00	-700,872.40	0.23
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.956551	7,496,741.32	105.779400	7,933,455.00	436,713.68	0.42
		Base		99.956551	7,496,741.32	105.779400	7,933,455.00	436,713.68	0.42
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.929421	2,997,882.63	108.955700	3,268,671.00	270,788.37	0.17
		Base		99.929421	2,997,882.63	108.955700	3,268,671.00	270,788.37	0.17
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.954688	2,998,640.65	99.976300	2,999,289.00	648.35	0.16
		Base		99.954688	2,998,640.65	99.976300	2,999,289.00	648.35	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.530017	7,962,401.38	89.900000	7,192,000.00	-770,401.38	0.38
		Base		99.530017	7,962,401.38	89.900000	7,192,000.00	-770,401.38	0.38
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.935333	4,996,766.66	108.648100	5,432,405.00	435,638.34	0.29
		Base		99.935333	4,996,766.66	108.648100	5,432,405.00	435,638.34	0.29
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.949657	4,997,482.84	101.684000	5,084,200.00	86,717.16	0.27
		Base		99.949657	4,997,482.84	101.684000	5,084,200.00	86,717.16	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	102.471000	4,098,840.00	98,840.00	0.22
		Base		100.000000	4,000,000.00	102.471000	4,098,840.00	98,840.00	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.856604	4,992,830.20	104.677800	5,233,890.00	241,059.80	0.28
		Base		99.856604	4,992,830.20	104.677800	5,233,890.00	241,059.80	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.446616	4,972,330.79	109.357100	5,467,855.00	495,524.21	0.29
		Base		99.446616	4,972,330.79	109.357100	5,467,855.00	495,524.21	0.29

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724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.816530	2,994,495.89	99.885300	2,996,559.00	2,063.11	0.16
		Base		99.816530	2,994,495.89	99.885300	2,996,559.00	2,063.11	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.941905	9,794,306.69	124.169100	12,168,571.80	2,374,265.11	0.64
		Base		99.941905	9,794,306.69	124.169100	12,168,571.80	2,374,265.11	0.64
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.980661	2,999,419.84	101.041400	3,031,242.00	31,822.16	0.16
		Base		99.980661	2,999,419.84	101.041400	3,031,242.00	31,822.16	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.216730	10,121,673.00	100.944500	10,094,450.00	-27,223.00	0.53
		Base		101.216730	10,121,673.00	100.944500	10,094,450.00	-27,223.00	0.53
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.872589	5,043,629.44	102.884500	5,144,225.00	100,595.56	0.27
		Base		100.872589	5,043,629.44	102.884500	5,144,225.00	100,595.56	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.574358	3,982,974.32	81.460600	3,258,424.00	-724,550.32	0.17
		Base		99.574358	3,982,974.32	81.460600	3,258,424.00	-724,550.32	0.17
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	113.465600	5,673,280.00	673,280.00	0.30
		Base		100.000000	5,000,000.00	113.465600	5,673,280.00	673,280.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					0.8061	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.978600	9,897,860.00	-102,140.00	0.52
		Base		100.000000	10,000,000.00	98.978600	9,897,860.00	-102,140.00	0.52
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.978852	3,999,154.06	103.123700	4,124,948.00	125,793.94	0.22
		Base		99.978852	3,999,154.06	103.123700	4,124,948.00	125,793.94	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.982322	4,999,116.09	100.869200	5,043,460.00	44,343.91	0.27
		Base		99.982322	4,999,116.09	100.869200	5,043,460.00	44,343.91	0.27
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.879452	4,993,972.60	99.404600	4,970,230.00	-23,742.60	0.26
		Base		99.879452	4,993,972.60	99.404600	4,970,230.00	-23,742.60	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.8016	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.726400	9,972,640.00	-27,360.00	0.53
		Base		100.000000	10,000,000.00	99.726400	9,972,640.00	-27,360.00	0.53
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.848145	3,993,925.78	107.555100	4,302,204.00	308,278.22	0.23
		Base		99.848145	3,993,925.78	107.555100	4,302,204.00	308,278.22	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.920455	5,496,022.76	125.203600	6,260,180.00	764,157.24	0.33
		Base		109.920455	5,496,022.76	125.203600	6,260,180.00	764,157.24	0.33
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.993738	9,999,373.78	107.396100	10,739,610.00	740,236.22	0.57
		Base		99.993738	9,999,373.78	107.396100	10,739,610.00	740,236.22	0.57
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.773292	4,988,664.58	103.842100	5,192,105.00	203,440.42	0.28
		Base		99.773292	4,988,664.58	103.842100	5,192,105.00	203,440.42	0.28
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.850746	4,992,537.30	100.052200	5,002,610.00	10,072.70	0.27
		Base		99.850746	4,992,537.30	100.052200	5,002,610.00	10,072.70	0.27
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.651324	2,989,539.72	106.277200	3,188,316.00	198,776.28	0.17
		Base		99.651324	2,989,539.72	106.277200	3,188,316.00	198,776.28	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.963727	9,996,372.69	101.460800	10,146,080.00	149,707.31	0.54
		Base		99.963727	9,996,372.69	101.460800	10,146,080.00	149,707.31	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.621673	4,981,083.63	128.648100	6,432,405.00	1,451,321.37	0.34
		Base		99.621673	4,981,083.63	128.648100	6,432,405.00	1,451,321.37	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	100.721400	10,072,140.00	79,700.75	0.53
		Base		99.924393	9,992,439.25	100.721400	10,072,140.00	79,700.75	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	101.820100	5,091,005.00	91,005.00	0.27
		Base		100.000000	5,000,000.00	101.820100	5,091,005.00	91,005.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	101.611943	5,080,597.15	103.078100	5,153,905.00	73,307.85	0.27
		Base		101.611943	5,080,597.15	103.078100	5,153,905.00	73,307.85	0.27
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	103.350489	5,167,524.43	106.414100	5,320,705.00	153,180.57	0.28
		Base		103.350489	5,167,524.43	106.414100	5,320,705.00	153,180.57	0.28
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	110.352949	11,035,294.86	113.578100	11,357,810.00	322,515.14	0.60
		Base		110.352949	11,035,294.86	113.578100	11,357,810.00	322,515.14	0.60
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	114.679576	11,467,957.64	124.203100	12,420,310.00	952,352.36	0.66
		Base		114.679576	11,467,957.64	124.203100	12,420,310.00	952,352.36	0.66
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	117.541847	8,815,638.51	130.484400	9,786,330.00	970,691.49	0.52
		Base		117.541847	8,815,638.51	130.484400	9,786,330.00	970,691.49	0.52
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	123.512604	6,175,630.20	133.304700	6,665,235.00	489,604.80	0.35
		Base		123.512604	6,175,630.20	133.304700	6,665,235.00	489,604.80	0.35
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	126.010438	6,300,521.91	136.902300	6,845,115.00	544,593.09	0.36
		Base		126.010438	6,300,521.91	136.902300	6,845,115.00	544,593.09	0.36

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912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	113.975872	5,698,793.60	134.574200	6,728,710.00	1,029,916.40	0.36
		Base		113.975872	5,698,793.60	134.574200	6,728,710.00	1,029,916.40	0.36
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	7,500,000.000	124.261233	9,319,592.48	141.210900	10,590,817.50	1,271,225.02	0.56
		Base		124.261233	9,319,592.48	141.210900	10,590,817.50	1,271,225.02	0.56
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		Local	7,500,000.000	118.134275	8,860,070.65	134.390600	10,079,295.00	1,219,224.35	0.53
		Base		118.134275	8,860,070.65	134.390600	10,079,295.00	1,219,224.35	0.53
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		Local	10,000,000.000	142.434297	14,243,429.68	142.648400	14,264,840.00	21,410.32	0.76
		Base		142.434297	14,243,429.68	142.648400	14,264,840.00	21,410.32	0.76
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		Local	5,000,000.000	140.713591	7,035,679.57	140.828100	7,041,405.00	5,725.43	0.37
		Base		140.713591	7,035,679.57	140.828100	7,041,405.00	5,725.43	0.37
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		Local	10,000,000.000	121.088974	12,108,897.44	141.398400	14,139,840.00	2,030,942.56	0.75
		Base		121.088974	12,108,897.44	141.398400	14,139,840.00	2,030,942.56	0.75
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		Local	7,500,000.000	136.771951	10,257,896.31	133.734400	10,030,080.00	-227,816.31	0.53
		Base		136.771951	10,257,896.31	133.734400	10,030,080.00	-227,816.31	0.53
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		Local	7,500,000.000	131.885237	9,891,392.81	131.281200	9,846,090.00	-45,302.81	0.52
		Base		131.885237	9,891,392.81	131.281200	9,846,090.00	-45,302.81	0.52
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		Local	5,000,000.000	136.655771	6,832,788.56	131.640600	6,582,030.00	-250,758.56	0.35
		Base		136.655771	6,832,788.56	131.640600	6,582,030.00	-250,758.56	0.35
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		Local	10,000,000.000	143.730200	14,373,020.00	142.625000	14,262,500.00	-110,520.00	0.76
		Base		143.730200	14,373,020.00	142.625000	14,262,500.00	-110,520.00	0.76

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912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	121.781017	3,044,525.43	137.671900	3,441,797.50	397,272.07	0.18
			Base	121.781017	3,044,525.43	137.671900	3,441,797.50	397,272.07	0.18
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.948599	4,997,429.96	100.691400	5,034,570.00	37,140.04	0.27
			Base	99.948599	4,997,429.96	100.691400	5,034,570.00	37,140.04	0.27
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.863458	4,993,172.92	100.636700	5,031,835.00	38,662.08	0.27
			Base	99.863458	4,993,172.92	100.636700	5,031,835.00	38,662.08	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.808592	4,990,429.61	101.902300	5,095,115.00	104,685.39	0.27
			Base	99.808592	4,990,429.61	101.902300	5,095,115.00	104,685.39	0.27
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.996613	4,999,830.65	99.910200	4,995,510.00	-4,320.65	0.26
			Base	99.996613	4,999,830.65	99.910200	4,995,510.00	-4,320.65	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	101.152565	5,057,628.23	103.007800	5,150,390.00	92,761.77	0.27
			Base	101.152565	5,057,628.23	103.007800	5,150,390.00	92,761.77	0.27
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		10,000,000.000	Local	102.561464	10,256,146.37	103.683600	10,368,360.00	112,213.63	0.55
			Base	102.561464	10,256,146.37	103.683600	10,368,360.00	112,213.63	0.55
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.598961	2,614,974.03	100.460900	2,511,522.50	-103,451.53	0.13
			Base	104.598961	2,614,974.03	100.460900	2,511,522.50	-103,451.53	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.775132	10,177,513.20	107.738300	10,773,830.00	596,316.80	0.57
			Base	101.775132	10,177,513.20	107.738300	10,773,830.00	596,316.80	0.57

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912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		Local	5,000,000.000	103.794165	5,189,708.26	104.570300	5,228,515.00	38,806.74	0.28
		Base		103.794165	5,189,708.26	104.570300	5,228,515.00	38,806.74	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		Local	7,500,000.000	100.151623	7,511,371.73	100.921900	7,569,142.50	57,770.77	0.40
		Base		100.151623	7,511,371.73	100.921900	7,569,142.50	57,770.77	0.40
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	5,000,000.000	100.578579	5,028,928.96	100.675800	5,033,790.00	4,861.04	0.27
		Base		100.578579	5,028,928.96	100.675800	5,033,790.00	4,861.04	0.27
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		Local	5,000,000.000	100.545316	5,027,265.81	101.769500	5,088,475.00	61,209.19	0.27
		Base		100.545316	5,027,265.81	101.769500	5,088,475.00	61,209.19	0.27
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		Local	5,000,000.000	102.293453	5,114,672.65	102.199200	5,109,960.00	-4,712.65	0.27
		Base		102.293453	5,114,672.65	102.199200	5,109,960.00	-4,712.65	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		Local	10,000,000.000	102.092233	10,209,223.34	101.996100	10,199,610.00	-9,613.34	0.54
		Base		102.092233	10,209,223.34	101.996100	10,199,610.00	-9,613.34	0.54
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	102.806949	10,280,694.94	102.656200	10,265,620.00	-15,074.94	0.54
		Base		102.806949	10,280,694.94	102.656200	10,265,620.00	-15,074.94	0.54
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	10,000,000.000	102.906421	10,290,642.12	102.710900	10,271,090.00	-19,552.12	0.54
		Base		102.906421	10,290,642.12	102.710900	10,271,090.00	-19,552.12	0.54
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		Local	5,000,000.000	107.162410	5,358,120.52	108.472700	5,423,635.00	65,514.48	0.29
		Base		107.162410	5,358,120.52	108.472700	5,423,635.00	65,514.48	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	7,500,000.000	103.395964	7,754,697.29	103.289100	7,746,682.50	-8,014.79	0.41
		Base		103.395964	7,754,697.29	103.289100	7,746,682.50	-8,014.79	0.41

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912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		Local	7,500,000.000	102.634042	7,697,553.12	102.500000	7,687,500.00	-10,053.12	0.41
		Base		102.634042	7,697,553.12	102.500000	7,687,500.00	-10,053.12	0.41
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.523779	5,026,188.96	104.367200	5,218,360.00	192,171.04	0.28
		Base		100.523779	5,026,188.96	104.367200	5,218,360.00	192,171.04	0.28
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		Local	5,000,000.000	99.532242	4,976,612.08	104.351600	5,217,580.00	240,967.92	0.28
		Base		99.532242	4,976,612.08	104.351600	5,217,580.00	240,967.92	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		Local	5,000,000.000	100.248704	5,012,435.22	102.543000	5,127,150.00	114,714.78	0.27
		Base		100.248704	5,012,435.22	102.543000	5,127,150.00	114,714.78	0.27
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	10,000,000.000	100.145422	10,014,542.24	100.148400	10,014,840.00	297.76	0.53
		Base		100.145422	10,014,542.24	100.148400	10,014,840.00	297.76	0.53
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		Local	10,000,000.000	100.129889	10,012,988.87	100.273400	10,027,340.00	14,351.13	0.53
		Base		100.129889	10,012,988.87	100.273400	10,027,340.00	14,351.13	0.53
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		Local	5,000,000.000	103.967444	5,198,372.18	103.429700	5,171,485.00	-26,887.18	0.27
		Base		103.967444	5,198,372.18	103.429700	5,171,485.00	-26,887.18	0.27
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		Local	10,000,000.000	100.417786	10,041,778.64	100.453100	10,045,310.00	3,531.36	0.53
		Base		100.417786	10,041,778.64	100.453100	10,045,310.00	3,531.36	0.53
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		Local	5,000,000.000	108.260830	5,413,041.49	106.863300	5,343,165.00	-69,876.49	0.28
		Base		108.260830	5,413,041.49	106.863300	5,343,165.00	-69,876.49	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
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		Local	5,000,000.000	102.553826	5,127,691.28	103.179700	5,158,985.00	31,293.72	0.27
		Base		102.553826	5,127,691.28	103.179700	5,158,985.00	31,293.72	0.27
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		Local	10,000,000.000	100.566578	10,056,657.80	100.585900	10,058,590.00	1,932.20	0.53
		Base		100.566578	10,056,657.80	100.585900	10,058,590.00	1,932.20	0.53
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		Local	5,000,000.000	100.287647	5,014,382.33	100.277300	5,013,865.00	-517.33	0.27
		Base		100.287647	5,014,382.33	100.277300	5,013,865.00	-517.33	0.27
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		Local	10,000,000.000	100.331335	10,033,133.49	100.281200	10,028,120.00	-5,013.49	0.53
		Base		100.331335	10,033,133.49	100.281200	10,028,120.00	-5,013.49	0.53
912828SK7	WI TREASURY SEC 03/15 0.375					0.375	15 Mar 2015		
		Local	0.000	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		
		Local	5,000,000.000	99.901358	4,995,067.89	100.554700	5,027,735.00	32,667.11	0.27
		Base		99.901358	4,995,067.89	100.554700	5,027,735.00	32,667.11	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		Local	5,000,000.000	100.574118	5,028,705.88	98.761700	4,938,085.00	-90,620.88	0.26
		Base		100.574118	5,028,705.88	98.761700	4,938,085.00	-90,620.88	0.26
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		Local	5,000,000.000	99.434671	4,971,733.53	98.675800	4,933,790.00	-37,943.53	0.26
		Base		99.434671	4,971,733.53	98.675800	4,933,790.00	-37,943.53	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		Local	5,000,000.000	99.481249	4,974,062.46	97.707000	4,885,350.00	-88,712.46	0.26
		Base		99.481249	4,974,062.46	97.707000	4,885,350.00	-88,712.46	0.26
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	5,000,000.000	99.551636	4,977,581.78	98.273400	4,913,670.00	-63,911.78	0.26
		Base		99.551636	4,977,581.78	98.273400	4,913,670.00	-63,911.78	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	99.862966	4,993,148.31	99.652300	4,982,615.00	-10,533.31	0.26
		Base		99.862966	4,993,148.31	99.652300	4,982,615.00	-10,533.31	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	98.845389	4,942,269.47	97.585900	4,879,295.00	-62,974.47	0.26
		Base		98.845389	4,942,269.47	97.585900	4,879,295.00	-62,974.47	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.392279	7,454,420.96	98.062500	7,354,687.50	-99,733.46	0.39
		Base		99.392279	7,454,420.96	98.062500	7,354,687.50	-99,733.46	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		Local	10,000,000.000	99.994859	9,999,485.87	100.000000	10,000,000.00	514.13	0.53
		Base		99.994859	9,999,485.87	100.000000	10,000,000.00	514.13	0.53
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		Local	10,000,000.000	99.939551	9,993,955.11	99.515600	9,951,560.00	-42,395.11	0.53
		Base		99.939551	9,993,955.11	99.515600	9,951,560.00	-42,395.11	0.53
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		Local	5,000,000.000	100.003192	5,000,159.60	100.023400	5,001,170.00	1,010.40	0.26
		Base		100.003192	5,000,159.60	100.023400	5,001,170.00	1,010.40	0.26
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	102,940.000	103.654605	106,702.05	99.989600	102,929.29	-3,772.76	0.01
Original Face:		Base	100,000.000	103.654605	106,702.05	99.989600	102,929.29	-3,772.76	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		Local	5,000,000.000	99.880519	4,994,025.96	99.918000	4,995,900.00	1,874.04	0.26
		Base		99.880519	4,994,025.96	99.918000	4,995,900.00	1,874.04	0.26
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.025161	5,001,258.07	100.054700	5,002,735.00	1,476.93	0.27
		Base		100.025161	5,001,258.07	100.054700	5,002,735.00	1,476.93	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	5,000,000.000	100.190581	5,009,529.05	100.183600	5,009,180.00	-349.05	0.27
		Base		100.190581	5,009,529.05	100.183600	5,009,180.00	-349.05	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
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.039281	10,003,928.10	99.957000	9,995,700.00	-8,228.10	0.53
		Base		100.039281	10,003,928.10	99.957000	9,995,700.00	-8,228.10	0.53
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.935657	4,996,782.85	100.804700	5,040,235.00	43,452.15	0.27
		Base		99.935657	4,996,782.85	100.804700	5,040,235.00	43,452.15	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	3,026,000.000	101.068031	3,058,318.62	101.149900	3,060,795.97	2,477.35	0.16
		Base		101.068031	3,058,318.62	101.149900	3,060,795.97	2,477.35	0.16
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.945931	6,996,215.16	108.690700	7,608,349.00	612,133.84	0.40
		Base		99.945931	6,996,215.16	108.690700	7,608,349.00	612,133.84	0.40
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.781884	5,089,094.20	103.403980	5,170,199.00	81,104.80	0.27
Original Face:		Base	5,000,000.000	101.781884	5,089,094.20	103.403980	5,170,199.00	81,104.80	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.734709	5,136,735.43	100.704620	5,035,231.00	-101,504.43	0.27
Original Face:		Base	5,000,000.000	102.734709	5,136,735.43	100.704620	5,035,231.00	-101,504.43	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.089181	7,480,599.43	102.623890	7,594,167.86	113,568.43	0.40
Original Face:		Base	7,400,000.000	101.089181	7,480,599.43	102.623890	7,594,167.86	113,568.43	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,438,332.050	99.999620	1,438,326.58	99.535260	1,431,647.55	-6,679.03	0.08
Original Face:		Base	2,000,000.000	99.999620	1,438,326.58	99.535260	1,431,647.55	-6,679.03	0.08
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.949736	4,997,486.82	105.987600	5,299,380.00	301,893.18	0.28
		Base		99.949736	4,997,486.82	105.987600	5,299,380.00	301,893.18	0.28
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.893945	4,994,697.24	123.074100	6,153,705.00	1,159,007.76	0.33
		Base		99.893945	4,994,697.24	123.074100	6,153,705.00	1,159,007.76	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	98.518200	4,925,910.00	-74,090.00	0.26
		Base		100.000000	5,000,000.00	98.518200	4,925,910.00	-74,090.00	0.26
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	3,264,094.550	99.997540	3,264,014.26	99.420130	3,245,167.04	-18,847.22	0.17
Original Face:		Base	3,500,000.000	99.997540	3,264,014.26	99.420130	3,245,167.04	-18,847.22	0.17
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.876028	5,193,801.38	102.165680	5,108,284.00	-85,517.38	0.27
Original Face:		Base	5,000,000.000	103.876028	5,193,801.38	102.165680	5,108,284.00	-85,517.38	0.27
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.2851	26 Sep 2017		
		Local	10,000,000.000	98.144531	9,814,453.12	98.191070	9,819,107.00	4,653.88	0.52
		Base		98.144531	9,814,453.12	98.191070	9,819,107.00	4,653.88	0.52
US DOLLAR Total									
		Local	1,746,805,199.190		1,817,079,766.49		1,853,252,154.83	36,172,388.34	98.17
Original Face:		Base	1,339,515,266.000		1,817,079,766.49		1,853,252,154.83	36,172,388.34	98.17
FIXED INCOME Total									
		Base	1,746,805,199.190		1,817,079,766.49		1,853,252,154.83	36,172,388.34	98.17
Original Face:			1,339,515,266.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,781,314,975.210	Base	1,851,589,542.51		1,887,759,795.85	36,170,253.34	100.00
Original Face:		1,339,515,266.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-2,819,207.650	1.000000	-2,819,207.65	1.000000	-2,819,207.65	0.00	1.14
		Base		1.000000	-2,819,207.65	1.000000	-2,819,207.65	0.00	1.14
US DOLLAR Total									
		Local	-2,819,207.650		-2,819,207.65		-2,819,207.65	0.00	1.14
		Base			-2,819,207.65		-2,819,207.65	0.00	1.14
CASH Total									
		Base	-2,819,207.650		-2,819,207.65		-2,819,207.65	0.00	1.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
19121AEH0	COCA-COLA COMPANY					0.5	17 May 2016		
		Local	3,000,000.000	99.766667	2,993,000.00	99.819264	2,994,577.92	1,577.92	1.21
		Base		99.766667	2,993,000.00	99.819264	2,994,577.92	1,577.92	1.21
21684BP65	COOPERATIEVE CENTRALE					0.7266	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	99.957300	2,498,932.50	-1,067.50	1.01
		Base		100.000000	2,500,000.00	99.957300	2,498,932.50	-1,067.50	1.01
91842MZM7	VW CR INC					0.55	21 Dec 2015		
		Local	3,000,000.000	99.969444	2,999,083.33	99.969444	2,999,083.33	0.00	1.21
		Base		99.969444	2,999,083.33	99.969444	2,999,083.33	0.00	1.21
979QHR003	SOUTH STREET REPO					0.13	01 Dec 2015		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.05
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.05
979QRC005	BANK OF AMERICA REPO					0.1	01 Dec 2015		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.63
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.63

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Base Currency: 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									
		32,500,000.000	Local		32,492,083.33		32,492,593.75	510.42	13.10
			Base		32,492,083.33		32,492,593.75	510.42	13.10
CASH EQUIVALENT Total									
		32,500,000.000	Base		32,492,083.33		32,492,593.75	510.42	13.10
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.003	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	99.166800	495,834.00	-4,166.00	0.20
			Base	100.000000	500,000.00	99.166800	495,834.00	-4,166.00	0.20
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	108.240960	541,204.80	107.605400	538,027.00	-3,177.80	0.22
			Base	108.240960	541,204.80	107.605400	538,027.00	-3,177.80	0.22
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		500,000.000	Local	99.994960	499,974.80	100.272600	501,363.00	1,388.20	0.20
			Base	99.994960	499,974.80	100.272600	501,363.00	1,388.20	0.20
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.8339	29 Jul 2016		
		500,000.000	Local	100.000000	500,000.00	100.054500	500,272.50	272.50	0.20
			Base	100.000000	500,000.00	100.054500	500,272.50	272.50	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		500,000.000	Local	99.974792	499,873.96	100.690100	503,450.50	3,576.54	0.20
			Base	99.974792	499,873.96	100.690100	503,450.50	3,576.54	0.20
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.7289	01 Feb 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	98.338200	1,966,764.00	-33,236.00	0.79
			Base	100.000000	2,000,000.00	98.338200	1,966,764.00	-33,236.00	0.79
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.65915	06 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	99.365500	4,968,275.00	-31,725.00	2.00
			Base	100.000000	5,000,000.00	99.365500	4,968,275.00	-31,725.00	2.00

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05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.52575	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.875530	2,996,265.90	-3,734.10	1.21
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.875530	2,996,265.90	-3,734.10	1.21
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	100.150136	751,126.02	100.520800	753,906.00	2,779.98	0.30
		Base		100.150136	751,126.02	100.520800	753,906.00	2,779.98	0.30
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.941700	999,417.00	100.059300	1,000,593.00	1,176.00	0.40
		Base		99.941700	999,417.00	100.059300	1,000,593.00	1,176.00	0.40
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.988850	499,944.25	101.017300	505,086.50	5,142.25	0.20
		Base		99.988850	499,944.25	101.017300	505,086.50	5,142.25	0.20
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	1,000,000.000	99.880472	998,804.72	99.592200	995,922.00	-2,882.72	0.40
		Base		99.880472	998,804.72	99.592200	995,922.00	-2,882.72	0.40
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.983926	999,839.26	99.968700	999,687.00	-152.26	0.40
		Base		99.983926	999,839.26	99.968700	999,687.00	-152.26	0.40
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.994953	999,949.53	99.543400	995,434.00	-4,515.53	0.40
		Base		99.994953	999,949.53	99.543400	995,434.00	-4,515.53	0.40
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.998321	999,983.21	100.083900	1,000,839.00	855.79	0.40
		Base		99.998321	999,983.21	100.083900	1,000,839.00	855.79	0.40
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.497333	1,989,946.66	99.588600	1,991,772.00	1,825.34	0.80
		Base		99.497333	1,989,946.66	99.588600	1,991,772.00	1,825.34	0.80
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.962102	999,621.02	99.684210	996,842.10	-2,778.92	0.40
Original Face:		Base	1,000,000.000	99.962102	999,621.02	99.684210	996,842.10	-2,778.92	0.40

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126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.86575	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.112530	2,002,250.60	2,250.60	0.81
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.112530	2,002,250.60	2,250.60	0.81
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	99.874300	1,997,486.00	-2,313.00	0.81
Original Face:		Base	2,000,000.000	99.989950	1,999,799.00	99.874300	1,997,486.00	-2,313.00	0.81
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.64705	15 Nov 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.918590	1,998,371.80	-1,628.20	0.81
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.918590	1,998,371.80	-1,628.20	0.81
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.980563	2,499,514.08	99.734440	2,493,361.00	-6,153.08	1.01
Original Face:		Base	2,500,000.000	99.980563	2,499,514.08	99.734440	2,493,361.00	-6,153.08	1.01
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.6423	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.015000	1,000,150.00	150.00	0.40
		Base		100.000000	1,000,000.00	100.015000	1,000,150.00	150.00	0.40
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.913412	499,567.06	99.212500	496,062.50	-3,504.56	0.20
		Base		99.913412	499,567.06	99.212500	496,062.50	-3,504.56	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	99.816600	4,990,830.00	-9,170.00	2.01
		Base		100.000000	5,000,000.00	99.816600	4,990,830.00	-9,170.00	2.01
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.9219	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	101.000000	1,010,000.00	10,000.00	0.41
		Base		100.000000	1,000,000.00	101.000000	1,010,000.00	10,000.00	0.41
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	1,545,000.000	100.005436	1,545,083.98	100.004100	1,545,063.35	-20.63	0.62
		Base		100.005436	1,545,083.98	100.004100	1,545,063.35	-20.63	0.62

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233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0441	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.981300	999,813.00	-187.00	0.40
		Base		100.000000	1,000,000.00	99.981300	999,813.00	-187.00	0.40
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.924514	499,622.57	99.616300	498,081.50	-1,541.07	0.20
		Base		99.924514	499,622.57	99.616300	498,081.50	-1,541.07	0.20
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.452	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	99.999800	1,999,996.00	-4.00	0.81
		Base		100.000000	2,000,000.00	99.999800	1,999,996.00	-4.00	0.81
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.987156	999,871.56	99.429080	994,290.80	-5,580.76	0.40
Original Face:		Base	1,000,000.000	99.987156	999,871.56	99.429080	994,290.80	-5,580.76	0.40
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.768384	1,995,367.67	100.314000	2,006,280.00	10,912.33	0.81
		Base		99.768384	1,995,367.67	100.314000	2,006,280.00	10,912.33	0.81
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.910082	499,550.41	99.791900	498,959.50	-590.91	0.20
		Base		99.910082	499,550.41	99.791900	498,959.50	-590.91	0.20
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	53,910.520	101.346231	54,636.28	104.156593	56,151.36	1,515.08	0.02
Original Face:		Base	1,100,000.000	101.346231	54,636.28	104.156593	56,151.36	1,515.08	0.02
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,218,534.790	104.006384	1,267,353.97	106.705244	1,300,240.52	32,886.55	0.52
Original Face:		Base	2,090,000.000	104.006384	1,267,353.97	106.705244	1,300,240.52	32,886.55	0.52
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	72,462.680	100.304226	72,683.13	103.231501	74,804.31	2,121.18	0.03
Original Face:		Base	1,500,000.000	100.304226	72,683.13	103.231501	74,804.31	2,121.18	0.03
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	66,080.840	100.887973	66,667.62	102.633654	67,821.18	1,153.56	0.03
Original Face:		Base	1,500,000.000	100.887973	66,667.62	102.633654	67,821.18	1,153.56	0.03

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3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	10,018.050	101.609994	10,179.34	107.015769	10,720.89	541.55	0.00
Original Face:		Base	250,000.000	101.609994	10,179.34	107.015769	10,720.89	541.55	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	109,501.220	100.160921	109,677.43	108.128900	118,402.46	8,725.03	0.05
Original Face:		Base	1,000,000.000	100.160921	109,677.43	108.128900	118,402.46	8,725.03	0.05
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	133,738.180	100.979122	135,047.64	108.048762	144,502.45	9,454.81	0.06
Original Face:		Base	2,206,300.000	100.979122	135,047.64	108.048762	144,502.45	9,454.81	0.06
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,664,444.300	101.964450	1,697,141.48	103.657147	1,725,315.47	28,173.99	0.70
Original Face:		Base	5,000,000.000	101.964450	1,697,141.48	103.657147	1,725,315.47	28,173.99	0.70
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,700,252.900	102.726360	3,801,135.11	102.156536	3,780,050.19	-21,084.92	1.52
Original Face:		Base	5,000,000.000	102.726360	3,801,135.11	102.156536	3,780,050.19	-21,084.92	1.52
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	112,300.950	101.637128	114,139.46	107.045264	120,212.85	6,073.39	0.05
Original Face:		Base	1,000,000.000	101.637128	114,139.46	107.045264	120,212.85	6,073.39	0.05
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	1,043,086.260	101.888206	1,062,781.88	106.614873	1,112,085.09	49,303.21	0.45
Original Face:		Base	6,000,000.000	101.888206	1,062,781.88	106.614873	1,112,085.09	49,303.21	0.45
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	977,091.600	102.457147	1,001,100.18	105.183940	1,027,743.44	26,643.26	0.41
Original Face:		Base	5,000,000.000	102.457147	1,001,100.18	105.183940	1,027,743.44	26,643.26	0.41
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	3,042,022.400	104.397606	3,175,798.55	103.793054	3,157,407.95	-18,390.60	1.27
Original Face:		Base	5,000,000.000	104.397606	3,175,798.55	103.793054	3,157,407.95	-18,390.60	1.27
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	2,114,432.040	104.344376	2,206,290.92	106.194922	2,245,419.46	39,128.54	0.91
Original Face:		Base	5,700,000.000	104.344376	2,206,290.92	106.194922	2,245,419.46	39,128.54	0.91

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312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	961,780.260	103.999625	1,000,247.86	106.702632	1,026,244.85	25,996.99	0.41
Original Face:		Base	2,000,000.000	103.999625	1,000,247.86	106.702632	1,026,244.85	25,996.99	0.41
3130A3QM9	FEDERAL HOME LOAN BANK BONDS 12/15 0.25					0.25	09 Dec 2015		
		Local	1,000,000.000	99.999484	999,994.84	100.001000	1,000,010.00	15.16	0.40
		Base		99.999484	999,994.84	100.001000	1,000,010.00	15.16	0.40
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.946400	999,464.00	-536.00	0.40
		Base		100.000000	1,000,000.00	99.946400	999,464.00	-536.00	0.40
3133EFHR1	FEDERAL FARM CREDIT BANK BONDS 04/20 1.62					1.62	08 Apr 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	98.864400	988,644.00	-11,356.00	0.40
		Base		100.000000	1,000,000.00	98.864400	988,644.00	-11,356.00	0.40
3134G7QH7	FREDDIE MAC NOTES 08/17 0.95					0.95	25 Aug 2017		
		Local	1,000,000.000	99.990000	999,900.00	100.000000	1,000,000.00	100.00	0.40
		Base		99.990000	999,900.00	100.000000	1,000,000.00	100.00	0.40
3134G87K9	FREDDIE MAC NOTES 12/18 VAR					1.0	21 Dec 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.944800	999,448.00	-552.00	0.40
		Base		100.000000	1,000,000.00	99.944800	999,448.00	-552.00	0.40
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.946505	1,958,930.09	99.213600	1,984,272.00	25,341.91	0.80
		Base		97.946505	1,958,930.09	99.213600	1,984,272.00	25,341.91	0.80
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.57122	25 Apr 2020		
		Local	994,395.500	99.968905	994,086.29	99.937940	993,778.38	-307.91	0.40
Original Face:		Base	1,000,000.000	99.968905	994,086.29	99.937940	993,778.38	-307.91	0.40
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	90,900.480	99.592752	90,530.29	103.869419	94,417.80	3,887.51	0.04
Original Face:		Base	2,360,770.000	99.592752	90,530.29	103.869419	94,417.80	3,887.51	0.04
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	282.380	100.152277	282.81	100.769774	284.55	1.74	0.00
Original Face:		Base	345,556.000	100.152277	282.81	100.769774	284.55	1.74	0.00

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	134,957.820	100.888552	136,156.99	108.157149	145,966.53	9,809.54	0.06
Original Face:		Base	2,500,000.000	100.888552	136,156.99	108.157149	145,966.53	9,809.54	0.06
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	152,443.510	101.772519	155,145.60	108.222049	164,977.49	9,831.89	0.07
Original Face:		Base	983,845.000	101.772519	155,145.60	108.222049	164,977.49	9,831.89	0.07
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	118,009.750	100.931804	119,109.37	110.409384	130,293.84	11,184.47	0.05
Original Face:		Base	1,800,000.000	100.931804	119,109.37	110.409384	130,293.84	11,184.47	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	280,533.930	102.697659	288,101.78	105.131723	294,930.15	6,828.37	0.12
Original Face:		Base	3,350,000.000	102.697659	288,101.78	105.131723	294,930.15	6,828.37	0.12
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	64,913.530	100.829904	65,452.25	102.808496	66,736.62	1,284.37	0.03
Original Face:		Base	1,500,000.000	100.829904	65,452.25	102.808496	66,736.62	1,284.37	0.03
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,994,051.320	104.414636	3,126,227.79	106.329434	3,183,557.82	57,330.03	1.28
Original Face:		Base	5,200,000.000	104.414636	3,126,227.79	106.329434	3,183,557.82	57,330.03	1.28
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,553,805.270	102.115750	1,586,679.91	102.051544	1,585,682.27	-997.64	0.64
Original Face:		Base	2,680,283.000	102.115750	1,586,679.91	102.051544	1,585,682.27	-997.64	0.64
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	9,086,896.800	103.081644	9,366,922.60	102.051669	9,273,329.84	-93,592.76	3.74
Original Face:		Base	15,000,000.000	103.081644	9,366,922.60	102.051669	9,273,329.84	-93,592.76	3.74
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	411,951.140	103.190204	425,093.22	108.084034	445,253.41	20,160.19	0.18
Original Face:		Base	1,500,000.000	103.190204	425,093.22	108.084034	445,253.41	20,160.19	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	493,420.220	101.931279	502,949.54	105.949365	522,775.59	19,826.05	0.21
Original Face:		Base	3,200,000.000	101.931279	502,949.54	105.949365	522,775.59	19,826.05	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
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	365,738.810	104.098654	380,729.18	105.310674	385,162.01	4,432.83	0.16
Original Face:		Base	765,534.000	104.098654	380,729.18	105.310674	385,162.01	4,432.83	0.16
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,861,307.310	103.076016	2,949,321.59	102.022438	2,919,175.48	-30,146.11	1.18
Original Face:		Base	5,157,070.000	103.076016	2,949,321.59	102.022438	2,919,175.48	-30,146.11	1.18
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	591,730.900	102.262682	605,119.89	107.508185	636,159.15	31,039.26	0.26
Original Face:		Base	5,000,000.000	102.262682	605,119.89	107.508185	636,159.15	31,039.26	0.26
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	934,985.850	103.054623	963,546.14	106.185968	992,823.78	29,277.64	0.40
Original Face:		Base	5,000,000.000	103.054623	963,546.14	106.185968	992,823.78	29,277.64	0.40
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	781,452.620	104.155446	813,925.46	106.396327	831,436.88	17,511.42	0.34
Original Face:		Base	2,000,000.000	104.155446	813,925.46	106.396327	831,436.88	17,511.42	0.34
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	921,474.300	103.966855	958,027.85	108.265595	997,639.63	39,611.78	0.40
Original Face:		Base	5,000,000.000	103.966855	958,027.85	108.265595	997,639.63	39,611.78	0.40
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	4,382,050.650	107.841811	4,725,682.80	108.214053	4,741,994.61	16,311.81	1.91
Original Face:		Base	14,750,000.000	107.841811	4,725,682.80	108.214053	4,741,994.61	16,311.81	1.91
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	587,059.980	101.704538	597,066.64	103.613800	608,275.15	11,208.51	0.25
Original Face:		Base	2,000,000.000	101.704538	597,066.64	103.613800	608,275.15	11,208.51	0.25
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.981401	4,999,070.05	99.588260	4,979,413.00	-19,657.05	2.01
Original Face:		Base	5,000,000.000	99.981401	4,999,070.05	99.588260	4,979,413.00	-19,657.05	2.01
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.59575	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.578230	4,232,074.78	-17,925.22	1.71
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	99.578230	4,232,074.78	-17,925.22	1.71

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345397WH2	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/16 VAR					1.5939	09 May 2016		
		Local	2,000,000.000	100.264413	2,005,288.26	100.198800	2,003,976.00	-1,312.26	0.81
		Base		100.264413	2,005,288.26	100.198800	2,003,976.00	-1,312.26	0.81
345397XN8	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551					2.551	05 Oct 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.211100	1,002,111.00	2,111.00	0.40
		Base		100.000000	1,000,000.00	100.211100	1,002,111.00	2,111.00	0.40
36164EAB1	GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A2					0.89	24 Nov 2017		
		Local	2,893,022.310	99.992186	2,892,796.24	100.047280	2,894,390.13	1,593.89	1.17
Original Face:		Base	3,000,000.000	99.992186	2,892,796.24	100.047280	2,894,390.13	1,593.89	1.17
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.757390	498,786.95	99.638200	498,191.00	-595.95	0.20
		Base		99.757390	498,786.95	99.638200	498,191.00	-595.95	0.20
36962G5W0	GENERAL ELEC CAP CORP COMPANY GUAR 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.981190	499,905.95	101.600200	508,001.00	8,095.05	0.20
		Base		99.981190	499,905.95	101.600200	508,001.00	8,095.05	0.20
36962G6L3	GENERAL ELEC CAP CORP COMPANY GUAR 12/17 VAR					0.8335	07 Dec 2017		
		Local	1,000,000.000	99.856134	998,561.34	99.621800	996,218.00	-2,343.34	0.40
		Base		99.856134	998,561.34	99.621800	996,218.00	-2,343.34	0.40
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	110.178031	2,203,560.61	109.937000	2,198,740.00	-4,820.61	0.89
		Base		110.178031	2,203,560.61	109.937000	2,198,740.00	-4,820.61	0.89
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.326431	1,003,264.31	101.268800	1,012,688.00	9,423.69	0.41
		Base		100.326431	1,003,264.31	101.268800	1,012,688.00	9,423.69	0.41
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.3821	24 Aug 2016		
		Local	1,000,000.000	100.593621	1,005,936.21	100.433200	1,004,332.00	-1,604.21	0.40
		Base		100.593621	1,005,936.21	100.433200	1,004,332.00	-1,604.21	0.40
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	103.678539	2,073,570.78	103.560000	2,071,200.00	-2,370.78	0.83
		Base		103.678539	2,073,570.78	103.560000	2,071,200.00	-2,370.78	0.83

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427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.956956	999,569.56	100.724000	1,007,240.00	7,670.44	0.41
		Base		99.956956	999,569.56	100.724000	1,007,240.00	7,670.44	0.41
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.976420	1,999,528.39	100.147200	2,002,944.00	3,415.61	0.81
		Base		99.976420	1,999,528.39	100.147200	2,002,944.00	3,415.61	0.81
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	608,799.770	99.996519	608,778.58	99.987910	608,726.17	-52.41	0.25
Original Face:		Base	2,000,000.000	99.996519	608,778.58	99.987910	608,726.17	-52.41	0.25
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.547	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.870020	998,700.20	-1,299.80	0.40
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.870020	998,700.20	-1,299.80	0.40
459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.944105	1,998,882.09	100.051100	2,001,022.00	2,139.91	0.81
		Base		99.944105	1,998,882.09	100.051100	2,001,022.00	2,139.91	0.81
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.926833	999,268.33	100.824300	1,008,243.00	8,974.67	0.41
		Base		99.926833	999,268.33	100.824300	1,008,243.00	8,974.67	0.41
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.895178	499,475.89	100.216900	501,084.50	1,608.61	0.20
		Base		99.895178	499,475.89	100.216900	501,084.50	1,608.61	0.20
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.754700	498,773.50	-1,226.50	0.20
		Base		100.000000	500,000.00	99.754700	498,773.50	-1,226.50	0.20
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.959751	999,597.51	99.972800	999,728.00	130.49	0.40
		Base		99.959751	999,597.51	99.972800	999,728.00	130.49	0.40
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.4036	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	99.977300	999,773.00	-227.00	0.40
		Base		100.000000	1,000,000.00	99.977300	999,773.00	-227.00	0.40

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.7261	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	99.182100	495,910.50	-4,089.50	0.20
		Base		100.000000	500,000.00	99.182100	495,910.50	-4,089.50	0.20
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	3,000,000.000	100.667987	3,020,039.61	100.721100	3,021,633.00	1,593.39	1.22
		Base		100.667987	3,020,039.61	100.721100	3,021,633.00	1,593.39	1.22
494368AZ6	KIMBERLY CLARK CORP SR UNSECURED 144A 12/16 4.279					4.279	19 Dec 2016		
		Local	1,070,000.000	101.603088	1,087,153.04	99.413200	1,063,721.24	-23,431.80	0.43
		Base		101.603088	1,087,153.04	99.413200	1,063,721.24	-23,431.80	0.43
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.4816	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	99.995200	999,952.00	-48.00	0.40
		Base		100.000000	1,000,000.00	99.995200	999,952.00	-48.00	0.40
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.933839	4,996,691.94	99.837700	4,991,885.00	-4,806.94	2.01
		Base		99.933839	4,996,691.94	99.837700	4,991,885.00	-4,806.94	2.01
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.752	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	99.406100	497,030.50	-2,969.50	0.20
		Base		100.000000	500,000.00	99.406100	497,030.50	-2,969.50	0.20
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.930467	999,304.67	99.944700	999,447.00	142.33	0.40
		Base		99.930467	999,304.67	99.944700	999,447.00	142.33	0.40
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					0.7164	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	99.374800	5,465,614.00	-34,386.00	2.20
		Base		100.000000	5,500,000.00	99.374800	5,465,614.00	-34,386.00	2.20
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.984059	2,999,521.77	99.957900	2,998,737.00	-784.77	1.21
		Base		99.984059	2,999,521.77	99.957900	2,998,737.00	-784.77	1.21
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	100.410900	1,506,163.50	6,163.50	0.61
		Base		100.000000	1,500,000.00	100.410900	1,506,163.50	6,163.50	0.61

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594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	5,000,000.000	99.991627	4,999,581.34	100.262600	5,013,130.00	13,548.66	2.02
		Base		99.991627	4,999,581.34	100.262600	5,013,130.00	13,548.66	2.02
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.181332	1,127,039.98	100.403100	1,129,534.88	2,494.90	0.46
		Base		100.181332	1,127,039.98	100.403100	1,129,534.88	2,494.90	0.46
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.966970	4,998,348.49	99.389600	4,969,480.00	-28,868.49	2.00
		Base		99.966970	4,998,348.49	99.389600	4,969,480.00	-28,868.49	2.00
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.49575	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.984530	1,999,690.60	-309.40	0.81
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.984530	1,999,690.60	-309.40	0.81
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.075869	1,501,138.04	100.316700	1,504,750.50	3,612.46	0.61
		Base		100.075869	1,501,138.04	100.316700	1,504,750.50	3,612.46	0.61
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	101.199270	505,996.35	101.215700	506,078.50	82.15	0.20
		Base		101.199270	505,996.35	101.215700	506,078.50	82.15	0.20
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	100.033700	1,000,337.00	337.00	0.40
		Base		100.000000	1,000,000.00	100.033700	1,000,337.00	337.00	0.40
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.6167	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.012500	1,000,125.00	125.00	0.40
		Base		100.000000	1,000,000.00	100.012500	1,000,125.00	125.00	0.40
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.953169	999,531.69	100.072100	1,000,721.00	1,189.31	0.40
		Base		99.953169	999,531.69	100.072100	1,000,721.00	1,189.31	0.40
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.950444	999,504.44	99.953800	999,538.00	33.56	0.40
		Base		99.950444	999,504.44	99.953800	999,538.00	33.56	0.40

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718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.937459	999,374.59	100.844900	1,008,449.00	9,074.41	0.41
		Base		99.937459	999,374.59	100.844900	1,008,449.00	9,074.41	0.41
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.786610	997,866.10	100.204500	1,002,045.00	4,178.90	0.40
		Base		99.786610	997,866.10	100.204500	1,002,045.00	4,178.90	0.40
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.564238	4,022,569.53	99.890600	3,995,624.00	-26,945.53	1.61
		Base		100.564238	4,022,569.53	99.890600	3,995,624.00	-26,945.53	1.61
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.916166	499,580.83	99.650100	498,250.50	-1,330.33	0.20
		Base		99.916166	499,580.83	99.650100	498,250.50	-1,330.33	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.550733	1,256,884.16	100.606000	1,257,575.00	690.84	0.51
		Base		100.550733	1,256,884.16	100.606000	1,257,575.00	690.84	0.51
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.192626	500,963.13	99.930500	499,652.50	-1,310.63	0.20
		Base		100.192626	500,963.13	99.930500	499,652.50	-1,310.63	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.978626	499,893.13	99.959600	499,798.00	-95.13	0.20
		Base		99.978626	499,893.13	99.959600	499,798.00	-95.13	0.20
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.6536	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.068800	1,000,688.00	688.00	0.40
		Base		100.000000	1,000,000.00	100.068800	1,000,688.00	688.00	0.40
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	2,000,000.000	100.064375	2,001,287.49	100.124300	2,002,486.00	1,198.51	0.81
		Base		100.064375	2,001,287.49	100.124300	2,002,486.00	1,198.51	0.81
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.946852	499,734.26	100.993100	504,965.50	5,231.24	0.20
		Base		99.946852	499,734.26	100.993100	504,965.50	5,231.24	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
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	98.227800	4,911,390.00	-88,610.00	1.98
		Base		100.000000	5,000,000.00	98.227800	4,911,390.00	-88,610.00	1.98
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	3,447,684.570	99.999529	3,447,668.33	99.977300	3,446,901.95	-766.38	1.39
Original Face:		Base	3,750,000.000	99.999529	3,447,668.33	99.977300	3,446,901.95	-766.38	1.39
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.963570	499,817.85	101.460800	507,304.00	7,486.15	0.20
		Base		99.963570	499,817.85	101.460800	507,304.00	7,486.15	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.948072	999,480.72	100.721400	1,007,214.00	7,733.28	0.41
		Base		99.948072	999,480.72	100.721400	1,007,214.00	7,733.28	0.41
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	101.299005	1,012,990.05	101.585900	1,015,859.00	2,868.95	0.41
		Base		101.299005	1,012,990.05	101.585900	1,015,859.00	2,868.95	0.41
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	102.277472	1,022,774.72	102.656200	1,026,562.00	3,787.28	0.41
		Base		102.277472	1,022,774.72	102.656200	1,026,562.00	3,787.28	0.41
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.050076	500,250.38	100.148400	500,742.00	491.62	0.20
		Base		100.050076	500,250.38	100.148400	500,742.00	491.62	0.20
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	4,739,026.470	99.999718	4,739,013.10	99.885310	4,733,591.28	-5,421.82	1.91
Original Face:		Base	6,000,000.000	99.999718	4,739,013.10	99.885310	4,733,591.28	-5,421.82	1.91
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.6072	15 Jun 2017		
		Local	1,000,000.000	99.196609	991,966.09	99.616400	996,164.00	4,197.91	0.40
		Base		99.196609	991,966.09	99.616400	996,164.00	4,197.91	0.40
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.991495	999,914.95	100.071200	1,000,712.00	797.05	0.40
		Base		99.991495	999,914.95	100.071200	1,000,712.00	797.05	0.40

& 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
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.094362	1,000,943.62	101.207200	1,012,072.00	11,128.38	0.41
		Base		100.094362	1,000,943.62	101.207200	1,012,072.00	11,128.38	0.41
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.924604	999,246.04	100.189400	1,001,894.00	2,647.96	0.40
		Base		99.924604	999,246.04	100.189400	1,001,894.00	2,647.96	0.40
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.979623	1,999,592.46	100.314000	2,006,280.00	6,687.54	0.81
		Base		99.979623	1,999,592.46	100.314000	2,006,280.00	6,687.54	0.81
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.6616	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.921100	1,998,422.00	-1,578.00	0.81
		Base		100.000000	2,000,000.00	99.921100	1,998,422.00	-1,578.00	0.81
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	932,598.450	99.997539	932,575.50	99.420130	927,190.59	-5,384.91	0.37
Original Face:		Base	1,000,000.000	99.997539	932,575.50	99.420130	927,190.59	-5,384.91	0.37
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	101.479805	1,014,798.05	101.690800	1,016,908.00	2,109.95	0.41
		Base		101.479805	1,014,798.05	101.690800	1,016,908.00	2,109.95	0.41
US DOLLAR Total									
		Local	210,693,150.630		212,610,802.80		212,764,729.82	153,927.02	85.77
Original Face:		Base	166,939,358.000		212,610,802.80		212,764,729.82	153,927.02	85.77
FIXED INCOME Total									
		Base	210,693,150.630		212,610,802.80		212,764,729.82	153,927.02	85.77
Original Face:			166,939,358.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		240,373,942.980	Base	242,283,678.48		242,438,115.92	154,437.44	100.00
Original Face:		166,939,358.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		520,505.020	Local	1.000000	520,505.02	1.000000	520,505.02	0.00	0.36
			Base	1.000000	520,505.02	1.000000	520,505.02	0.00	0.36
US DOLLAR Total									
		520,505.020	Local		520,505.02		520,505.02	0.00	0.36
			Base		520,505.02		520,505.02	0.00	0.36
CASH Total									
		520,505.020	Base		520,505.02		520,505.02	0.00	0.36
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
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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.55	30 Aug 2016		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.5	02 Oct 2016		
		Local	246,421.780	100.000000	246,421.78	100.000000	246,421.78	0.00	0.17
		Base		100.000000	246,421.78	100.000000	246,421.78	0.00	0.17
979QHR003	SOUTH STREET REPO					0.13	01 Dec 2015		
		Local	17,000,000.000	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	11.76
		Base		100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	11.76
979RFK008	FDIC US BANK CDARS ACCOUNT					0.28	01 Dec 2015		
		Local	15,192,534.160	100.000000	15,192,534.16	100.000000	15,192,534.16	0.00	10.51
		Base		100.000000	15,192,534.16	100.000000	15,192,534.16	0.00	10.51
US DOLLAR Total									
		Local	33,923,537.740		33,923,537.74		33,923,537.74	0.00	23.47
		Base			33,923,537.74		33,923,537.74	0.00	23.47
CASH EQUIVALENT Total									
		Base	33,923,537.740		33,923,537.74		33,923,537.74	0.00	23.47

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,991,941.650	106.366366	3,182,419.60	108.556394	3,247,943.97	65,524.37	2.25
Original Face:		Base	5,000,000.000	106.366366	3,182,419.60	108.556394	3,247,943.97	65,524.37	2.25
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,818,900.950	105.429545	2,971,954.44	104.307119	2,940,314.37	-31,640.07	2.03
Original Face:		Base	5,000,000.000	105.429545	2,971,954.44	104.307119	2,940,314.37	-31,640.07	2.03
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,612,047.030	104.263956	2,723,423.56	102.068443	2,666,075.73	-57,347.83	1.84
Original Face:		Base	4,372,786.000	104.263956	2,723,423.56	102.068443	2,666,075.73	-57,347.83	1.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,512,859.050	105.072271	2,640,318.06	104.333910	2,621,764.10	-18,553.96	1.81
Original Face:		Base	5,000,000.000	105.072271	2,640,318.06	104.333910	2,621,764.10	-18,553.96	1.81
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,691,386.250	105.284123	2,833,602.42	105.062553	2,827,639.11	-5,963.31	1.96
Original Face:		Base	7,500,000.000	105.284123	2,833,602.42	105.062553	2,827,639.11	-5,963.31	1.96
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,967,386.150	103.733012	3,078,159.04	102.069479	3,028,795.58	-49,363.46	2.10
Original Face:		Base	5,000,000.000	103.733012	3,078,159.04	102.069479	3,028,795.58	-49,363.46	2.10
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,800,586.400	105.236889	2,947,250.01	104.329898	2,921,848.93	-25,401.08	2.02
Original Face:		Base	5,000,000.000	105.236889	2,947,250.01	104.329898	2,921,848.93	-25,401.08	2.02
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,799,031.550	106.021049	1,907,352.12	105.084663	1,890,506.24	-16,845.88	1.31
Original Face:		Base	4,169,641.000	106.021049	1,907,352.12	105.084663	1,890,506.24	-16,845.88	1.31
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	5,586,312.000	102.393043	5,719,994.86	100.765926	5,629,099.02	-90,895.84	3.89
Original Face:		Base	7,500,000.000	102.393043	5,719,994.86	100.765926	5,629,099.02	-90,895.84	3.89
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,346,629.200	101.391612	1,365,369.06	100.766201	1,356,947.09	-8,421.97	0.94
Original Face:		Base	2,000,000.000	101.391612	1,365,369.06	100.766201	1,356,947.09	-8,421.97	0.94
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,045,888.170	104.099580	1,088,765.19	103.033168	1,077,611.72	-11,153.47	0.75
Original Face:		Base	2,910,888.000	104.099580	1,088,765.19	103.033168	1,077,611.72	-11,153.47	0.75
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	3,423,019.540	106.069284	3,630,772.33	104.725852	3,584,786.38	-45,985.95	2.48
Original Face:		Base	12,190,366.000	106.069284	3,630,772.33	104.725852	3,584,786.38	-45,985.95	2.48
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,922,591.050	108.326625	2,082,677.99	109.107092	2,097,683.19	15,005.20	1.45
Original Face:		Base	5,000,000.000	108.326625	2,082,677.99	109.107092	2,097,683.19	15,005.20	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	54,103.520	102.548392	55,482.29	104.343372	56,453.44	971.15	0.04
Original Face:		Base	2,255,000.000	102.548392	55,482.29	104.343372	56,453.44	971.15	0.04
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,938,669.230	103.807375	3,050,555.38	103.113391	3,030,161.49	-20,393.89	2.10
Original Face:		Base	9,450,000.000	103.807375	3,050,555.38	103.113391	3,030,161.49	-20,393.89	2.10
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,719,630.950	101.815142	1,750,844.69	102.423849	1,761,312.21	10,467.52	1.22
Original Face:		Base	2,500,000.000	101.815142	1,750,844.69	102.423849	1,761,312.21	10,467.52	1.22
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,040,964.030	106.658429	2,176,860.17	106.221296	2,167,938.44	-8,921.73	1.50
Original Face:		Base	5,872,458.000	106.658429	2,176,860.17	106.221296	2,167,938.44	-8,921.73	1.50
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	96,364.110	104.375986	100,580.99	108.611344	104,662.36	4,081.37	0.07
Original Face:		Base	1,000,000.000	104.375986	100,580.99	108.611344	104,662.36	4,081.37	0.07
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	92,976.930	106.058847	98,610.26	109.715833	102,010.41	3,400.15	0.07
Original Face:		Base	1,000,000.000	106.058847	98,610.26	109.715833	102,010.41	3,400.15	0.07
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,437.670	102.989559	1,480.65	105.078352	1,510.68	30.03	0.00
Original Face:		Base	25,000.000	102.989559	1,480.65	105.078352	1,510.68	30.03	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	249,732.980	104.004982	259,734.74	109.942987	274,563.90	14,829.16	0.19
Original Face:		Base	2,000,000.000	104.004982	259,734.74	109.942987	274,563.90	14,829.16	0.19
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	23,075.360	100.000000	23,075.36	103.765080	23,944.17	868.81	0.02
Original Face:		Base	410,000.000	100.000000	23,075.36	103.765080	23,944.17	868.81	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	55,754.180	100.999548	56,311.47	101.901670	56,814.44	502.97	0.04
Original Face:		Base	500,000.000	100.999548	56,311.47	101.901670	56,814.44	502.97	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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		2,978,661.400	Local	102.513673	3,053,535.21	100.253370	2,986,208.43	-67,326.78	2.07
	Original Face:	4,400,000.000	Base	102.513673	3,053,535.21	100.253370	2,986,208.43	-67,326.78	2.07
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		994,361.560	Local	99.875880	993,127.36	99.980410	994,166.76	1,039.40	0.69
	Original Face:	1,000,000.000	Base	99.875880	993,127.36	99.980410	994,166.76	1,039.40	0.69
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		996,519.510	Local	100.366555	1,000,172.30	100.316280	999,671.30	-501.00	0.69
	Original Face:	1,000,000.000	Base	100.366555	1,000,172.30	100.316280	999,671.30	-501.00	0.69
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		5,000,000.000	Local	99.365569	4,968,278.47	99.205300	4,960,265.00	-8,013.47	3.43
			Base	99.365569	4,968,278.47	99.205300	4,960,265.00	-8,013.47	3.43
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		2,000,000.000	Local	99.367443	1,987,348.85	99.290200	1,985,804.00	-1,544.85	1.37
			Base	99.367443	1,987,348.85	99.290200	1,985,804.00	-1,544.85	1.37
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		1,410,000.000	Local	98.905772	1,394,571.38	98.383700	1,387,210.17	-7,361.21	0.96
			Base	98.905772	1,394,571.38	98.383700	1,387,210.17	-7,361.21	0.96
690353A23	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000					0.01	12 Jul 2016		
		1,500,000.000	Local	101.170147	1,517,552.20	101.091500	1,516,372.50	-1,179.70	1.05
			Base	101.170147	1,517,552.20	101.091500	1,516,372.50	-1,179.70	1.05
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		5,150,000.000	Local	100.880778	5,195,360.08	100.813600	5,191,900.40	-3,459.68	3.59
			Base	100.880778	5,195,360.08	100.813600	5,191,900.40	-3,459.68	3.59
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		1,000,000.000	Local	100.000000	1,000,000.00	99.978000	999,780.00	-220.00	0.69
			Base	100.000000	1,000,000.00	99.978000	999,780.00	-220.00	0.69
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		2,000,000.000	Local	105.223077	2,104,461.54	106.332400	2,126,648.00	22,186.46	1.47
			Base	105.223077	2,104,461.54	106.332400	2,126,648.00	22,186.46	1.47

& 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	1,657,894.680	100.041991	1,658,590.84	100.087866	1,659,351.41	760.57	1.15
Original Face:		Base	4,500,000.000	100.041991	1,658,590.84	100.087866	1,659,351.41	760.57	1.15
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	100.867300	1,008,673.00	8,673.00	0.70
		Base		100.000000	1,000,000.00	100.867300	1,008,673.00	8,673.00	0.70
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.289592	3,484,361.97	100.864600	3,469,742.24	-14,619.73	2.40
		Base		101.289592	3,484,361.97	100.864600	3,469,742.24	-14,619.73	2.40
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	786,200.140	102.781210	808,066.02	103.315880	812,269.59	4,203.57	0.56
Original Face:		Base	1,000,000.000	102.781210	808,066.02	103.315880	812,269.59	4,203.57	0.56
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998001	2,269,954.62	100.169700	2,273,852.19	3,897.57	1.57
		Base		99.998001	2,269,954.62	100.169700	2,273,852.19	3,897.57	1.57
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.294985	681,163.60	99.356300	681,584.22	420.62	0.47
		Base		99.294985	681,163.60	99.356300	681,584.22	420.62	0.47
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		Local	152,000.000	99.970671	151,955.42	99.979400	151,968.69	13.27	0.11
		Base		99.970671	151,955.42	99.979400	151,968.69	13.27	0.11
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.014048	5,000,702.39	99.554700	4,977,735.00	-22,967.39	3.44
		Base		100.014048	5,000,702.39	99.554700	4,977,735.00	-22,967.39	3.44
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		Local	2,000,000.000	100.796715	2,015,934.30	100.921900	2,018,438.00	2,503.70	1.40
		Base		100.796715	2,015,934.30	100.921900	2,018,438.00	2,503.70	1.40
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		Local	5,000,000.000	101.848794	5,092,439.70	101.746100	5,087,305.00	-5,134.70	3.52
		Base		101.848794	5,092,439.70	101.746100	5,087,305.00	-5,134.70	3.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M64	US TREASURY N/B 11/18 1.25					1.0	15 Nov 2018		
		1,000,000.000	Local	99.985517	999,855.17	100.067710	1,000,677.10	821.93	0.69
			Base	99.985517	999,855.17	100.067710	1,000,677.10	821.93	0.69
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	100.136736	2,503,418.39	100.148400	2,503,710.00	291.61	1.73
			Base	100.136736	2,503,418.39	100.148400	2,503,710.00	291.61	1.73
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.072986	2,001,459.72	100.121100	2,002,422.00	962.28	1.39
			Base	100.072986	2,001,459.72	100.121100	2,002,422.00	962.28	1.39
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.226773	2,004,535.45	100.109400	2,002,188.00	-2,347.45	1.39
			Base	100.226773	2,004,535.45	100.109400	2,002,188.00	-2,347.45	1.39
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.665287	1,993,305.73	99.406200	1,988,124.00	-5,181.73	1.38
			Base	99.665287	1,993,305.73	99.406200	1,988,124.00	-5,181.73	1.38
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.689298	996,892.98	99.531200	995,312.00	-1,580.98	0.69
			Base	99.689298	996,892.98	99.531200	995,312.00	-1,580.98	0.69
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.865258	1,997,305.16	99.500000	1,990,000.00	-7,305.16	1.38
			Base	99.865258	1,997,305.16	99.500000	1,990,000.00	-7,305.16	1.38
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.069440	5,003,471.98	99.652300	4,982,615.00	-20,856.98	3.45
			Base	100.069440	5,003,471.98	99.652300	4,982,615.00	-20,856.98	3.45
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.971325	2,499,283.13	99.960900	2,499,022.50	-260.63	1.73
			Base	99.971325	2,499,283.13	99.960900	2,499,022.50	-260.63	1.73
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.862184	113,842.89	99.863300	113,844.16	1.27	0.08
			Base	99.862184	113,842.89	99.863300	113,844.16	1.27	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		Local	133,000.000	99.970669	132,960.99	99.979400	132,972.60	11.61	0.09
		Base		99.970669	132,960.99	99.979400	132,972.60	11.61	0.09
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	1,120,260.860	102.780430	1,151,408.93	102.327110	1,146,330.56	-5,078.37	0.79
	Original Face:	Base	2,000,000.000	102.780430	1,151,408.93	102.327110	1,146,330.56	-5,078.37	0.79
US DOLLAR Total									
		Local	108,180,186.100		110,520,911.45		110,116,550.79	-404,360.66	76.17
	Original Face:	Base	109,556,139.000		110,520,911.45		110,116,550.79	-404,360.66	76.17
FIXED INCOME Total									
		Base	108,180,186.100		110,520,911.45		110,116,550.79	-404,360.66	76.17
	Original Face:		109,556,139.000						

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		142,624,228.860	Base	144,964,954.21		144,560,593.55	-404,360.66	100.00
Original Face:		109,556,139.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.148774	31 Dec 2099		
		Local	9,119,750.930	100.000000	9,119,750.93	100.000000	9,119,750.93	0.00	0.47
		Base		100.000000	9,119,750.93	100.000000	9,119,750.93	0.00	0.47
US DOLLAR Total									
		Local	9,119,750.930		9,119,750.93		9,119,750.93	0.00	0.47
		Base			9,119,750.93		9,119,750.93	0.00	0.47
CASH EQUIVALENT Total									
		Base	9,119,750.930		9,119,750.93		9,119,750.93	0.00	0.47
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,854.000	26.113090	466,223.10	35.470000	633,281.38	167,058.28	0.03
		Base		26.113090	466,223.10	35.470000	633,281.38	167,058.28	0.03
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	45,251.000	39.210989	1,774,336.45	65.240000	2,952,175.24	1,177,838.79	0.15
		Base		39.210989	1,774,336.45	65.240000	2,952,175.24	1,177,838.79	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,616.000	37.864119	477,693.72	62.570000	789,383.12	311,689.40	0.04
		Base		37.864119	477,693.72	62.570000	789,383.12	311,689.40	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	71,740.000	20.006573	1,435,271.55	9.990000	716,682.60	-718,588.95	0.04
		Base		20.006573	1,435,271.55	9.990000	716,682.60	-718,588.95	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	646,245.000	34.668162	22,404,126.38	33.670000	21,759,069.15	-645,057.23	1.12
		Base		34.668162	22,404,126.38	33.670000	21,759,069.15	-645,057.23	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
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	156,590.000	23.938632	3,748,550.41	44.920000	7,034,022.80	3,285,472.39	0.36
		Base		23.938632	3,748,550.41	44.920000	7,034,022.80	3,285,472.39	0.36
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	173,910.000	30.187616	5,249,928.26	58.150000	10,112,866.50	4,862,938.24	0.52
		Base		30.187616	5,249,928.26	58.150000	10,112,866.50	4,862,938.24	0.52
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	52,849.000	29.264164	1,546,581.81	37.660000	1,990,293.34	443,711.53	0.10
		Base		29.264164	1,546,581.81	37.660000	1,990,293.34	443,711.53	0.10
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	52,284.000	35.414373	1,851,605.09	91.460000	4,781,894.64	2,930,289.55	0.25
		Base		35.414373	1,851,605.09	91.460000	4,781,894.64	2,930,289.55	0.25
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,692.000	160.086554	1,231,385.77	162.730000	1,251,719.16	20,333.39	0.06
		Base		160.086554	1,231,385.77	162.730000	1,251,719.16	20,333.39	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,624.000	31.245932	1,144,351.00	102.750000	3,763,116.00	2,618,765.00	0.19
		Base		31.245932	1,144,351.00	102.750000	3,763,116.00	2,618,765.00	0.19
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,704.000	205.591108	1,172,691.68	177.230000	1,010,919.92	-161,771.76	0.05
		Base		205.591108	1,172,691.68	177.230000	1,010,919.92	-161,771.76	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	34,819.000	30.511524	1,062,380.74	41.820000	1,456,130.58	393,749.84	0.07
		Base		30.511524	1,062,380.74	41.820000	1,456,130.58	393,749.84	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	20,328.000	66.725055	1,356,386.91	136.890000	2,782,699.92	1,426,313.01	0.14
		Base		66.725055	1,356,386.91	136.890000	2,782,699.92	1,426,313.01	0.14
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	7,060.000	57.739098	407,638.03	138.200000	975,692.00	568,053.97	0.05
		Base		57.739098	407,638.03	138.200000	975,692.00	568,053.97	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,763.000	43.102365	808,729.67	57.610000	1,080,936.43	272,206.76	0.06
		Base		43.102365	808,729.67	57.610000	1,080,936.43	272,206.76	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	137,612.000	19.861240	2,733,144.94	9.360000	1,288,048.32	-1,445,096.62	0.07
		Base		19.861240	2,733,144.94	9.360000	1,288,048.32	-1,445,096.62	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	23,760.000	108.150292	2,569,650.94	178.440000	4,239,734.40	1,670,083.46	0.22
		Base		108.150292	2,569,650.94	178.440000	4,239,734.40	1,670,083.46	0.22
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,455.000	254.729904	1,644,281.53	286.850000	1,851,616.75	207,335.22	0.09
		Base		254.729904	1,644,281.53	286.850000	1,851,616.75	207,335.22	0.09
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	42,067.000	39.090666	1,644,427.06	62.760000	2,640,124.92	995,697.86	0.14
		Base		39.090666	1,644,427.06	62.760000	2,640,124.92	995,697.86	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	31,075.000	286.649047	8,907,619.13	742.600000	23,076,295.00	14,168,675.87	1.18
		Base		286.649047	8,907,619.13	742.600000	23,076,295.00	14,168,675.87	1.18
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	30,456.000	284.274676	8,657,869.52	762.850000	23,233,359.60	14,575,490.08	1.19
		Base		284.274676	8,657,869.52	762.850000	23,233,359.60	14,575,490.08	1.19
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,778.000	30.828378	979,664.20	52.800000	1,677,878.40	698,214.20	0.09
		Base		30.828378	979,664.20	52.800000	1,677,878.40	698,214.20	0.09
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	205,998.000	17.472938	3,599,390.21	57.600000	11,865,484.80	8,266,094.59	0.61
		Base		17.472938	3,599,390.21	57.600000	11,865,484.80	8,266,094.59	0.61
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	40,294.000	122.476270	4,935,058.83	664.800000	26,787,451.20	21,852,392.37	1.37
		Base		122.476270	4,935,058.83	664.800000	26,787,451.20	21,852,392.37	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
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,492.000	39.214514	999,656.40	43.760000	1,115,529.92	115,873.52	0.06
		Base		39.214514	999,656.40	43.760000	1,115,529.92	115,873.52	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	66,236.000	51.601243	3,417,859.95	41.260000	2,732,897.36	-684,962.59	0.14
		Base		51.601243	3,417,859.95	41.260000	2,732,897.36	-684,962.59	0.14
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	51,539.000	37.173594	1,915,889.87	56.010000	2,886,699.39	970,809.52	0.15
		Base		37.173594	1,915,889.87	56.010000	2,886,699.39	970,809.52	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	89,419.000	44.415572	3,971,596.06	71.640000	6,405,977.16	2,434,381.10	0.33
		Base		44.415572	3,971,596.06	71.640000	6,405,977.16	2,434,381.10	0.33
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	135,941.000	110.508909	15,022,691.63	63.580000	8,643,128.78	-6,379,562.85	0.44
		Base		110.508909	15,022,691.63	63.580000	8,643,128.78	-6,379,562.85	0.44
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	44,471.000	51.680995	2,298,305.51	99.380000	4,419,527.98	2,121,222.47	0.23
		Base		51.680995	2,298,305.51	99.380000	4,419,527.98	2,121,222.47	0.23
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,580.000	23.918145	516,153.56	98.640000	2,128,651.20	1,612,497.64	0.11
		Base		23.918145	516,153.56	98.640000	2,128,651.20	1,612,497.64	0.11
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	18,725.000	38.087472	713,187.91	112.950000	2,114,988.75	1,401,800.84	0.11
		Base		38.087472	713,187.91	112.950000	2,114,988.75	1,401,800.84	0.11
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,442.000	46.438835	1,181,496.83	56.460000	1,436,455.32	254,958.49	0.07
		Base		46.438835	1,181,496.83	56.460000	1,436,455.32	254,958.49	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	79,665.000	63.852784	5,086,832.05	161.100000	12,834,031.50	7,747,199.45	0.66
		Base		63.852784	5,086,832.05	161.100000	12,834,031.50	7,747,199.45	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,480.000	22.142630	719,192.61	55.050000	1,788,024.00	1,068,831.39	0.09
		Base		22.142630	719,192.61	55.050000	1,788,024.00	1,068,831.39	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	53,373.000	47.838719	2,553,295.97	59.900000	3,197,042.70	643,746.73	0.16
		Base		47.838719	2,553,295.97	59.900000	3,197,042.70	643,746.73	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,955.000	40.296560	1,327,973.12	61.630000	2,031,016.65	703,043.53	0.10
		Base		40.296560	1,327,973.12	61.630000	2,031,016.65	703,043.53	0.10
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,484.000	51.522086	1,416,033.02	130.380000	3,583,363.92	2,167,330.90	0.18
		Base		51.522086	1,416,033.02	130.380000	3,583,363.92	2,167,330.90	0.18
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	39,712.000	67.738709	2,690,039.63	49.180000	1,953,036.16	-737,003.47	0.10
		Base		67.738709	2,690,039.63	49.180000	1,953,036.16	-737,003.47	0.10
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	16,419.000	23.802334	390,810.52	38.110000	625,728.09	234,917.57	0.03
		Base		23.802334	390,810.52	38.110000	625,728.09	234,917.57	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	599,148.000	23.431662	14,039,033.58	118.300000	70,879,208.40	56,840,174.82	3.63
		Base		23.431662	14,039,033.58	118.300000	70,879,208.40	56,840,174.82	3.63
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	126,142.000	19.799210	2,497,511.91	18.770000	2,367,685.34	-129,826.57	0.12
		Base		19.799210	2,497,511.91	18.770000	2,367,685.34	-129,826.57	0.12
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	63,978.000	23.873104	1,527,353.46	36.490000	2,334,557.22	807,203.76	0.12
		Base		23.873104	1,527,353.46	36.490000	2,334,557.22	807,203.76	0.12
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,021.000	52.423595	368,066.06	85.520000	600,435.92	232,369.86	0.03
		Base		52.423595	368,066.06	85.520000	600,435.92	232,369.86	0.03

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052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,766.000	26.673163	633,914.38	63.470000	1,508,428.02	874,513.64	0.08
		Base		26.673163	633,914.38	63.470000	1,508,428.02	874,513.64	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,940.000	40.517485	1,982,925.74	86.260000	4,221,564.40	2,238,638.66	0.22
		Base		40.517485	1,982,925.74	86.260000	4,221,564.40	2,238,638.66	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	8,223.000	37.936601	311,952.67	63.920000	525,614.16	213,661.49	0.03
		Base		37.936601	311,952.67	63.920000	525,614.16	213,661.49	0.03
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,244.000	212.569313	689,574.85	783.770000	2,542,549.88	1,852,975.03	0.13
		Base		212.569313	689,574.85	783.770000	2,542,549.88	1,852,975.03	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,963.000	128.624727	1,795,987.07	181.790000	2,538,333.77	742,346.70	0.13
		Base		128.624727	1,795,987.07	181.790000	2,538,333.77	742,346.70	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,606.000	49.602394	476,480.60	65.960000	633,611.76	157,131.16	0.03
		Base		49.602394	476,480.60	65.960000	633,611.76	157,131.16	0.03
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	81,908.000	32.466920	2,659,300.52	38.620000	3,163,286.96	503,986.44	0.16
		Base		32.466920	2,659,300.52	38.620000	3,163,286.96	503,986.44	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	45,795.000	57.402350	2,628,740.60	54.070000	2,476,135.65	-152,604.95	0.13
		Base		57.402350	2,628,740.60	54.070000	2,476,135.65	-152,604.95	0.13
058498106	BALL CORP COMMON STOCK								
		Local	14,516.000	19.217687	278,963.94	69.420000	1,007,700.72	728,736.78	0.05
		Base		19.217687	278,963.94	69.420000	1,007,700.72	728,736.78	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,099,862.000	23.838230	26,218,763.10	17.430000	19,170,594.66	-7,048,168.44	0.98
		Base		23.838230	26,218,763.10	17.430000	19,170,594.66	-7,048,168.44	0.98

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064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	116,255.000	35.368612	4,111,777.94	43.840000	5,096,619.20	984,841.26	0.26
		Base		35.368612	4,111,777.94	43.840000	5,096,619.20	984,841.26	0.26
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,795.000	66.623419	519,329.55	186.820000	1,456,261.90	936,932.35	0.07
		Base		66.623419	519,329.55	186.820000	1,456,261.90	936,932.35	0.07
07177M103	BAXALTA INC COMMON STOCK USD.01								
		Local	56,900.000	26.173353	1,489,263.80	34.380000	1,956,222.00	466,958.20	0.10
		Base		26.173353	1,489,263.80	34.380000	1,956,222.00	466,958.20	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	57,316.000	24.888828	1,426,528.07	37.650000	2,157,947.40	731,419.33	0.11
		Base		24.888828	1,426,528.07	37.650000	2,157,947.40	731,419.33	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	22,090.000	65.799729	1,453,516.01	150.250000	3,319,022.50	1,865,506.49	0.17
		Base		65.799729	1,453,516.01	150.250000	3,319,022.50	1,865,506.49	0.17
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	17,819.000	34.191056	609,250.42	54.520000	971,491.88	362,241.46	0.05
		Base		34.191056	609,250.42	54.520000	971,491.88	362,241.46	0.05
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	196,825.000	78.872336	15,524,047.44	134.090000	26,392,264.25	10,868,216.81	1.35
		Base		78.872336	15,524,047.44	134.090000	26,392,264.25	10,868,216.81	1.35
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	32,245.000	32.552181	1,049,645.08	31.780000	1,024,746.10	-24,898.98	0.05
		Base		32.552181	1,049,645.08	31.780000	1,024,746.10	-24,898.98	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	23,407.000	79.000848	1,849,172.84	286.860000	6,714,532.02	4,865,359.18	0.34
		Base		79.000848	1,849,172.84	286.860000	6,714,532.02	4,865,359.18	0.34
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,459.000	206.459575	2,778,739.42	363.720000	4,895,307.48	2,116,568.06	0.25
		Base		206.459575	2,778,739.42	363.720000	4,895,307.48	2,116,568.06	0.25

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093671105	H+R BLOCK INC COMMON STOCK								
		24,772.000	Local	18.869137	467,426.26	36.690000	908,884.68	441,458.42	0.05
			Base	18.869137	467,426.26	36.690000	908,884.68	441,458.42	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		67,107.000	Local	62.880660	4,219,732.47	145.450000	9,760,713.15	5,540,980.68	0.50
			Base	62.880660	4,219,732.47	145.450000	9,760,713.15	5,540,980.68	0.50
099724106	BORGWARNER INC COMMON STOCK USD.01								
		23,777.000	Local	33.551689	797,758.50	42.690000	1,015,040.13	217,281.63	0.05
			Base	33.551689	797,758.50	42.690000	1,015,040.13	217,281.63	0.05
101121101	BOSTON PROPERTIES INC REIT USD.01								
		16,135.000	Local	90.804500	1,465,130.60	124.990000	2,016,713.65	551,583.05	0.10
			Base	90.804500	1,465,130.60	124.990000	2,016,713.65	551,583.05	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		141,200.000	Local	17.011323	2,401,998.83	18.280000	2,581,136.00	179,137.17	0.13
			Base	17.011323	2,401,998.83	18.280000	2,581,136.00	179,137.17	0.13
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		175,193.000	Local	40.062853	7,018,731.32	67.010000	11,739,682.93	4,720,951.61	0.60
			Base	40.062853	7,018,731.32	67.010000	11,739,682.93	4,720,951.61	0.60
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		58,730.000	Local	43.693075	2,566,094.27	54.630000	3,208,419.90	642,325.63	0.16
			Base	43.693075	2,566,094.27	54.630000	3,208,419.90	642,325.63	0.16
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		11,149.000	Local	36.995978	412,468.16	102.540000	1,143,218.46	730,750.30	0.06
			Base	36.995978	412,468.16	102.540000	1,143,218.46	730,750.30	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		46,692.000	Local	37.423103	1,747,359.52	50.480000	2,357,012.16	609,652.64	0.12
			Base	37.423103	1,747,359.52	50.480000	2,357,012.16	609,652.64	0.12
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		30,454.000	Local	20.972921	638,709.33	37.470000	1,141,111.38	502,402.05	0.06
			Base	20.972921	638,709.33	37.470000	1,141,111.38	502,402.05	0.06

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125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,485.000	26.931897	659,427.50	46.140000	1,129,737.90	470,310.40	0.06
		Base		26.931897	659,427.50	46.140000	1,129,737.90	470,310.40	0.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	14,899.000	52.568378	783,216.27	67.430000	1,004,639.57	221,423.30	0.05
		Base		52.568378	783,216.27	67.430000	1,004,639.57	221,423.30	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,053.000	36.878613	997,677.13	134.980000	3,651,613.94	2,653,936.81	0.19
		Base		36.878613	997,677.13	134.980000	3,651,613.94	2,653,936.81	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	35,485.000	86.252427	3,060,667.38	97.650000	3,465,110.25	404,442.87	0.18
		Base		86.252427	3,060,667.38	97.650000	3,465,110.25	404,442.87	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	29,067.000	19.703574	572,723.78	35.020000	1,017,926.34	445,202.56	0.05
		Base		19.703574	572,723.78	35.020000	1,017,926.34	445,202.56	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	103,355.000	11.528850	1,191,564.29	28.430000	2,938,382.65	1,746,818.36	0.15
		Base		11.528850	1,191,564.29	28.430000	2,938,382.65	1,746,818.36	0.15
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,092.000	34.067594	3,989,042.69	94.090000	11,017,186.28	7,028,143.59	0.56
		Base		34.067594	3,989,042.69	94.090000	11,017,186.28	7,028,143.59	0.56
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,920.000	31.483600	1,036,440.12	28.110000	925,381.20	-111,058.92	0.05
		Base		31.483600	1,036,440.12	28.110000	925,381.20	-111,058.92	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	23,359.000	23.405634	546,732.20	30.500000	712,449.50	165,717.30	0.04
		Base		23.405634	546,732.20	30.500000	712,449.50	165,717.30	0.04
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	43,476.000	16.496584	717,205.50	18.830000	818,653.08	101,447.58	0.04
		Base		16.496584	717,205.50	18.830000	818,653.08	101,447.58	0.04

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13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,121.000	42.853517	862,255.62	68.290000	1,374,063.09	511,807.47	0.07
		Base		42.853517	862,255.62	68.290000	1,374,063.09	511,807.47	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,922.000	35.064528	663,491.00	52.240000	988,485.28	324,994.28	0.05
		Base		35.064528	663,491.00	52.240000	988,485.28	324,994.28	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	56,990.000	55.367216	3,155,377.66	78.510000	4,474,284.90	1,318,907.24	0.23
		Base		55.367216	3,155,377.66	78.510000	4,474,284.90	1,318,907.24	0.23
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	34,394.000	41.132087	1,414,697.01	86.850000	2,987,118.90	1,572,421.89	0.15
		Base		41.132087	1,414,697.01	86.850000	2,987,118.90	1,572,421.89	0.15
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	21,858.000	24.457829	534,599.23	57.300000	1,252,463.40	717,864.17	0.06
		Base		24.457829	534,599.23	57.300000	1,252,463.40	717,864.17	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	48,633.000	38.278713	1,861,608.67	50.530000	2,457,425.49	595,816.82	0.13
		Base		38.278713	1,861,608.67	50.530000	2,457,425.49	595,816.82	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	63,314.000	54.497280	3,450,440.79	72.650000	4,599,762.10	1,149,321.31	0.24
		Base		54.497280	3,450,440.79	72.650000	4,599,762.10	1,149,321.31	0.24
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	83,057.000	32.045332	2,661,589.10	109.450000	9,090,588.65	6,428,999.55	0.47
		Base		32.045332	2,661,589.10	109.450000	9,090,588.65	6,428,999.55	0.47
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,204.000	18.641900	842,688.46	16.950000	766,207.80	-76,480.66	0.04
		Base		18.641900	842,688.46	16.950000	766,207.80	-76,480.66	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	59,149.000	62.654722	3,705,964.16	26.930000	1,592,882.57	-2,113,081.59	0.08
		Base		62.654722	3,705,964.16	26.930000	1,592,882.57	-2,113,081.59	0.08

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156782104	CERNER CORP COMMON STOCK USD.01								
		Local	32,266.000	27.815871	897,506.90	59.600000	1,923,053.60	1,025,546.70	0.10
		Base		27.815871	897,506.90	59.600000	1,923,053.60	1,025,546.70	0.10
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	54,331.000	27.938280	1,517,914.67	5.270000	286,324.37	-1,231,590.30	0.01
		Base		27.938280	1,517,914.67	5.270000	286,324.37	-1,231,590.30	0.01
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	197,701.000	63.535970	12,561,124.77	91.320000	18,054,055.32	5,492,930.55	0.93
		Base		63.535970	12,561,124.77	91.320000	18,054,055.32	5,492,930.55	0.93
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,271.000	297.918869	974,492.62	579.550000	1,895,708.05	921,215.43	0.10
		Base		297.918869	974,492.62	579.550000	1,895,708.05	921,215.43	0.10
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	23,847.000	45.369017	1,081,914.95	130.530000	3,112,748.91	2,030,833.96	0.16
		Base		45.369017	1,081,914.95	130.530000	3,112,748.91	2,030,833.96	0.16
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,923.000	138.451448	1,373,853.72	119.020000	1,181,035.46	-192,818.26	0.06
		Base		138.451448	1,373,853.72	119.020000	1,181,035.46	-192,818.26	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,516.000	36.238646	562,278.83	61.110000	948,182.76	385,903.93	0.05
		Base		36.238646	562,278.83	61.110000	948,182.76	385,903.93	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	534,341.000	28.334052	15,140,045.52	27.250000	14,560,792.25	-579,253.27	0.75
		Base		28.334052	15,140,045.52	27.250000	14,560,792.25	-579,253.27	0.75
172908105	CINTAS CORP COMMON STOCK								
		Local	9,380.000	37.463583	351,408.41	91.590000	859,114.20	507,705.79	0.04
		Base		37.463583	351,408.41	91.590000	859,114.20	507,705.79	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	316,225.000	82.173306	25,985,253.67	54.090000	17,104,610.25	-8,880,643.42	0.88
		Base		82.173306	25,985,253.67	54.090000	17,104,610.25	-8,880,643.42	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,883.000	41.439614	699,625.00	76.670000	1,294,419.61	594,794.61	0.07
		Base		41.439614	699,625.00	76.670000	1,294,419.61	594,794.61	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,516.000	57.948618	783,233.52	124.300000	1,680,038.80	896,805.28	0.09
		Base		57.948618	783,233.52	124.300000	1,680,038.80	896,805.28	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	29,063.000	32.304920	938,877.88	31.770000	923,331.51	-15,546.37	0.05
		Base		32.304920	938,877.88	31.770000	923,331.51	-15,546.37	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	411,323.000	28.442931	11,699,231.51	42.620000	17,530,586.26	5,831,354.75	0.90
		Base		28.442931	11,699,231.51	42.620000	17,530,586.26	5,831,354.75	0.90
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	22,144.000	22.732747	503,393.94	50.300000	1,113,843.20	610,449.26	0.06
		Base		22.732747	503,393.94	50.300000	1,113,843.20	610,449.26	0.06
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	64,039.000	24.045475	1,539,848.17	64.580000	4,135,638.62	2,595,790.45	0.21
		Base		24.045475	1,539,848.17	64.580000	4,135,638.62	2,595,790.45	0.21
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	94,570.000	34.974485	3,307,537.06	65.680000	6,211,357.60	2,903,820.54	0.32
		Base		34.974485	3,307,537.06	65.680000	6,211,357.60	2,903,820.54	0.32
198280109	COLUMBIA PIPELINE GROUP COMMON STOCK USD.01								
		Local	33,369.000	14.487228	483,424.30	19.170000	639,683.73	156,259.43	0.03
		Base		14.487228	483,424.30	19.170000	639,683.73	156,259.43	0.03
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	222,187.000	21.202171	4,710,846.77	60.860000	13,522,300.82	8,811,454.05	0.69
		Base		21.202171	4,710,846.77	60.860000	13,522,300.82	8,811,454.05	0.69
20030N200	COMCAST CORP SPECIAL CL A COMMON STOCK USD.01								
		Local	36,498.000	57.260600	2,089,897.38	61.040000	2,227,837.92	137,940.54	0.11
		Base		57.260600	2,089,897.38	61.040000	2,227,837.92	137,940.54	0.11

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200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,693.000	44.567879	833,107.36	46.350000	866,420.55	33,313.19	0.04
		Base		44.567879	833,107.36	46.350000	866,420.55	33,313.19	0.04
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,533.000	25.723717	373,842.78	31.330000	455,318.89	81,476.11	0.02
		Base		25.723717	373,842.78	31.330000	455,318.89	81,476.11	0.02
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	45,359.000	24.824107	1,125,996.66	40.930000	1,856,543.87	730,547.21	0.10
		Base		24.824107	1,125,996.66	40.930000	1,856,543.87	730,547.21	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	129,591.000	39.994020	5,182,865.08	54.050000	7,004,393.55	1,821,528.47	0.36
		Base		39.994020	5,182,865.08	54.050000	7,004,393.55	1,821,528.47	0.36
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	24,059.000	44.770485	1,077,133.09	7.880000	189,584.92	-887,548.17	0.01
		Base		44.770485	1,077,133.09	7.880000	189,584.92	-887,548.17	0.01
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	30,770.000	45.803199	1,409,364.42	62.150000	1,912,355.50	502,991.08	0.10
		Base		45.803199	1,409,364.42	62.150000	1,912,355.50	502,991.08	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	18,069.000	34.974814	631,959.92	140.260000	2,534,357.94	1,902,398.02	0.13
		Base		34.974814	631,959.92	140.260000	2,534,357.94	1,902,398.02	0.13
219350105	CORNING INC COMMON STOCK USD.5								
		Local	128,801.000	22.387238	2,883,498.64	18.730000	2,412,442.73	-471,055.91	0.12
		Base		22.387238	2,883,498.64	18.730000	2,412,442.73	-471,055.91	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	46,174.000	59.471512	2,746,037.58	161.420000	7,453,407.08	4,707,369.50	0.38
		Base		59.471512	2,746,037.58	161.420000	7,453,407.08	4,707,369.50	0.38
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,067.000	59.965272	2,102,802.19	85.910000	3,012,605.97	909,803.78	0.15
		Base		59.965272	2,102,802.19	85.910000	3,012,605.97	909,803.78	0.15

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231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,456.000	40.307119	703,601.07	100.370000	1,752,058.72	1,048,457.65	0.09
		Base		40.307119	703,601.07	100.370000	1,752,058.72	1,048,457.65	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	34,297.000	27.290208	935,972.25	32.310000	1,108,136.07	172,163.82	0.06
		Base		27.290208	935,972.25	32.310000	1,108,136.07	172,163.82	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	18,856.000	46.591633	878,531.83	80.490000	1,517,719.44	639,187.61	0.08
		Base		46.591633	878,531.83	80.490000	1,517,719.44	639,187.61	0.08
235851102	DANAHER CORP W/D COMMON STOCK USD.01								
		Local	62,475.000	36.811075	2,299,771.94	96.390000	6,021,965.25	3,722,193.31	0.31
		Base		36.811075	2,299,771.94	96.390000	6,021,965.25	3,722,193.31	0.31
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,978.000	27.972097	335,049.78	56.170000	672,804.26	337,754.48	0.03
		Base		27.972097	335,049.78	56.170000	672,804.26	337,754.48	0.03
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,887.000	34.921570	624,642.13	73.040000	1,306,466.48	681,824.35	0.07
		Base		34.921570	624,642.13	73.040000	1,306,466.48	681,824.35	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	32,755.000	41.966139	1,374,600.88	79.570000	2,606,315.35	1,231,714.47	0.13
		Base		41.966139	1,374,600.88	79.570000	2,606,315.35	1,231,714.47	0.13
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	83,568.000	22.921050	1,915,466.34	46.460000	3,882,569.28	1,967,102.94	0.20
		Base		22.921050	1,915,466.34	46.460000	3,882,569.28	1,967,102.94	0.20
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,688.000	32.037667	470,569.26	60.660000	890,974.08	420,404.82	0.05
		Base		32.037667	470,569.26	60.660000	890,974.08	420,404.82	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	40,590.000	51.833767	2,103,932.62	46.010000	1,867,545.90	-236,386.72	0.10
		Base		51.833767	2,103,932.62	46.010000	1,867,545.90	-236,386.72	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,773.000	63.141818	427,659.53	22.630000	153,272.99	-274,386.54	0.01
		Base		63.141818	427,659.53	22.630000	153,272.99	-274,386.54	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	163,146.000	33.790831	5,512,838.94	113.470000	18,512,176.62	12,999,337.68	0.95
		Base		33.790831	5,512,838.94	113.470000	18,512,176.62	12,999,337.68	0.95
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	45,735.000	21.079692	964,079.73	56.760000	2,595,918.60	1,631,838.87	0.13
		Base		21.079692	964,079.73	56.760000	2,595,918.60	1,631,838.87	0.13
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	15,686.000	18.562818	291,176.36	31.140000	488,462.04	197,285.68	0.03
		Base		18.562818	291,176.36	31.140000	488,462.04	197,285.68	0.03
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	27,089.000	21.856099	592,059.87	29.580000	801,292.62	209,232.75	0.04
		Base		21.856099	592,059.87	29.580000	801,292.62	209,232.75	0.04
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	30,958.000	50.847036	1,574,122.54	65.410000	2,024,962.78	450,840.24	0.10
		Base		50.847036	1,574,122.54	65.410000	2,024,962.78	450,840.24	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	24,660.000	47.816048	1,179,143.75	75.460000	1,860,843.60	681,699.85	0.10
		Base		47.816048	1,179,143.75	75.460000	1,860,843.60	681,699.85	0.10
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	62,441.000	38.512346	2,404,749.37	67.370000	4,206,650.17	1,801,900.80	0.22
		Base		38.512346	2,404,749.37	67.370000	4,206,650.17	1,801,900.80	0.22
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	16,439.000	37.980439	624,360.43	65.900000	1,083,330.10	458,969.67	0.06
		Base		37.980439	624,360.43	65.900000	1,083,330.10	458,969.67	0.06
260543103	DOW CHEMICAL CO W/D COMMON STOCK USD2.5								
		Local	121,674.000	34.094961	4,148,470.28	52.130000	6,342,865.62	2,194,395.34	0.33
		Base		34.094961	4,148,470.28	52.130000	6,342,865.62	2,194,395.34	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,056.000	26.639354	534,278.88	89.750000	1,800,026.00	1,265,747.12	0.09
		Base		26.639354	534,278.88	89.750000	1,800,026.00	1,265,747.12	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	95,065.000	46.577955	4,427,933.30	67.340000	6,401,677.10	1,973,743.80	0.33
		Base		46.577955	4,427,933.30	67.340000	6,401,677.10	1,973,743.80	0.33
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	72,319.000	52.682492	3,809,945.12	67.760000	4,900,335.44	1,090,390.32	0.25
		Base		52.682492	3,809,945.12	67.760000	4,900,335.44	1,090,390.32	0.25
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,793.000	78.816791	298,952.09	107.790000	408,847.47	109,895.38	0.02
		Base		78.816791	298,952.09	107.790000	408,847.47	109,895.38	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	202,219.000	27.089708	5,478,053.58	25.340000	5,124,229.46	-353,824.12	0.26
		Base		27.089708	5,478,053.58	25.340000	5,124,229.46	-353,824.12	0.26
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	57,697.000	36.686242	2,116,686.13	83.430000	4,813,660.71	2,696,974.58	0.25
		Base		36.686242	2,116,686.13	83.430000	4,813,660.71	2,696,974.58	0.25
26884L109	EQT CORP COMMON STOCK								
		Local	16,012.000	40.925281	655,295.60	57.220000	916,206.64	260,911.04	0.05
		Base		40.925281	655,295.60	57.220000	916,206.64	260,911.04	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,486.000	26.284262	801,302.01	30.430000	927,688.98	126,386.97	0.05
		Base		26.284262	801,302.01	30.430000	927,688.98	126,386.97	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,619.000	34.205349	534,253.34	72.650000	1,134,720.35	600,467.01	0.06
		Base		34.205349	534,253.34	72.650000	1,134,720.35	600,467.01	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	117,751.000	11.607687	1,366,816.71	29.590000	3,484,252.09	2,117,435.38	0.18
		Base		11.607687	1,366,816.71	29.590000	3,484,252.09	2,117,435.38	0.18

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278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,904.000	47.457792	1,324,262.23	119.160000	3,325,040.64	2,000,778.41	0.17
		Base		47.457792	1,324,262.23	119.160000	3,325,040.64	2,000,778.41	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	34,230.000	35.060565	1,200,123.14	59.360000	2,031,892.80	831,769.66	0.10
		Base		35.060565	1,200,123.14	59.360000	2,031,892.80	831,769.66	0.10
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	11,296.000	88.979341	1,005,110.64	163.000000	1,841,248.00	836,137.36	0.09
		Base		88.979341	1,005,110.64	163.000000	1,841,248.00	836,137.36	0.09
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	32,753.000	34.002545	1,113,685.36	67.790000	2,220,325.87	1,106,640.51	0.11
		Base		34.002545	1,113,685.36	67.790000	2,220,325.87	1,106,640.51	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	69,042.000	38.821523	2,680,315.58	50.000000	3,452,100.00	771,784.42	0.18
		Base		38.821523	2,680,315.58	50.000000	3,452,100.00	771,784.42	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,861.000	60.648912	1,143,899.12	66.630000	1,256,708.43	112,809.31	0.06
		Base		60.648912	1,143,899.12	66.630000	1,256,708.43	112,809.31	0.06
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,424.000	32.398909	402,524.04	111.500000	1,385,276.00	982,751.96	0.07
		Base		32.398909	402,524.04	111.500000	1,385,276.00	982,751.96	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	6,205.000	241.358571	1,497,629.93	296.500000	1,839,782.50	342,152.57	0.09
		Base		241.358571	1,497,629.93	296.500000	1,839,782.50	342,152.57	0.09
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	38,251.000	43.669094	1,670,386.53	79.820000	3,053,194.82	1,382,808.29	0.16
		Base		43.669094	1,670,386.53	79.820000	3,053,194.82	1,382,808.29	0.16
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,907.000	177.368853	1,225,086.67	230.790000	1,594,066.53	368,979.86	0.08
		Base		177.368853	1,225,086.67	230.790000	1,594,066.53	368,979.86	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	33,323.000	30.641862	1,021,078.77	50.950000	1,697,806.85	676,728.08	0.09
		Base		30.641862	1,021,078.77	50.950000	1,697,806.85	676,728.08	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	96,536.000	41.551044	4,011,171.59	27.310000	2,636,398.16	-1,374,773.43	0.14
		Base		41.551044	4,011,171.59	27.310000	2,636,398.16	-1,374,773.43	0.14
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,511.000	38.365019	403,254.71	123.110000	1,294,009.21	890,754.50	0.07
		Base		38.365019	403,254.71	123.110000	1,294,009.21	890,754.50	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,874.000	41.684688	828,441.49	48.540000	964,683.96	136,242.47	0.05
		Base		41.684688	828,441.49	48.540000	964,683.96	136,242.47	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	70,994.000	26.196614	1,859,802.38	85.480000	6,068,567.12	4,208,764.74	0.31
		Base		26.196614	1,859,802.38	85.480000	6,068,567.12	4,208,764.74	0.31
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	438,057.000	58.272149	25,526,522.92	81.660000	35,771,734.62	10,245,211.70	1.83
		Base		58.272149	25,526,522.92	81.660000	35,771,734.62	10,245,211.70	1.83
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,734.000	29.162331	429,677.79	30.560000	450,271.04	20,593.25	0.02
		Base		29.162331	429,677.79	30.560000	450,271.04	20,593.25	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	14,038.000	30.617945	429,814.71	42.970000	603,212.86	173,398.15	0.03
		Base		30.617945	429,814.71	42.970000	603,212.86	173,398.15	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,110.000	26.691328	643,527.92	34.020000	820,222.20	176,694.28	0.04
		Base		26.691328	643,527.92	34.020000	820,222.20	176,694.28	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	237,415.000	62.204331	14,768,241.32	104.240000	24,748,139.60	9,979,898.28	1.27
		Base		62.204331	14,768,241.32	104.240000	24,748,139.60	9,979,898.28	1.27

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311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	30,485.000	29.922733	912,194.51	40.580000	1,237,081.30	324,886.79	0.06
		Base		29.922733	912,194.51	40.580000	1,237,081.30	324,886.79	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,596.000	76.985353	2,124,487.80	158.540000	4,375,069.84	2,250,582.04	0.22
		Base		76.985353	2,124,487.80	158.540000	4,375,069.84	2,250,582.04	0.22
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	7,460.000	128.459212	958,305.72	103.000000	768,380.00	-189,925.72	0.04
		Base		128.459212	958,305.72	103.000000	768,380.00	-189,925.72	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,585.000	28.433990	841,219.58	63.670000	1,883,676.95	1,042,457.37	0.10
		Base		28.433990	841,219.58	63.670000	1,883,676.95	1,042,457.37	0.10
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	84,393.000	24.330109	2,053,290.89	20.670000	1,744,403.31	-308,887.58	0.09
		Base		24.330109	2,053,290.89	20.670000	1,744,403.31	-308,887.58	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,950.000	104.957477	834,411.94	56.510000	449,254.50	-385,157.44	0.02
		Base		104.957477	834,411.94	56.510000	449,254.50	-385,157.44	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	24,646.000	22.119637	545,160.58	96.240000	2,371,931.04	1,826,770.46	0.12
		Base		22.119637	545,160.58	96.240000	2,371,931.04	1,826,770.46	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	44,384.000	45.285028	2,009,930.69	31.390000	1,393,213.76	-616,716.93	0.07
		Base		45.285028	2,009,930.69	31.390000	1,393,213.76	-616,716.93	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	15,229.000	41.717440	635,314.89	48.600000	740,129.40	104,814.51	0.04
		Base		41.717440	635,314.89	48.600000	740,129.40	104,814.51	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	14,013.000	24.457992	342,729.84	46.240000	647,961.12	305,231.28	0.03
		Base		24.457992	342,729.84	46.240000	647,961.12	305,231.28	0.03

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345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	409,431.000	12.462907	5,102,700.44	14.330000	5,867,146.23	764,445.79	0.30
		Base		12.462907	5,102,700.44	14.330000	5,867,146.23	764,445.79	0.30
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,351.000	128.971301	561,154.13	38.470000	167,382.97	-393,771.16	0.01
		Base		128.971301	561,154.13	38.470000	167,382.97	-393,771.16	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,629.000	25.684946	1,043,553.68	41.920000	1,703,167.68	659,614.00	0.09
		Base		25.684946	1,043,553.68	41.920000	1,703,167.68	659,614.00	0.09
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	119,449.000	28.871038	3,448,616.58	8.180000	977,092.82	-2,471,523.76	0.05
		Base		28.871038	3,448,616.58	8.180000	977,092.82	-2,471,523.76	0.05
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	122,735.000	9.008838	1,105,699.73	4.990000	612,447.65	-493,252.08	0.03
		Base		9.008838	1,105,699.73	4.990000	612,447.65	-493,252.08	0.03
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,212.000	46.012999	515,897.75	35.030000	392,756.36	-123,141.39	0.02
		Base		46.012999	515,897.75	35.030000	392,756.36	-123,141.39	0.02
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	24,994.000	27.323930	682,934.31	26.730000	668,089.62	-14,844.69	0.03
		Base		27.323930	682,934.31	26.730000	668,089.62	-14,844.69	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	31,873.000	56.866172	1,812,495.50	146.460000	4,668,119.58	2,855,624.08	0.24
		Base		56.866172	1,812,495.50	146.460000	4,668,119.58	2,855,624.08	0.24
369604103	GENERAL ELECTRIC CO W/D COMMON STOCK USD.06								
		Local	989,494.000	31.805251	31,471,104.55	29.940000	29,625,450.36	-1,845,654.19	1.52
		Base		31.805251	31,471,104.55	29.940000	29,625,450.36	-1,845,654.19	1.52
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	61,414.000	21.784657	1,337,882.95	25.470000	1,564,214.58	226,331.63	0.08
		Base		21.784657	1,337,882.95	25.470000	1,564,214.58	226,331.63	0.08

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370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,905.000	28.243805	1,776,676.55	57.760000	3,633,392.80	1,856,716.25	0.19
		Base		28.243805	1,776,676.55	57.760000	3,633,392.80	1,856,716.25	0.19
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	151,442.000	35.490954	5,374,821.00	36.200000	5,482,200.40	107,379.40	0.28
		Base		35.490954	5,374,821.00	36.200000	5,482,200.40	107,379.40	0.28
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,928.000	41.547619	661,770.47	90.630000	1,443,554.64	781,784.17	0.07
		Base		41.547619	661,770.47	90.630000	1,443,554.64	781,784.17	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	154,191.000	19.993530	3,082,822.31	105.960000	16,338,078.36	13,255,256.05	0.84
		Base		19.993530	3,082,822.31	105.960000	16,338,078.36	13,255,256.05	0.84
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,295.000	117.460446	4,967,989.56	190.020000	8,036,895.90	3,068,906.34	0.41
		Base		117.460446	4,967,989.56	190.020000	8,036,895.90	3,068,906.34	0.41
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	28,303.000	22.941930	649,325.44	34.880000	987,208.64	337,883.20	0.05
		Base		22.941930	649,325.44	34.880000	987,208.64	337,883.20	0.05
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,377.000	95.680869	610,156.90	200.540000	1,278,843.58	668,686.68	0.07
		Base		95.680869	610,156.90	200.540000	1,278,843.58	668,686.68	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	33,588.000	72.898576	2,448,517.38	68.060000	2,285,999.28	-162,518.10	0.12
		Base		72.898576	2,448,517.38	68.060000	2,285,999.28	-162,518.10	0.12
40414L109	HCP INC REIT USD1.								
		Local	48,600.000	36.011835	1,750,175.16	35.530000	1,726,758.00	-23,417.16	0.09
		Base		36.011835	1,750,175.16	35.530000	1,726,758.00	-23,417.16	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	189,788.000	15.390984	2,921,024.07	12.540000	2,379,941.52	-541,082.55	0.12
		Base		15.390984	2,921,024.07	12.540000	2,379,941.52	-541,082.55	0.12

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406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	89,802.000	31.763961	2,852,467.20	39.850000	3,578,609.70	726,142.50	0.18
		Base		31.763961	2,852,467.20	39.850000	3,578,609.70	726,142.50	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	42,285.000	34.144293	1,443,791.42	30.670000	1,296,880.95	-146,910.47	0.07
		Base		34.144293	1,443,791.42	30.670000	1,296,880.95	-146,910.47	0.07
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	20,142.000	42.894773	863,986.51	48.920000	985,346.64	121,360.13	0.05
		Base		42.894773	863,986.51	48.920000	985,346.64	121,360.13	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,477.000	79.391795	593,612.45	103.160000	771,327.32	177,714.87	0.04
		Base		79.391795	593,612.45	103.160000	771,327.32	177,714.87	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	13,035.000	50.859379	662,952.01	83.130000	1,083,599.55	420,647.54	0.06
		Base		50.859379	662,952.01	83.130000	1,083,599.55	420,647.54	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	43,586.000	43.856577	1,911,532.76	45.640000	1,989,265.04	77,732.28	0.10
		Base		43.856577	1,911,532.76	45.640000	1,989,265.04	77,732.28	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,810.000	28.825450	340,428.56	73.090000	863,192.90	522,764.34	0.04
		Base		28.825450	340,428.56	73.090000	863,192.90	522,764.34	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,320.000	46.675761	528,369.62	58.250000	659,390.00	131,020.38	0.03
		Base		46.675761	528,369.62	58.250000	659,390.00	131,020.38	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,346.000	43.251512	663,737.71	86.310000	1,324,513.26	660,775.55	0.07
		Base		43.251512	663,737.71	86.310000	1,324,513.26	660,775.55	0.07
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	25,334.000	52.842252	1,338,705.60	59.000000	1,494,706.00	156,000.40	0.08
		Base		52.842252	1,338,705.60	59.000000	1,494,706.00	156,000.40	0.08

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42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	189,788.000	18.501271	3,511,319.18	14.860000	2,820,249.68	-691,069.50	0.14
		Base		18.501271	3,511,319.18	14.860000	2,820,249.68	-691,069.50	0.14
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	134,913.000	43.257616	5,836,014.76	133.880000	18,062,152.44	12,226,137.68	0.93
		Base		43.257616	5,836,014.76	133.880000	18,062,152.44	12,226,137.68	0.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	82,134.000	48.552452	3,987,807.12	103.950000	8,537,829.30	4,550,022.18	0.44
		Base		48.552452	3,987,807.12	103.950000	8,537,829.30	4,550,022.18	0.44
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	14,160.000	19.981881	282,943.43	74.920000	1,060,867.20	777,923.77	0.05
		Base		19.981881	282,943.43	74.920000	1,060,867.20	777,923.77	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	78,916.000	18.840674	1,486,830.63	16.600000	1,310,005.60	-176,825.03	0.07
		Base		18.840674	1,486,830.63	16.600000	1,310,005.60	-176,825.03	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,565.000	42.090405	655,137.16	168.660000	2,625,192.90	1,970,055.74	0.13
		Base		42.090405	655,137.16	168.660000	2,625,192.90	1,970,055.74	0.13
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	9,649.000	82.097499	792,158.77	78.240000	754,937.76	-37,221.01	0.04
		Base		82.097499	792,158.77	78.240000	754,937.76	-37,221.01	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,373.000	10.249073	864,745.03	11.690000	986,320.37	121,575.34	0.05
		Base		10.249073	864,745.03	11.690000	986,320.37	121,575.34	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	34,617.000	43.829916	1,517,260.19	93.980000	3,253,305.66	1,736,045.47	0.17
		Base		43.829916	1,517,260.19	93.980000	3,253,305.66	1,736,045.47	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	15,190.000	178.701205	2,714,471.30	183.900000	2,793,441.00	78,969.70	0.14
		Base		178.701205	2,714,471.30	183.900000	2,793,441.00	78,969.70	0.14

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458140100	INTEL CORP COMMON STOCK USD.001								
		Local	499,471.000	28.655163	14,312,422.78	34.770000	17,366,606.67	3,054,183.89	0.89
		Base		28.655163	14,312,422.78	34.770000	17,366,606.67	3,054,183.89	0.89
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,609.000	136.710862	1,587,076.40	259.840000	3,016,482.56	1,429,406.16	0.15
		Base		136.710862	1,587,076.40	259.840000	3,016,482.56	1,429,406.16	0.15
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	94,680.000	116.651652	11,044,578.39	139.420000	13,200,285.60	2,155,707.21	0.68
		Base		116.651652	11,044,578.39	139.420000	13,200,285.60	2,155,707.21	0.68
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,467.000	44.974675	380,800.57	120.010000	1,016,124.67	635,324.10	0.05
		Base		44.974675	380,800.57	120.010000	1,016,124.67	635,324.10	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,890.000	34.428564	1,511,069.68	41.830000	1,835,918.70	324,849.02	0.09
		Base		34.428564	1,511,069.68	41.830000	1,835,918.70	324,849.02	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	43,119.000	17.583613	758,187.81	23.000000	991,737.00	233,549.19	0.05
		Base		17.583613	758,187.81	23.000000	991,737.00	233,549.19	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	29,134.000	37.161730	1,082,669.85	100.200000	2,919,226.80	1,836,556.95	0.15
		Base		37.161730	1,082,669.85	100.200000	2,919,226.80	1,836,556.95	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,889.000	324.108426	1,260,457.67	520.020000	2,022,357.78	761,900.11	0.10
		Base		324.108426	1,260,457.67	520.020000	2,022,357.78	761,900.11	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	21,924.000	27.822788	609,986.81	27.780000	609,048.72	-938.09	0.03
		Base		27.822788	609,986.81	27.780000	609,048.72	-938.09	0.03
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	388,532.000	42.175105	16,386,377.99	66.680000	25,907,313.76	9,520,935.77	1.33
		Base		42.175105	16,386,377.99	66.680000	25,907,313.76	9,520,935.77	1.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,007.000	74.959097	974,992.97	44.140000	574,128.98	-400,863.99	0.03
		Base		74.959097	974,992.97	44.140000	574,128.98	-400,863.99	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	290,931.000	60.430991	17,581,248.64	101.240000	29,453,854.44	11,872,605.80	1.51
		Base		60.430991	17,581,248.64	101.240000	29,453,854.44	11,872,605.80	1.51
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	68,718.000	23.718317	1,629,875.31	46.000000	3,161,028.00	1,531,152.69	0.16
		Base		23.718317	1,629,875.31	46.000000	3,161,028.00	1,531,152.69	0.16
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,158.000	19.489135	724,177.28	30.130000	1,119,570.54	395,393.26	0.06
		Base		19.489135	724,177.28	30.130000	1,119,570.54	395,393.26	0.06
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,551.000	43.427160	718,762.92	66.470000	1,100,144.97	381,382.05	0.06
		Base		43.427160	718,762.92	66.470000	1,100,144.97	381,382.05	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,594.000	111.632981	1,294,272.78	90.920000	1,054,126.48	-240,146.30	0.05
		Base		111.632981	1,294,272.78	90.920000	1,054,126.48	-240,146.30	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,746.000	44.378671	1,186,951.93	68.770000	1,839,322.42	652,370.49	0.09
		Base		44.378671	1,186,951.93	68.770000	1,839,322.42	652,370.49	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,624.000	109.863311	1,386,914.44	52.400000	661,497.60	-725,416.84	0.03
		Base		109.863311	1,386,914.44	52.400000	661,497.60	-725,416.84	0.03
493267108	KEYCORP COMMON STOCK USD1.								
		Local	88,344.000	13.499197	1,192,573.03	13.110000	1,158,189.84	-34,383.19	0.06
		Base		13.499197	1,192,573.03	13.110000	1,158,189.84	-34,383.19	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,271.000	60.862014	2,329,250.13	119.150000	4,559,989.65	2,230,739.52	0.23
		Base		60.862014	2,329,250.13	119.150000	4,559,989.65	2,230,739.52	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
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	43,405.000	23.749374	1,030,841.56	26.090000	1,132,436.45	101,594.89	0.06
		Base		23.749374	1,030,841.56	26.090000	1,132,436.45	101,594.89	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	188,839.000	37.450801	7,072,171.90	23.570000	4,450,935.23	-2,621,236.67	0.23
		Base		37.450801	7,072,171.90	23.570000	4,450,935.23	-2,621,236.67	0.23
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,789.000	51.247148	1,065,376.95	47.130000	979,785.57	-85,591.38	0.05
		Base		51.247148	1,065,376.95	47.130000	979,785.57	-85,591.38	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	62,437.000	29.456527	1,839,177.19	73.690000	4,600,982.53	2,761,805.34	0.24
		Base		29.456527	1,839,177.19	73.690000	4,600,982.53	2,761,805.34	0.24
501044101	KROGER CO COMMON STOCK USD1.								
		Local	102,062.000	12.548521	1,280,727.11	37.660000	3,843,654.92	2,562,927.81	0.20
		Base		12.548521	1,280,727.11	37.660000	3,843,654.92	2,562,927.81	0.20
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	26,993.000	30.127166	813,222.60	95.410000	2,575,402.13	1,762,179.53	0.13
		Base		30.127166	813,222.60	95.410000	2,575,402.13	1,762,179.53	0.13
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,440.000	77.254857	652,030.99	122.410000	1,033,140.40	381,109.41	0.05
		Base		77.254857	652,030.99	122.410000	1,033,140.40	381,109.41	0.05
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,569.000	69.803550	737,753.72	121.540000	1,284,556.26	546,802.54	0.07
		Base		69.803550	737,753.72	121.540000	1,284,556.26	546,802.54	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,619.000	36.542196	607,294.76	78.200000	1,299,605.80	692,311.04	0.07
		Base		36.542196	607,294.76	78.200000	1,299,605.80	692,311.04	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,729.000	32.990590	782,833.70	84.120000	1,996,083.48	1,213,249.78	0.10
		Base		32.990590	782,833.70	84.120000	1,996,083.48	1,213,249.78	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
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,376.000	22.785995	327,571.46	46.600000	669,921.60	342,350.14	0.03
		Base		22.785995	327,571.46	46.600000	669,921.60	342,350.14	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	11,526.000	70.416628	811,622.05	44.380000	511,523.88	-300,098.17	0.03
		Base		70.416628	811,622.05	44.380000	511,523.88	-300,098.17	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,275.000	38.107427	696,413.22	51.210000	935,862.75	239,449.53	0.05
		Base		38.107427	696,413.22	51.210000	935,862.75	239,449.53	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	35,435.000	31.538051	1,117,550.85	17.680000	626,490.80	-491,060.05	0.03
		Base		31.538051	1,117,550.85	17.680000	626,490.80	-491,060.05	0.03
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	30,282.000	47.664755	1,443,384.12	50.830000	1,539,234.06	95,849.94	0.08
		Base		47.664755	1,443,384.12	50.830000	1,539,234.06	95,849.94	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	102,491.000	58.513503	5,997,107.39	82.040000	8,408,361.64	2,411,254.25	0.43
		Base		58.513503	5,997,107.39	82.040000	8,408,361.64	2,411,254.25	0.43
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	26,366.000	39.921090	1,052,559.45	54.990000	1,449,866.34	397,306.89	0.07
		Base		39.921090	1,052,559.45	54.990000	1,449,866.34	397,306.89	0.07
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	25,189.000	40.687148	1,024,868.58	45.720000	1,151,641.08	126,772.50	0.06
		Base		40.687148	1,024,868.58	45.720000	1,151,641.08	126,772.50	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	28,058.000	68.322424	1,916,990.58	219.160000	6,149,191.28	4,232,200.70	0.32
		Base		68.322424	1,916,990.58	219.160000	6,149,191.28	4,232,200.70	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	30,136.000	28.133363	847,827.04	37.890000	1,141,853.04	294,026.00	0.06
		Base		28.133363	847,827.04	37.890000	1,141,853.04	294,026.00	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
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	97,209.000	22.993400	2,235,165.39	76.600000	7,446,209.40	5,211,044.01	0.38
		Base		22.993400	2,235,165.39	76.600000	7,446,209.40	5,211,044.01	0.38
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,561.000	96.154410	1,207,795.54	125.330000	1,574,270.13	366,474.59	0.08
		Base		96.154410	1,207,795.54	125.330000	1,574,270.13	366,474.59	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	14,139.000	70.202929	992,599.21	78.150000	1,104,962.85	112,363.64	0.06
		Base		70.202929	992,599.21	78.150000	1,104,962.85	112,363.64	0.06
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	33,007.000	32.243159	1,064,249.96	39.080000	1,289,913.56	225,663.60	0.07
		Base		32.243159	1,064,249.96	39.080000	1,289,913.56	225,663.60	0.07
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	71,147.000	19.595207	1,394,140.16	17.510000	1,245,783.97	-148,356.19	0.06
		Base		19.595207	1,394,140.16	17.510000	1,245,783.97	-148,356.19	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	56,331.000	13.411430	755,479.26	58.410000	3,290,293.71	2,534,814.45	0.17
		Base		13.411430	755,479.26	58.410000	3,290,293.71	2,534,814.45	0.17
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,683.000	36.843407	2,051,551.44	55.300000	3,079,269.90	1,027,718.46	0.16
		Base		36.843407	2,051,551.44	55.300000	3,079,269.90	1,027,718.46	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,952.000	34.590236	724,734.63	70.910000	1,485,706.32	760,971.69	0.08
		Base		34.590236	724,734.63	70.910000	1,485,706.32	760,971.69	0.08
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	7,039.000	133.277244	938,138.52	157.400000	1,107,938.60	169,800.08	0.06
		Base		133.277244	938,138.52	157.400000	1,107,938.60	169,800.08	0.06
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,137.000	19.820015	716,235.90	29.910000	1,080,857.67	364,621.77	0.06
		Base		19.820015	716,235.90	29.910000	1,080,857.67	364,621.77	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
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	104,852.000	30.122739	3,158,429.43	97.920000	10,267,107.84	7,108,678.41	0.53
		Base		30.122739	3,158,429.43	97.920000	10,267,107.84	7,108,678.41	0.53
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	35,575.000	21.814305	776,043.90	24.860000	884,394.50	108,350.60	0.05
		Base		21.814305	776,043.90	24.860000	884,394.50	108,350.60	0.05
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	12,184.000	35.545685	433,088.62	85.920000	1,046,849.28	613,760.66	0.05
		Base		35.545685	433,088.62	85.920000	1,046,849.28	613,760.66	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	98,950.000	48.704899	4,819,349.74	114.160000	11,296,132.00	6,476,782.26	0.58
		Base		48.704899	4,819,349.74	114.160000	11,296,132.00	6,476,782.26	0.58
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	28,630.000	41.043511	1,175,075.71	96.470000	2,761,936.10	1,586,860.39	0.14
		Base		41.043511	1,175,075.71	96.470000	2,761,936.10	1,586,860.39	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,417.000	59.285780	1,447,580.88	189.350000	4,623,358.95	3,175,778.07	0.24
		Base		59.285780	1,447,580.88	189.350000	4,623,358.95	3,175,778.07	0.24
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	21,300.000	51.396549	1,094,746.49	80.590000	1,716,567.00	621,820.51	0.09
		Base		51.396549	1,094,746.49	80.590000	1,716,567.00	621,820.51	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	295,926.000	46.214535	13,676,082.57	53.010000	15,687,037.26	2,010,954.69	0.80
		Base		46.214535	13,676,082.57	53.010000	15,687,037.26	2,010,954.69	0.80
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,343.000	40.538305	4,756,886.32	51.090000	5,995,053.87	1,238,167.55	0.31
		Base		40.538305	4,756,886.32	51.090000	5,995,053.87	1,238,167.55	0.31
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	840,296.000	33.480544	28,133,567.26	54.350000	45,670,087.60	17,536,520.34	2.34
		Base		33.480544	28,133,567.26	54.350000	45,670,087.60	17,536,520.34	2.34

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595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	22,177.000	32.393141	718,382.69	48.280000	1,070,705.56	352,322.87	0.05
		Base		32.393141	718,382.69	48.280000	1,070,705.56	352,322.87	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	113,094.000	16.638903	1,881,760.09	15.930000	1,801,587.42	-80,172.67	0.09
		Base		16.638903	1,881,760.09	15.930000	1,801,587.42	-80,172.67	0.09
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,678.000	76.716503	512,312.81	190.720000	1,273,628.16	761,315.35	0.07
		Base		76.716503	512,312.81	190.720000	1,273,628.16	761,315.35	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,605.000	44.262693	734,982.01	92.030000	1,528,158.15	793,176.14	0.08
		Base		44.262693	734,982.01	92.030000	1,528,158.15	793,176.14	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	169,290.000	17.183277	2,908,957.03	43.660000	7,391,201.40	4,482,244.37	0.38
		Base		17.183277	2,908,957.03	43.660000	7,391,201.40	4,482,244.37	0.38
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	46,241.000	50.520172	2,336,103.29	95.160000	4,400,293.56	2,064,190.27	0.23
		Base		50.520172	2,336,103.29	95.160000	4,400,293.56	2,064,190.27	0.23
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	15,976.000	74.263108	1,186,427.42	154.610000	2,470,049.36	1,283,621.94	0.13
		Base		74.263108	1,186,427.42	154.610000	2,470,049.36	1,283,621.94	0.13
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,309.000	30.815593	564,202.70	103.120000	1,888,024.08	1,323,821.38	0.10
		Base		30.815593	564,202.70	103.120000	1,888,024.08	1,323,821.38	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	160,079.000	36.904136	5,907,577.14	34.300000	5,490,709.70	-416,867.44	0.28
		Base		36.904136	5,907,577.14	34.300000	5,490,709.70	-416,867.44	0.28
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	35,423.000	51.740487	1,832,803.28	31.640000	1,120,783.72	-712,019.56	0.06
		Base		51.740487	1,832,803.28	31.640000	1,120,783.72	-712,019.56	0.06

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620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,891.000	70.794029	1,195,781.95	71.780000	1,212,435.98	16,654.03	0.06
		Base		70.794029	1,195,781.95	71.780000	1,212,435.98	16,654.03	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,061.000	48.415397	826,015.09	28.580000	487,603.38	-338,411.71	0.02
		Base		48.415397	826,015.09	28.580000	487,603.38	-338,411.71	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	34,740.000	24.187747	840,282.32	12.360000	429,386.40	-410,895.92	0.02
		Base		24.187747	840,282.32	12.360000	429,386.40	-410,895.92	0.02
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	12,423.000	30.385164	377,474.89	58.620000	728,236.26	350,761.37	0.04
		Base		30.385164	377,474.89	58.620000	728,236.26	350,761.37	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	40,325.000	47.306240	1,907,624.13	37.340000	1,505,735.50	-401,888.63	0.08
		Base		47.306240	1,907,624.13	37.340000	1,505,735.50	-401,888.63	0.08
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	39,298.000	16.629160	653,492.72	11.910000	468,039.18	-185,453.54	0.02
		Base		16.629160	653,492.72	11.910000	468,039.18	-185,453.54	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	31,528.000	35.209655	1,110,090.00	30.660000	966,648.48	-143,441.52	0.05
		Base		35.209655	1,110,090.00	30.660000	966,648.48	-143,441.52	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	44,757.000	27.692360	1,239,426.95	123.330000	5,519,880.81	4,280,453.86	0.28
		Base		27.692360	1,239,426.95	123.330000	5,519,880.81	4,280,453.86	0.28
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,136.000	24.388573	686,196.89	44.660000	1,256,553.76	570,356.87	0.06
		Base		24.388573	686,196.89	44.660000	1,256,553.76	570,356.87	0.06
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	17,121.000	58.301620	998,182.04	38.260000	655,049.46	-343,132.58	0.03
		Base		58.301620	998,182.04	38.260000	655,049.46	-343,132.58	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
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		55,584.000	Local	37.815943	2,101,961.35	18.410000	1,023,301.44	-1,078,659.91	0.05
			Base	37.815943	2,101,961.35	18.410000	1,023,301.44	-1,078,659.91	0.05
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		40,030.000	Local	12.030312	481,573.39	14.350000	574,430.50	92,857.11	0.03
			Base	12.030312	481,573.39	14.350000	574,430.50	92,857.11	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		11,325.000	Local	12.828000	145,277.10	14.460000	163,759.50	18,482.40	0.01
			Base	12.828000	145,277.10	14.460000	163,759.50	18,482.40	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		48,357.000	Local	51.982271	2,513,706.67	99.860000	4,828,930.02	2,315,223.35	0.25
			Base	51.982271	2,513,706.67	99.860000	4,828,930.02	2,315,223.35	0.25
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		71,222.000	Local	27.860098	1,984,251.89	132.280000	9,421,246.16	7,436,994.27	0.48
			Base	27.860098	1,984,251.89	132.280000	9,421,246.16	7,436,994.27	0.48
65473P105	NISOURCE INC COMMON STOCK USD.01								
		33,395.000	Local	8.603978	287,329.86	19.190000	640,850.05	353,520.19	0.03
			Base	8.603978	287,329.86	19.190000	640,850.05	353,520.19	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		44,659.000	Local	42.288624	1,888,567.68	36.670000	1,637,645.53	-250,922.15	0.08
			Base	42.288624	1,888,567.68	36.670000	1,637,645.53	-250,922.15	0.08
655664100	NORDSTROM INC COMMON STOCK								
		14,635.000	Local	28.780385	421,200.94	56.310000	824,096.85	402,895.91	0.04
			Base	28.780385	421,200.94	56.310000	824,096.85	402,895.91	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		31,665.000	Local	42.477910	1,345,063.03	95.060000	3,010,074.90	1,665,011.87	0.15
			Base	42.477910	1,345,063.03	95.060000	3,010,074.90	1,665,011.87	0.15
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		22,997.000	Local	57.378619	1,319,536.10	74.940000	1,723,395.18	403,859.08	0.09
			Base	57.378619	1,319,536.10	74.940000	1,723,395.18	403,859.08	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
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		19,689.000	Local	51.557854	1,015,122.58	186.360000	3,669,242.04	2,654,119.46	0.19
			Base	51.557854	1,015,122.58	186.360000	3,669,242.04	2,654,119.46	0.19
670346105	NUCOR CORP COMMON STOCK USD.4								
		33,578.000	Local	34.777908	1,167,772.60	41.450000	1,391,808.10	224,035.50	0.07
			Base	34.777908	1,167,772.60	41.450000	1,391,808.10	224,035.50	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		53,797.000	Local	15.659216	842,418.86	31.720000	1,706,440.84	864,021.98	0.09
			Base	15.659216	842,418.86	31.720000	1,706,440.84	864,021.98	0.09
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		10,444.000	Local	47.067360	491,571.51	263.870000	2,755,858.28	2,264,286.77	0.14
			Base	47.067360	491,571.51	263.870000	2,755,858.28	2,264,286.77	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		80,264.000	Local	44.538458	3,574,834.76	75.590000	6,067,155.76	2,492,321.00	0.31
			Base	44.538458	3,574,834.76	75.590000	6,067,155.76	2,492,321.00	0.31
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		25,525.000	Local	42.449238	1,083,516.79	73.920000	1,886,808.00	803,291.21	0.10
			Base	42.449238	1,083,516.79	73.920000	1,886,808.00	803,291.21	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		21,975.000	Local	25.170316	553,117.69	29.480000	647,823.00	94,705.31	0.03
			Base	25.170316	553,117.69	29.480000	647,823.00	94,705.31	0.03
68389X105	ORACLE CORP COMMON STOCK USD.01								
		341,672.000	Local	21.612330	7,384,327.93	38.970000	13,314,957.84	5,930,629.91	0.68
			Base	21.612330	7,384,327.93	38.970000	13,314,957.84	5,930,629.91	0.68
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		16,891.000	Local	26.170211	442,041.03	19.290000	325,827.39	-116,213.64	0.02
			Base	26.170211	442,041.03	19.290000	325,827.39	-116,213.64	0.02
69331C108	P G + E CORP COMMON STOCK								
		51,393.000	Local	37.494612	1,926,960.61	52.730000	2,709,952.89	782,992.28	0.14
			Base	37.494612	1,926,960.61	52.730000	2,709,952.89	782,992.28	0.14

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693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	53,961.000	80.550181	4,346,568.31	95.510000	5,153,815.11	807,246.80	0.26
		Base		80.550181	4,346,568.31	95.510000	5,153,815.11	807,246.80	0.26
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	28,443.000	35.377730	1,006,248.77	105.740000	3,007,562.82	2,001,314.05	0.15
		Base		35.377730	1,006,248.77	105.740000	3,007,562.82	2,001,314.05	0.15
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	70,389.000	25.735327	1,811,483.96	34.040000	2,396,041.56	584,557.60	0.12
		Base		25.735327	1,811,483.96	34.040000	2,396,041.56	584,557.60	0.12
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,672.000	120.160214	1,042,029.38	91.290000	791,666.88	-250,362.50	0.04
		Base		120.160214	1,042,029.38	91.290000	791,666.88	-250,362.50	0.04
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	37,294.000	30.319547	1,130,737.18	51.960000	1,937,796.24	807,059.06	0.10
		Base		30.319547	1,130,737.18	51.960000	1,937,796.24	807,059.06	0.10
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	14,542.000	50.730679	737,725.54	104.660000	1,521,965.72	784,240.18	0.08
		Base		50.730679	737,725.54	104.660000	1,521,965.72	784,240.18	0.08
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	9,123.000	37.154662	338,961.98	45.570000	415,735.11	76,773.13	0.02
		Base		37.154662	338,961.98	45.570000	415,735.11	76,773.13	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,776.000	32.594091	1,100,898.01	54.250000	1,832,348.00	731,449.99	0.09
		Base		32.594091	1,100,898.01	54.250000	1,832,348.00	731,449.99	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	116,520.000	16.875588	1,966,343.50	35.260000	4,108,495.20	2,142,151.70	0.21
		Base		16.875588	1,966,343.50	35.260000	4,108,495.20	2,142,151.70	0.21
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,568.000	16.435349	535,266.46	16.750000	545,514.00	10,247.54	0.03
		Base		16.435349	535,266.46	16.750000	545,514.00	10,247.54	0.03

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713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	26,630.000	24.697393	657,691.58	25.670000	683,592.10	25,900.52	0.04
		Base		24.697393	657,691.58	25.670000	683,592.10	25,900.52	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,338.000	54.160393	8,359,006.69	100.160000	15,458,494.08	7,099,487.39	0.79
		Base		54.160393	8,359,006.69	100.160000	15,458,494.08	7,099,487.39	0.79
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,912.000	26.086983	310,748.14	53.160000	633,241.92	322,493.78	0.03
		Base		26.086983	310,748.14	53.160000	633,241.92	322,493.78	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	647,962.000	28.141695	18,234,748.71	32.770000	21,233,714.74	2,998,966.03	1.09
		Base		28.141695	18,234,748.71	32.770000	21,233,714.74	2,998,966.03	1.09
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	162,762.000	38.784753	6,312,683.90	87.390000	14,223,771.18	7,911,087.28	0.73
		Base		38.784753	6,312,683.90	87.390000	14,223,771.18	7,911,087.28	0.73
718546104	PHILLIPS 66 COMMON STOCK								
		Local	50,307.000	27.584170	1,387,676.85	91.530000	4,604,599.71	3,216,922.86	0.24
		Base		27.584170	1,387,676.85	91.530000	4,604,599.71	3,216,922.86	0.24
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	11,642.000	41.769683	486,282.65	63.360000	737,637.12	251,354.47	0.04
		Base		41.769683	486,282.65	63.360000	737,637.12	251,354.47	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,686.000	84.366570	1,323,374.02	144.750000	2,270,548.50	947,174.48	0.12
		Base		84.366570	1,323,374.02	144.750000	2,270,548.50	947,174.48	0.12
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	21,214.000	37.917110	804,373.57	21.600000	458,222.40	-346,151.17	0.02
		Base		37.917110	804,373.57	21.600000	458,222.40	-346,151.17	0.02
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,358.000	36.334128	667,021.92	50.810000	932,769.98	265,748.06	0.05
		Base		36.334128	667,021.92	50.810000	932,769.98	265,748.06	0.05

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,098.000	56.607800	1,703,781.57	112.800000	3,395,054.40	1,691,272.83	0.17
		Base		56.607800	1,703,781.57	112.800000	3,395,054.40	1,691,272.83	0.17
740189105	PRECISION CASTPARTS CORP COMMON STOCK								
		Local	14,447.000	128.726491	1,859,711.61	231.540000	3,345,058.38	1,485,346.77	0.17
		Base		128.726491	1,859,711.61	231.540000	3,345,058.38	1,485,346.77	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,919.000	40.967212	1,102,796.39	76.150000	2,049,881.85	947,085.46	0.11
		Base		40.967212	1,102,796.39	76.150000	2,049,881.85	947,085.46	0.11
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,327.000	339.034477	1,806,036.66	1,248.850000	6,652,623.95	4,846,587.29	0.34
		Base		339.034477	1,806,036.66	1,248.850000	6,652,623.95	4,846,587.29	0.34
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,799.000	32.412020	933,433.75	51.460000	1,481,996.54	548,562.79	0.08
		Base		32.412020	933,433.75	51.460000	1,481,996.54	548,562.79	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	284,991.000	53.291672	15,187,646.85	74.840000	21,328,726.44	6,141,079.59	1.09
		Base		53.291672	15,187,646.85	74.840000	21,328,726.44	6,141,079.59	1.09
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	61,560.000	17.376985	1,069,727.17	30.820000	1,897,279.20	827,552.03	0.10
		Base		17.376985	1,069,727.17	30.820000	1,897,279.20	827,552.03	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	55,066.000	41.807348	2,302,163.45	42.750000	2,354,071.50	51,908.05	0.12
		Base		41.807348	2,302,163.45	42.750000	2,354,071.50	51,908.05	0.12
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,384.000	49.770027	2,358,302.96	86.550000	4,101,085.20	1,742,782.24	0.21
		Base		49.770027	2,358,302.96	86.550000	4,101,085.20	1,742,782.24	0.21
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	53,147.000	29.310988	1,557,791.07	39.100000	2,078,047.70	520,256.63	0.11
		Base		29.310988	1,557,791.07	39.100000	2,078,047.70	520,256.63	0.11

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74460D109	PUBLIC STORAGE REIT USD.1								
		Local	15,446.000	94.806746	1,464,385.00	240.060000	3,707,966.76	2,243,581.76	0.19
		Base		94.806746	1,464,385.00	240.060000	3,707,966.76	2,243,581.76	0.19
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	33,730.000	18.011042	607,512.43	19.480000	657,060.40	49,547.97	0.03
		Base		18.011042	607,512.43	19.480000	657,060.40	49,547.97	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	15,710.000	81.870926	1,286,192.24	58.070000	912,279.70	-373,912.54	0.05
		Base		81.870926	1,286,192.24	58.070000	912,279.70	-373,912.54	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	165,076.000	43.164807	7,125,473.75	48.790000	8,054,058.04	928,584.29	0.41
		Base		43.164807	7,125,473.75	48.790000	8,054,058.04	928,584.29	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	17,122.000	23.571840	403,597.05	22.050000	377,540.10	-26,056.95	0.02
		Base		23.571840	403,597.05	22.050000	377,540.10	-26,056.95	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	15,082.000	44.730861	674,630.84	68.320000	1,030,402.24	355,771.40	0.05
		Base		44.730861	674,630.84	68.320000	1,030,402.24	355,771.40	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,280.000	96.198175	604,124.54	124.210000	780,038.80	175,914.26	0.04
		Base		96.198175	604,124.54	124.210000	780,038.80	175,914.26	0.04
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,793.000	53.810946	957,458.16	28.580000	508,523.94	-448,934.22	0.03
		Base		53.810946	957,458.16	28.580000	508,523.94	-448,934.22	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,892.000	45.414976	1,448,374.42	124.030000	3,955,564.76	2,507,190.34	0.20
		Base		45.414976	1,448,374.42	124.030000	3,955,564.76	2,507,190.34	0.20
756109104	REALTY INCOME CORP REIT USD1.								
		Local	26,221.000	50.253495	1,317,696.88	49.620000	1,301,086.02	-16,610.86	0.07
		Base		50.253495	1,317,696.88	49.620000	1,301,086.02	-16,610.86	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,277.000	29.633724	571,249.29	81.410000	1,569,340.57	998,091.28	0.08
		Base		29.633724	571,249.29	81.410000	1,569,340.57	998,091.28	0.08
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,123.000	241.089094	1,958,366.71	544.500000	4,422,973.50	2,464,606.79	0.23
		Base		241.089094	1,958,366.71	544.500000	4,422,973.50	2,464,606.79	0.23
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	139,200.000	12.800889	1,781,883.77	10.140000	1,411,488.00	-370,395.77	0.07
		Base		12.800889	1,781,883.77	10.140000	1,411,488.00	-370,395.77	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,295.000	23.884043	604,146.87	43.930000	1,111,209.35	507,062.48	0.06
		Base		23.884043	604,146.87	43.930000	1,111,209.35	507,062.48	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	87,085.000	18.542802	1,614,799.91	46.250000	4,027,681.25	2,412,881.34	0.21
		Base		18.542802	1,614,799.91	46.250000	4,027,681.25	2,412,881.34	0.21
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,132.000	29.725526	420,081.14	51.180000	723,275.76	303,194.62	0.04
		Base		29.725526	420,081.14	51.180000	723,275.76	303,194.62	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,090.000	46.046216	648,791.19	106.440000	1,499,739.60	850,948.41	0.08
		Base		46.046216	648,791.19	106.440000	1,499,739.60	850,948.41	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,845.000	41.819806	578,995.21	92.680000	1,283,154.60	704,159.39	0.07
		Base		41.819806	578,995.21	92.680000	1,283,154.60	704,159.39	0.07
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	10,576.000	69.058808	730,365.95	193.490000	2,046,350.24	1,315,984.29	0.10
		Base		69.058808	730,365.95	193.490000	2,046,350.24	1,315,984.29	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	43,474.000	14.108676	613,360.58	52.010000	2,261,082.74	1,647,722.16	0.12
		Base		14.108676	613,360.58	52.010000	2,261,082.74	1,647,722.16	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
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,607.000	40.658334	227,971.28	65.960000	369,837.72	141,866.44	0.02
		Base		40.658334	227,971.28	65.960000	369,837.72	141,866.44	0.02
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	10,465.000	133.459467	1,396,653.32	118.080000	1,235,707.20	-160,946.12	0.06
		Base		133.459467	1,396,653.32	118.080000	1,235,707.20	-160,946.12	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	75,215.000	205.790594	15,478,539.51	208.690000	15,696,618.35	218,078.84	0.80
		Base		205.790594	15,478,539.51	208.690000	15,696,618.35	218,078.84	0.80
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	29,601.000	33.721484	998,189.64	63.100000	1,867,823.10	869,633.46	0.10
		Base		33.721484	998,189.64	63.100000	1,867,823.10	869,633.46	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	65,181.000	28.774957	1,875,580.44	79.690000	5,194,273.89	3,318,693.45	0.27
		Base		28.774957	1,875,580.44	79.690000	5,194,273.89	3,318,693.45	0.27
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	21,480.000	49.154355	1,055,835.55	73.870000	1,586,727.60	530,892.05	0.08
		Base		49.154355	1,055,835.55	73.870000	1,586,727.60	530,892.05	0.08
80589M102	SCANA CORP COMMON STOCK								
		Local	15,015.000	40.204583	603,671.82	59.140000	887,987.10	284,315.28	0.05
		Base		40.204583	603,671.82	59.140000	887,987.10	284,315.28	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,762.000	139.362862	1,221,097.40	156.480000	1,371,077.76	149,980.36	0.07
		Base		139.362862	1,221,097.40	156.480000	1,371,077.76	149,980.36	0.07

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Base Currency: USD - US DOLLAR

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	132,953.000	87.253454	11,600,608.49	77.150000	10,257,323.95	-1,343,284.54	0.53
		Base		87.253454	11,600,608.49	77.150000	10,257,323.95	-1,343,284.54	0.53
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	125,783.000	20.859399	2,623,757.77	33.710000	4,240,144.93	1,616,387.16	0.22
		Base		20.859399	2,623,757.77	33.710000	4,240,144.93	1,616,387.16	0.22
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,898.000	49.642708	491,363.52	56.800000	562,206.40	70,842.88	0.03
		Base		49.642708	491,363.52	56.800000	562,206.40	70,842.88	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,627.000	23.624085	510,918.08	45.360000	981,000.72	470,082.64	0.05
		Base		23.624085	510,918.08	45.360000	981,000.72	470,082.64	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,744.000	47.992645	1,187,530.02	99.230000	2,455,347.12	1,267,817.10	0.13
		Base		47.992645	1,187,530.02	99.230000	2,455,347.12	1,267,817.10	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,324.000	57.045554	474,847.19	276.070000	2,298,006.68	1,823,159.49	0.12
		Base		57.045554	474,847.19	276.070000	2,298,006.68	1,823,159.49	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	32,508.000	78.656626	2,556,969.61	186.240000	6,054,289.92	3,497,320.31	0.31
		Base		78.656626	2,556,969.61	186.240000	6,054,289.92	3,497,320.31	0.31
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	20,039.000	93.032379	1,864,275.85	83.020000	1,663,637.78	-200,638.07	0.09
		Base		93.032379	1,864,275.85	83.020000	1,663,637.78	-200,638.07	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	12,572.000	61.146837	768,738.03	121.190000	1,523,600.68	754,862.65	0.08
		Base		61.146837	768,738.03	121.190000	1,523,600.68	754,862.65	0.08
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	6,112.000	46.426077	283,756.18	172.160000	1,052,241.92	768,485.74	0.05
		Base		46.426077	283,756.18	172.160000	1,052,241.92	768,485.74	0.05

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842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	95,442.000	31.730747	3,028,445.99	44.540000	4,250,986.68	1,222,540.69	0.22
		Base		31.730747	3,028,445.99	44.540000	4,250,986.68	1,222,540.69	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	69,275.000	14.089378	976,041.69	45.880000	3,178,337.00	2,202,295.31	0.16
		Base		14.089378	976,041.69	45.880000	3,178,337.00	2,202,295.31	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	40,391.000	40.632199	1,641,175.17	9.010000	363,922.91	-1,277,252.26	0.02
		Base		40.632199	1,641,175.17	9.010000	363,922.91	-1,277,252.26	0.02
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	70,535.000	24.506698	1,728,579.97	26.200000	1,848,017.00	119,437.03	0.09
		Base		24.506698	1,728,579.97	26.200000	1,848,017.00	119,437.03	0.09
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,100.000	51.177857	823,963.49	109.160000	1,757,476.00	933,512.51	0.09
		Base		51.177857	823,963.49	109.160000	1,757,476.00	933,512.51	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	67,615.000	17.722836	1,198,329.54	12.070000	816,113.05	-382,216.49	0.04
		Base		17.722836	1,198,329.54	12.070000	816,113.05	-382,216.49	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	155,936.000	13.258249	2,067,438.39	61.390000	9,572,911.04	7,505,472.65	0.49
		Base		13.258249	2,067,438.39	61.390000	9,572,911.04	7,505,472.65	0.49
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	17,901.000	35.620067	637,634.82	71.840000	1,286,007.84	648,373.02	0.07
		Base		35.620067	637,634.82	71.840000	1,286,007.84	648,373.02	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	42,878.000	51.792943	2,220,777.79	72.580000	3,112,085.24	891,307.45	0.16
		Base		51.792943	2,220,777.79	72.580000	3,112,085.24	891,307.45	0.16
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,913.000	68.002551	606,106.74	120.720000	1,075,977.36	469,870.62	0.06
		Base		68.002551	606,106.74	120.720000	1,075,977.36	469,870.62	0.06

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863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	33,232.000	50.191200	1,667,953.95	96.460000	3,205,558.72	1,537,604.77	0.16
		Base		50.191200	1,667,953.95	96.460000	3,205,558.72	1,537,604.77	0.16
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	54,427.000	42.744235	2,326,440.49	43.420000	2,363,220.34	36,779.85	0.12
		Base		42.744235	2,326,440.49	43.420000	2,363,220.34	36,779.85	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	71,881.000	29.050666	2,088,190.94	19.580000	1,407,429.98	-680,760.96	0.07
		Base		29.050666	2,088,190.94	19.580000	1,407,429.98	-680,760.96	0.07
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	87,529.000	31.825000	2,785,610.43	31.825000	2,785,610.43	0.00	0.14
		Base		31.825000	2,785,610.43	31.825000	2,785,610.43	0.00	0.14
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	55,116.000	27.616141	1,522,091.22	41.100000	2,265,267.60	743,176.38	0.12
		Base		27.616141	1,522,091.22	41.100000	2,265,267.60	743,176.38	0.12
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	24,712.000	18.320926	452,746.72	26.320000	650,419.84	197,673.12	0.03
		Base		18.320926	452,746.72	26.320000	650,419.84	197,673.12	0.03
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	70,852.000	16.006520	1,134,093.92	70.600000	5,002,151.20	3,868,057.28	0.26
		Base		16.006520	1,134,093.92	70.600000	5,002,151.20	3,868,057.28	0.26
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	66,026.000	45.875740	3,028,991.61	72.500000	4,786,885.00	1,757,893.39	0.25
		Base		45.875740	3,028,991.61	72.500000	4,786,885.00	1,757,893.39	0.25
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	23,793.000	38.188507	908,619.15	28.250000	672,152.25	-236,466.90	0.03
		Base		38.188507	908,619.15	28.250000	672,152.25	-236,466.90	0.03
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	10,460.000	44.114126	461,433.76	33.190000	347,167.40	-114,266.36	0.02
		Base		44.114126	461,433.76	33.190000	347,167.40	-114,266.36	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	14,877.000	23.790337	353,928.85	29.910000	444,971.07	91,042.22	0.02
		Base		23.790337	353,928.85	29.910000	444,971.07	91,042.22	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	12,933.000	39.937956	516,517.58	115.170000	1,489,493.61	972,976.03	0.08
		Base		39.937956	516,517.58	115.170000	1,489,493.61	972,976.03	0.08
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	107,836.000	35.355273	3,812,571.17	58.120000	6,267,428.32	2,454,857.15	0.32
		Base		35.355273	3,812,571.17	58.120000	6,267,428.32	2,454,857.15	0.32
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	29,042.000	31.932769	927,391.49	42.670000	1,239,222.14	311,830.65	0.06
		Base		31.932769	927,391.49	42.670000	1,239,222.14	311,830.65	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	41,866.000	52.423914	2,194,779.60	138.400000	5,794,254.40	3,599,474.80	0.30
		Base		52.423914	2,194,779.60	138.400000	5,794,254.40	3,599,474.80	0.30
88579Y101	3M CO COMMON STOCK USD.01								
		Local	65,638.000	73.677728	4,836,058.74	156.580000	10,277,598.04	5,441,539.30	0.53
		Base		73.677728	4,836,058.74	156.580000	10,277,598.04	5,441,539.30	0.53
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,786.000	44.424656	523,589.00	79.680000	939,108.48	415,519.48	0.05
		Base		44.424656	523,589.00	79.680000	939,108.48	415,519.48	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	85,688.000	59.402224	5,090,057.78	69.980000	5,996,446.24	906,388.46	0.31
		Base		59.402224	5,090,057.78	69.980000	5,996,446.24	906,388.46	0.31
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	29,730.000	90.485968	2,690,147.84	184.770000	5,493,212.10	2,803,064.26	0.28
		Base		90.485968	2,690,147.84	184.770000	5,493,212.10	2,803,064.26	0.28
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	12,225.000	21.026258	257,046.01	60.620000	741,079.50	484,033.49	0.04
		Base		21.026258	257,046.01	60.620000	741,079.50	484,033.49	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	17,780.000	26.734380	475,337.28	55.960000	994,968.80	519,631.52	0.05
		Base		26.734380	475,337.28	55.960000	994,968.80	519,631.52	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,270.000	72.132073	1,029,324.68	89.350000	1,275,024.50	245,699.82	0.07
		Base		72.132073	1,029,324.68	89.350000	1,275,024.50	245,699.82	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	32,697.000	44.559824	1,456,972.57	114.570000	3,746,095.29	2,289,122.72	0.19
		Base		44.559824	1,456,972.57	114.570000	3,746,095.29	2,289,122.72	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,863.000	35.715006	423,687.12	82.370000	977,155.31	553,468.19	0.05
		Base		35.715006	423,687.12	82.370000	977,155.31	553,468.19	0.05
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	128,277.000	16.096543	2,064,816.26	29.510000	3,785,454.27	1,720,638.01	0.19
		Base		16.096543	2,064,816.26	29.510000	3,785,454.27	1,720,638.01	0.19
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	45,303.000	27.079500	1,226,782.59	29.950000	1,356,824.85	130,042.26	0.07
		Base		27.079500	1,226,782.59	29.950000	1,356,824.85	130,042.26	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	31,977.000	20.205339	646,106.11	50.000000	1,598,850.00	952,743.89	0.08
		Base		20.205339	646,106.11	50.000000	1,598,850.00	952,743.89	0.08
902973304	US BANCORP COMMON STOCK USD.01								
		Local	173,917.000	26.460463	4,601,924.26	43.890000	7,633,217.13	3,031,292.87	0.39
		Base		26.460463	4,601,924.26	43.890000	7,633,217.13	3,031,292.87	0.39
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,907.000	53.921573	1,019,495.18	86.220000	1,630,161.54	610,666.36	0.08
		Base		53.921573	1,019,495.18	86.220000	1,630,161.54	610,666.36	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,163.000	26.966800	2,458,374.36	83.950000	7,653,133.85	5,194,759.49	0.39
		Base		26.966800	2,458,374.36	83.950000	7,653,133.85	5,194,759.49	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
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	39,689.000	56.790600	2,253,962.12	55.730000	2,211,867.97	-42,094.15	0.11
		Base		56.790600	2,253,962.12	55.730000	2,211,867.97	-42,094.15	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	73,381.000	69.285448	5,084,235.48	103.010000	7,558,976.81	2,474,741.33	0.39
		Base		69.285448	5,084,235.48	103.010000	7,558,976.81	2,474,741.33	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	10,020.000	115.600252	1,158,314.53	78.670000	788,273.40	-370,041.13	0.04
		Base		115.600252	1,158,314.53	78.670000	788,273.40	-370,041.13	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	87,019.000	56.001922	4,873,231.28	96.050000	8,358,174.95	3,484,943.67	0.43
		Base		56.001922	4,873,231.28	96.050000	8,358,174.95	3,484,943.67	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	100,184.000	38.344602	3,841,515.60	112.710000	11,291,738.64	7,450,223.04	0.58
		Base		38.344602	3,841,515.60	112.710000	11,291,738.64	7,450,223.04	0.58
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,638.000	114.230786	1,100,956.32	121.520000	1,171,209.76	70,253.44	0.06
		Base		114.230786	1,100,956.32	121.520000	1,171,209.76	70,253.44	0.06
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	25,918.000	23.915554	619,843.32	36.680000	950,672.24	330,828.92	0.05
		Base		23.915554	619,843.32	36.680000	950,672.24	330,828.92	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	9,962.000	31.622486	315,023.21	22.400000	223,148.80	-91,874.41	0.01
		Base		31.622486	315,023.21	22.400000	223,148.80	-91,874.41	0.01
918204108	VF CORP COMMON STOCK								
		Local	35,775.000	19.275133	689,567.87	64.700000	2,314,642.50	1,625,074.63	0.12
		Base		19.275133	689,567.87	64.700000	2,314,642.50	1,625,074.63	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	52,229.000	30.756210	1,606,366.11	71.860000	3,753,175.94	2,146,809.83	0.19
		Base		30.756210	1,606,366.11	71.860000	3,753,175.94	2,146,809.83	0.19

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92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,372.000	50.576656	524,581.08	80.780000	837,850.16	313,269.08	0.04
		Base		50.576656	524,581.08	80.780000	837,850.16	313,269.08	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	34,933.000	41.141444	1,437,194.08	53.340000	1,863,326.22	426,132.14	0.10
		Base		41.141444	1,437,194.08	53.340000	1,863,326.22	426,132.14	0.10
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	10,494.000	27.247948	285,939.97	89.440000	938,583.36	652,643.39	0.05
		Base		27.247948	285,939.97	89.440000	938,583.36	652,643.39	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	427,156.000	42.208215	18,029,492.36	45.450000	19,414,240.20	1,384,747.84	1.00
		Base		42.208215	18,029,492.36	45.450000	19,414,240.20	1,384,747.84	1.00
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	16,274.000	81.414100	1,324,933.07	74.950000	1,219,736.30	-105,196.77	0.06
		Base		81.414100	1,324,933.07	74.950000	1,219,736.30	-105,196.77	0.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	25,704.000	79.095964	2,033,082.66	129.360000	3,325,069.44	1,291,986.78	0.17
		Base		79.095964	2,033,082.66	129.360000	3,325,069.44	1,291,986.78	0.17
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	36,506.000	44.476419	1,623,656.16	49.790000	1,817,633.74	193,977.58	0.09
		Base		44.476419	1,623,656.16	49.790000	1,817,633.74	193,977.58	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	205,019.000	25.470842	5,222,006.56	79.010000	16,198,551.19	10,976,544.63	0.83
		Base		25.470842	5,222,006.56	79.010000	16,198,551.19	10,976,544.63	0.83
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,615.000	73.103695	1,360,825.28	96.760000	1,801,187.40	440,362.12	0.09
		Base		73.103695	1,360,825.28	96.760000	1,801,187.40	440,362.12	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,992.000	56.720350	793,631.14	102.670000	1,436,558.64	642,927.50	0.07
		Base		56.720350	793,631.14	102.670000	1,436,558.64	642,927.50	0.07

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92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	33,166.000	35.297018	1,170,660.89	49.320000	1,635,747.12	465,086.23	0.08
		Base		35.297018	1,170,660.89	49.320000	1,635,747.12	465,086.23	0.08
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	165,797.000	54.118784	8,972,732.06	58.840000	9,755,495.48	782,763.42	0.50
		Base		54.118784	8,972,732.06	58.840000	9,755,495.48	782,763.42	0.50
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	91,807.000	38.460037	3,530,900.59	84.030000	7,714,542.21	4,183,641.62	0.40
		Base		38.460037	3,530,900.59	84.030000	7,714,542.21	4,183,641.62	0.40
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,189.000	30.091142	1,329,697.48	53.770000	2,376,042.53	1,046,345.05	0.12
		Base		30.091142	1,329,697.48	53.770000	2,376,042.53	1,046,345.05	0.12
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,644.000	52.589696	454,585.33	132.820000	1,148,096.08	693,510.75	0.06
		Base		52.589696	454,585.33	132.820000	1,148,096.08	693,510.75	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	490,789.000	36.938539	18,129,028.63	55.100000	27,042,473.90	8,913,445.27	1.39
		Base		36.938539	18,129,028.63	55.100000	27,042,473.90	8,913,445.27	1.39
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,970.000	54.324389	2,008,372.66	63.190000	2,336,134.30	327,761.64	0.12
		Base		54.324389	2,008,372.66	63.190000	2,336,134.30	327,761.64	0.12
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	24,206.000	37.392422	905,120.97	62.410000	1,510,696.46	605,575.49	0.08
		Base		37.392422	905,120.97	62.410000	1,510,696.46	605,575.49	0.08
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	53,733.000	17.303582	929,773.37	18.860000	1,013,404.38	83,631.01	0.05
		Base		17.303582	929,773.37	18.860000	1,013,404.38	83,631.01	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	27,509.000	48.553355	1,335,654.24	50.630000	1,392,780.67	57,126.43	0.07
		Base		48.553355	1,335,654.24	50.630000	1,392,780.67	57,126.43	0.07

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962166104	WEYERHAEUSER CO REIT USD1.25								
		54,024.000	Local	30.401143	1,642,391.36	32.170000	1,737,952.08	95,560.72	0.09
			Base	30.401143	1,642,391.36	32.170000	1,737,952.08	95,560.72	0.09
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		8,239.000	Local	91.030922	750,003.77	162.520000	1,339,002.28	588,998.51	0.07
			Base	91.030922	750,003.77	162.520000	1,339,002.28	588,998.51	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		37,597.000	Local	33.777255	1,269,923.45	29.150000	1,095,952.55	-173,970.90	0.06
			Base	33.777255	1,269,923.45	29.150000	1,095,952.55	-173,970.90	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		71,678.000	Local	28.214063	2,022,327.63	36.560000	2,620,547.68	598,220.05	0.13
			Base	28.214063	2,022,327.63	36.560000	2,620,547.68	598,220.05	0.13
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		12,410.000	Local	33.565736	416,550.78	75.920000	942,167.20	525,616.42	0.05
			Base	33.565736	416,550.78	75.920000	942,167.20	525,616.42	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		8,535.000	Local	73.052482	623,502.93	62.770000	535,741.95	-87,760.98	0.03
			Base	73.052482	623,502.93	62.770000	535,741.95	-87,760.98	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		53,289.000	Local	22.970581	1,224,079.29	35.660000	1,900,285.74	676,206.45	0.10
			Base	22.970581	1,224,079.29	35.660000	1,900,285.74	676,206.45	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		27,175.000	Local	37.222798	1,011,529.54	49.690000	1,350,325.75	338,796.21	0.07
			Base	37.222798	1,011,529.54	49.690000	1,350,325.75	338,796.21	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		100,005.000	Local	13.173074	1,317,373.24	10.550000	1,055,052.75	-262,320.49	0.05
			Base	13.173074	1,317,373.24	10.550000	1,055,052.75	-262,320.49	0.05
98419M100	XYLEM INC COMMON STOCK								
		19,068.000	Local	27.195686	518,567.34	37.320000	711,617.76	193,050.42	0.04
			Base	27.195686	518,567.34	37.320000	711,617.76	193,050.42	0.04

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984332106	YAHOO INC COMMON STOCK USD.001								
		Local	90,994.000	29.082300	2,646,314.79	33.810000	3,076,507.14	430,192.35	0.16
		Base		29.082300	2,646,314.79	33.810000	3,076,507.14	430,192.35	0.16
988498101	YUM BRANDS INC COMMON STOCK								
		Local	45,304.000	27.694455	1,254,669.59	72.510000	3,284,993.04	2,030,323.45	0.17
		Base		27.694455	1,254,669.59	72.510000	3,284,993.04	2,030,323.45	0.17
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	17,947.000	60.779714	1,090,813.53	101.010000	1,812,826.47	722,012.94	0.09
		Base		60.779714	1,090,813.53	101.010000	1,812,826.47	722,012.94	0.09
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	21,450.000	37.272606	799,497.39	29.960000	642,642.00	-156,855.39	0.03
		Base		37.272606	799,497.39	29.960000	642,642.00	-156,855.39	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,228.000	31.146525	1,502,134.61	46.700000	2,252,247.60	750,112.99	0.12
		Base		31.146525	1,502,134.61	46.700000	2,252,247.60	750,112.99	0.12
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	10,066.000	28.666154	288,553.51	67.210000	676,535.86	387,982.35	0.03
		Base		28.666154	288,553.51	67.210000	676,535.86	387,982.35	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	41,356.000	167.111483	6,911,062.49	313.890000	12,981,234.84	6,070,172.35	0.67
		Base		167.111483	6,911,062.49	313.890000	12,981,234.84	6,070,172.35	0.67
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	29,423.000	40.106315	1,180,048.12	94.740000	2,787,535.02	1,607,486.90	0.14
		Base		40.106315	1,180,048.12	94.740000	2,787,535.02	1,607,486.90	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	65,574.000	63.106499	4,138,145.54	107.220000	7,030,844.28	2,892,698.74	0.36
		Base		63.106499	4,138,145.54	107.220000	7,030,844.28	2,892,698.74	0.36
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	29,875.000	39.277604	1,173,418.43	87.880000	2,625,415.00	1,451,996.57	0.13
		Base		39.277604	1,173,418.43	87.880000	2,625,415.00	1,451,996.57	0.13

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G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,117.000	36.545710	1,795,015.64	58.160000	2,856,644.72	1,061,629.08	0.15
		Base		36.545710	1,795,015.64	58.160000	2,856,644.72	1,061,629.08	0.15
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	21,879.000	81.000385	1,772,207.43	61.480000	1,345,120.92	-427,086.51	0.07
		Base		81.000385	1,772,207.43	61.480000	1,345,120.92	-427,086.51	0.07
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	24,768.000	55.256569	1,368,594.70	17.120000	424,028.16	-944,566.54	0.02
		Base		55.256569	1,368,594.70	17.120000	424,028.16	-944,566.54	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,878.000	35.882145	1,000,322.43	58.670000	1,635,602.26	635,279.83	0.08
		Base		35.882145	1,000,322.43	58.670000	1,635,602.26	635,279.83	0.08
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	45,043.000	23.645380	1,065,058.83	33.690000	1,517,498.67	452,439.84	0.08
		Base		23.645380	1,065,058.83	33.690000	1,517,498.67	452,439.84	0.08
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	12,328.000	73.986037	912,099.86	67.910000	837,194.48	-74,905.38	0.04
		Base		73.986037	912,099.86	67.910000	837,194.48	-74,905.38	0.04
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	148,580.000	74.801602	11,114,022.02	75.340000	11,194,017.20	79,995.18	0.57
		Base		74.801602	11,114,022.02	75.340000	11,194,017.20	79,995.18	0.57
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	20,322.000	81.371498	1,653,631.59	43.020000	874,252.44	-779,379.15	0.04
		Base		81.371498	1,653,631.59	43.020000	874,252.44	-779,379.15	0.04
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	38,544.000	39.196664	1,510,796.22	46.680000	1,799,233.92	288,437.70	0.09
		Base		39.196664	1,510,796.22	46.680000	1,799,233.92	288,437.70	0.09
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	31,733.000	28.220941	895,535.11	35.940000	1,140,484.02	244,948.91	0.06
		Base		28.220941	895,535.11	35.940000	1,140,484.02	244,948.91	0.06

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G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		18,917.000	Local	38.541542	729,090.35	56.700000	1,072,593.90	343,503.55	0.05
			Base	38.541542	729,090.35	56.700000	1,072,593.90	343,503.55	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		8,363.000	Local	120.870000	1,010,835.81	131.390000	1,098,814.57	87,978.76	0.06
			Base	120.870000	1,010,835.81	131.390000	1,098,814.57	87,978.76	0.06
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		44,285.000	Local	21.746062	963,024.34	35.310000	1,563,703.35	600,679.01	0.08
			Base	21.746062	963,024.34	35.310000	1,563,703.35	600,679.01	0.08
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		15,368.000	Local	124.147495	1,907,898.70	149.390000	2,295,825.52	387,926.82	0.12
			Base	124.147495	1,907,898.70	149.390000	2,295,825.52	387,926.82	0.12
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		31,763.000	Local	37.113273	1,178,828.88	38.180000	1,212,711.34	33,882.46	0.06
			Base	37.113273	1,178,828.88	38.180000	1,212,711.34	33,882.46	0.06
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		34,021.000	Local	60.115355	2,045,184.49	114.850000	3,907,311.85	1,862,127.36	0.20
			Base	60.115355	2,045,184.49	114.850000	3,907,311.85	1,862,127.36	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		12,438.000	Local	42.814969	532,532.58	37.850000	470,778.30	-61,754.28	0.02
			Base	42.814969	532,532.58	37.850000	470,778.30	-61,754.28	0.02
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		42,276.000	Local	35.791136	1,513,106.06	67.090000	2,836,296.84	1,323,190.78	0.15
			Base	35.791136	1,513,106.06	67.090000	2,836,296.84	1,323,190.78	0.15
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		35,904.000	Local	46.812648	1,680,761.31	14.360000	515,581.44	-1,165,179.87	0.03
			Base	46.812648	1,680,761.31	14.360000	515,581.44	-1,165,179.87	0.03
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		39,158.000	Local	55.127308	2,158,675.11	95.820000	3,752,119.56	1,593,444.45	0.19
			Base	55.127308	2,158,675.11	95.820000	3,752,119.56	1,593,444.45	0.19

& 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
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	43,381.000	58.156904	2,522,904.67	51.300000	2,225,445.30	-297,459.37	0.11
		Base		58.156904	2,522,904.67	51.300000	2,225,445.30	-297,459.37	0.11
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	18,024.000	78.105483	1,407,773.23	92.610000	1,669,202.64	261,429.41	0.09
		Base		78.105483	1,407,773.23	92.610000	1,669,202.64	261,429.41	0.09
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	27,297.000	72.643267	1,982,943.25	130.450000	3,560,893.65	1,577,950.40	0.18
		Base		72.643267	1,982,943.25	130.450000	3,560,893.65	1,577,950.40	0.18
US DOLLAR Total									
		Local	31,826,795.000		1,229,424,187.91		1,941,334,183.65	711,909,995.74	99.53
		Base			1,229,424,187.91		1,941,334,183.65	711,909,995.74	99.53
EQUITY Total									
		Base	31,826,795.000		1,229,424,187.91		1,941,334,183.65	711,909,995.74	99.53

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Holdings

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

As of: *November 30, 2015*

View Date: *December 16, 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								
		40,946,545.930	Base	1,238,543,938.84		1,950,453,934.58	711,909,995.74	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
			10,000,000.000	Local	99.958382	9,995,838.19	99.976500	9,997,650.00	1,811.81	1.03
				Base	99.958382	9,995,838.19	99.976500	9,997,650.00	1,811.81	1.03
912796FZ7	TREASURY BILL 03/16 0.00000					0.2505	03 Mar 2016		
			20,000,000.000	Local	99.935288	19,987,057.50	99.944000	19,988,800.00	1,742.50	2.06
				Base	99.935288	19,987,057.50	99.944000	19,988,800.00	1,742.50	2.06
912796GD5	TREASURY BILL 03/16 0.00000					0.2115	31 Mar 2016		
			20,000,000.000	Local	99.928913	19,985,782.50	99.929800	19,985,960.00	177.50	2.06
				Base	99.928913	19,985,782.50	99.929800	19,985,960.00	177.50	2.06
912796GN3	TREASURY BILL 05/16 0.00000					0.243	26 May 2016		
			20,000,000.000	Local	99.880525	19,976,105.00	99.810700	19,962,140.00	-13,965.00	2.05
				Base	99.880525	19,976,105.00	99.810700	19,962,140.00	-13,965.00	2.05
912796GW3	TREASURY BILL 07/16 0.00000					0.3105	21 Jul 2016		
			10,000,000.000	Local	99.799038	9,979,903.75	99.724900	9,972,490.00	-7,413.75	1.03
				Base	99.799038	9,979,903.75	99.724900	9,972,490.00	-7,413.75	1.03
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
			10,000,000.000	Local	99.736689	9,973,668.89	99.648800	9,964,880.00	-8,788.89	1.03
				Base	99.736689	9,973,668.89	99.648800	9,964,880.00	-8,788.89	1.03
912796HF9	TREASURY BILL 03/16 0.00000					0.2705	10 Mar 2016		
			20,000,000.000	Local	99.927569	19,985,513.89	99.955600	19,991,120.00	5,606.11	2.06
				Base	99.927569	19,985,513.89	99.955600	19,991,120.00	5,606.11	2.06
912796HN2	TREASURY BILL 05/16 0.00000					0.266	05 May 2016		
			20,000,000.000	Local	99.884733	19,976,946.66	99.863000	19,972,600.00	-4,346.66	2.06
				Base	99.884733	19,976,946.66	99.863000	19,972,600.00	-4,346.66	2.06
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
			10,000,000.000	Local	99.862808	9,986,280.84	99.852800	9,985,280.00	-1,000.84	1.03
				Base	99.862808	9,986,280.84	99.852800	9,985,280.00	-1,000.84	1.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHT009	WELLS FARGO REPO					0.12	01 Dec 2015		
		42,706,821.160	Local	100.000000	42,706,821.16	100.000000	42,706,821.16	0.00	4.40
			Base	100.000000	42,706,821.16	100.000000	42,706,821.16	0.00	4.40
979QHT009	WELLS FARGO REPO					0.13	01 Dec 2015		
		122,910,122.940	Local	100.000000	122,910,122.94	100.000000	122,910,122.94	0.00	12.65
			Base	100.000000	122,910,122.94	100.000000	122,910,122.94	0.00	12.65
US DOLLAR Total									
		305,616,944.100	Local		305,464,041.32		305,437,864.10	-26,177.22	31.44
			Base		305,464,041.32		305,437,864.10	-26,177.22	31.44
CASH EQUIVALENT Total									
		305,616,944.100	Base		305,464,041.32		305,437,864.10	-26,177.22	31.44
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		6,354,313.840	Local	103.264659	6,561,760.50	103.036121	6,547,238.50	-14,522.00	0.67
Original Face:		15,000,000.000	Base	103.264659	6,561,760.50	103.036121	6,547,238.50	-14,522.00	0.67
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		9,123.250	Local	103.154687	9,411.06	104.973643	9,577.01	165.95	0.00
Original Face:		159,822.000	Base	103.154687	9,411.06	104.973643	9,577.01	165.95	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		13,299.940	Local	103.329338	13,742.74	105.625890	14,048.18	305.44	0.00
Original Face:		200,000.000	Base	103.329338	13,742.74	105.625890	14,048.18	305.44	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		20,235.870	Local	102.206280	20,682.33	104.757712	21,198.63	516.30	0.00
Original Face:		1,170,550.000	Base	102.206280	20,682.33	104.757712	21,198.63	516.30	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		85,547.230	Local	102.600984	87,772.30	104.210244	89,148.98	1,376.68	0.01
Original Face:		3,070,737.000	Base	102.600984	87,772.30	104.210244	89,148.98	1,376.68	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
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	74,239.800	102.695603	76,241.01	104.251573	77,396.16	1,155.15	0.01
Original Face:		Base	2,150,000.000	102.695603	76,241.01	104.251573	77,396.16	1,155.15	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	94,221.510	102.745987	96,808.82	104.244242	98,220.50	1,411.68	0.01
Original Face:		Base	3,000,000.000	102.745987	96,808.82	104.244242	98,220.50	1,411.68	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	208,259.780	102.822081	214,137.04	104.232178	217,073.70	2,936.66	0.02
Original Face:		Base	6,427,055.000	102.822081	214,137.04	104.232178	217,073.70	2,936.66	0.02
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,996.900	102.968601	2,056.18	105.342841	2,103.59	47.41	0.00
Original Face:		Base	50,000.000	102.968601	2,056.18	105.342841	2,103.59	47.41	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	138,019.330	102.886864	142,003.76	104.990423	144,907.08	2,903.32	0.01
Original Face:		Base	2,975,426.000	102.886864	142,003.76	104.990423	144,907.08	2,903.32	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	276,780.390	103.717626	287,070.05	105.402791	291,734.26	4,664.21	0.03
Original Face:		Base	2,793,101.000	103.717626	287,070.05	105.402791	291,734.26	4,664.21	0.03
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	135,663.540	103.834715	140,865.85	105.687137	143,378.91	2,513.06	0.01
Original Face:		Base	1,680,083.000	103.834715	140,865.85	105.687137	143,378.91	2,513.06	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	64,186.820	104.147378	66,848.89	105.042508	67,423.45	574.56	0.01
Original Face:		Base	754,224.000	104.147378	66,848.89	105.042508	67,423.45	574.56	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	24,522.960	103.515440	25,385.05	105.464651	25,863.05	478.00	0.00
Original Face:		Base	300,000.000	103.515440	25,385.05	105.464651	25,863.05	478.00	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	70,387.880	104.324125	73,431.54	105.607624	74,334.97	903.43	0.01
Original Face:		Base	300,000.000	104.324125	73,431.54	105.607624	74,334.97	903.43	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
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	41,947.950	104.406604	43,796.43	105.623433	44,306.86	510.43	0.00
Original Face:		Base	1,297,789.000	104.406604	43,796.43	105.623433	44,306.86	510.43	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	45,215.640	104.402636	47,206.32	105.415120	47,664.12	457.80	0.00
Original Face:		Base	1,048,917.000	104.402636	47,206.32	105.415120	47,664.12	457.80	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	74,952.840	104.371522	78,229.42	105.391814	78,994.16	764.74	0.01
Original Face:		Base	438,038.000	104.371522	78,229.42	105.391814	78,994.16	764.74	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	3,190,911.300	104.430743	3,332,292.39	106.495783	3,398,185.97	65,893.58	0.35
Original Face:		Base	10,000,000.000	104.430743	3,332,292.39	106.495783	3,398,185.97	65,893.58	0.35
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,911,755.510	106.491571	2,035,858.47	105.221000	2,011,568.27	-24,290.20	0.21
Original Face:		Base	17,600,000.000	106.491571	2,035,858.47	105.221000	2,011,568.27	-24,290.20	0.21
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	428,597.740	101.014980	432,947.92	107.691230	461,562.18	28,614.26	0.05
Original Face:		Base	16,300,000.000	101.014980	432,947.92	107.691230	461,562.18	28,614.26	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	5,751,550.500	106.445456	6,122,264.18	105.370370	6,060,430.04	-61,834.14	0.62
Original Face:		Base	50,000,000.000	106.445456	6,122,264.18	105.370370	6,060,430.04	-61,834.14	0.62
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.60675	20 Jun 2042		
		Local	3,328,649.080	100.149162	3,333,614.16	100.616850	3,349,181.85	15,567.69	0.34
Original Face:		Base	10,000,000.000	100.149162	3,333,614.16	100.616850	3,349,181.85	15,567.69	0.34
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	27,455,501.370	102.749485	28,210,386.17	98.242420	26,972,948.97	-1,237,437.20	2.78
Original Face:		Base	41,570,000.000	102.749485	28,210,386.17	98.242420	26,972,948.97	-1,237,437.20	2.78
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.497	16 Jun 2037		
		Local	3,985,911.170	100.221062	3,994,722.49	100.139710	3,991,479.89	-3,242.60	0.41
Original Face:		Base	32,313,742.000	100.221062	3,994,722.49	100.139710	3,991,479.89	-3,242.60	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
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	679,684.520	101.487190	689,792.72	100.912750	685,888.34	-3,904.38	0.07
Original Face:		Base	5,130,000.000	101.487190	689,792.72	100.912750	685,888.34	-3,904.38	0.07
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,012,926.320	107.558774	2,165,078.88	108.168830	2,177,358.85	12,279.97	0.22
Original Face:		Base	10,300,000.000	107.558774	2,165,078.88	108.168830	2,177,358.85	12,279.97	0.22
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,115,083.600	100.473852	1,120,367.45	101.901670	1,136,288.81	15,921.36	0.12
Original Face:		Base	10,000,000.000	100.473852	1,120,367.45	101.901670	1,136,288.81	15,921.36	0.12
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,401,524.850	104.007499	1,457,690.95	104.241500	1,460,970.53	3,279.58	0.15
Original Face:		Base	5,000,000.000	104.007499	1,457,690.95	104.241500	1,460,970.53	3,279.58	0.15
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,499,355.120	101.784515	1,526,111.34	103.165880	1,546,822.90	20,711.56	0.16
Original Face:		Base	8,000,000.000	101.784515	1,526,111.34	103.165880	1,546,822.90	20,711.56	0.16
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	2,666,008.200	104.391401	2,783,083.31	103.454050	2,758,093.46	-24,989.85	0.28
Original Face:		Base	10,000,000.000	104.391401	2,783,083.31	103.454050	2,758,093.46	-24,989.85	0.28
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,330,657.300	106.522196	1,417,445.38	105.303170	1,401,224.32	-16,221.06	0.14
Original Face:		Base	7,350,000.000	106.522196	1,417,445.38	105.303170	1,401,224.32	-16,221.06	0.14
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	1,196,565.920	100.492410	1,202,457.93	101.919160	1,219,529.93	17,072.00	0.13
Original Face:		Base	4,400,000.000	100.492410	1,202,457.93	101.919160	1,219,529.93	17,072.00	0.13
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	3,779,899.200	101.040500	3,819,229.04	100.495970	3,798,646.37	-20,582.67	0.39
Original Face:		Base	10,000,000.000	101.040500	3,819,229.04	100.495970	3,798,646.37	-20,582.67	0.39
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,376,935.420	100.206796	1,379,782.87	102.195960	1,407,172.37	27,389.50	0.14
Original Face:		Base	3,600,000.000	100.206796	1,379,782.87	102.195960	1,407,172.37	27,389.50	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,123,071.200	99.960776	2,122,238.44	102.442030	2,174,917.24	52,678.80	0.22
Original Face:		Base	5,000,000.000	99.960776	2,122,238.44	102.442030	2,174,917.24	52,678.80	0.22
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	935,239.600	102.013060	954,066.53	103.071480	963,965.30	9,898.77	0.10
Original Face:		Base	5,000,000.000	102.013060	954,066.53	103.071480	963,965.30	9,898.77	0.10
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	4,009,079.000	99.764496	3,999,637.47	101.918780	4,086,004.41	86,366.94	0.42
Original Face:		Base	10,000,000.000	99.764496	3,999,637.47	101.918780	4,086,004.41	86,366.94	0.42
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	4,009,079.000	101.221521	4,058,050.75	104.040870	4,171,080.67	113,029.92	0.43
Original Face:		Base	10,000,000.000	101.221521	4,058,050.75	104.040870	4,171,080.67	113,029.92	0.43
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	3,844,752.400	99.947902	3,842,749.35	100.891590	3,879,031.83	36,282.48	0.40
Original Face:		Base	10,000,000.000	99.947902	3,842,749.35	100.891590	3,879,031.83	36,282.48	0.40
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	746,586.050	103.273340	771,024.35	108.079620	806,907.37	35,883.02	0.08
Original Face:		Base	5,000,000.000	103.273340	771,024.35	108.079620	806,907.37	35,883.02	0.08
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,515,113.050	99.894839	1,513,519.74	102.407760	1,551,593.34	38,073.60	0.16
Original Face:		Base	5,000,000.000	99.894839	1,513,519.74	102.407760	1,551,593.34	38,073.60	0.16
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	3,867,310.920	99.789249	3,859,160.54	101.275930	3,916,655.10	57,494.56	0.40
Original Face:		Base	10,815,142.000	99.789249	3,859,160.54	101.275930	3,916,655.10	57,494.56	0.40
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,052,372.850	102.126262	1,074,749.05	102.717090	1,080,966.77	6,217.72	0.11
Original Face:		Base	5,000,000.000	102.126262	1,074,749.05	102.717090	1,080,966.77	6,217.72	0.11
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	2,104,745.700	100.730403	2,120,118.83	101.874600	2,144,201.26	24,082.43	0.22
Original Face:		Base	10,000,000.000	100.730403	2,120,118.83	101.874600	2,144,201.26	24,082.43	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
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,406,130.900	102.799241	1,445,491.89	104.325130	1,466,947.89	21,456.00	0.15
Original Face:		Base	5,648,629.000	102.799241	1,445,491.89	104.325130	1,466,947.89	21,456.00	0.15
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	7,070,997.300	101.347210	7,166,258.45	100.397640	7,099,114.41	-67,144.04	0.73
Original Face:		Base	30,000,000.000	101.347210	7,166,258.45	100.397640	7,099,114.41	-67,144.04	0.73
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.50675	20 Nov 2042		
		Local	18,505,283.310	100.000000	18,505,283.31	99.905780	18,487,847.63	-17,435.68	1.90
Original Face:		Base	25,333,333.000	100.000000	18,505,283.31	99.905780	18,487,847.63	-17,435.68	1.90
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.547	16 Nov 2041		
		Local	5,359,262.640	100.166281	5,368,174.07	100.379060	5,379,577.46	11,403.39	0.55
Original Face:		Base	10,000,000.000	100.166281	5,368,174.07	100.379060	5,379,577.46	11,403.39	0.55
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	3,315,558.260	105.232507	3,489,045.08	104.367990	3,460,381.51	-28,663.57	0.36
Original Face:		Base	10,359,452.000	105.232507	3,489,045.08	104.367990	3,460,381.51	-28,663.57	0.36
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.547	16 Dec 2041		
		Local	8,263,730.030	100.166340	8,277,475.93	100.379940	8,295,127.25	17,651.32	0.85
Original Face:		Base	12,911,372.000	100.166340	8,277,475.93	100.379940	8,295,127.25	17,651.32	0.85
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	16,238,320.000	101.489008	16,480,109.96	99.244180	16,115,587.53	-364,522.43	1.66
Original Face:		Base	20,000,000.000	101.489008	16,480,109.96	99.244180	16,115,587.53	-364,522.43	1.66
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	5,340,334.600	104.586998	5,585,295.65	101.753610	5,433,983.24	-151,312.41	0.56
Original Face:		Base	10,000,000.000	104.586998	5,585,295.65	101.753610	5,433,983.24	-151,312.41	0.56
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	15,894,756.500	101.150239	16,077,584.20	98.185670	15,606,373.16	-471,211.04	1.61
Original Face:		Base	25,000,000.000	101.150239	16,077,584.20	98.185670	15,606,373.16	-471,211.04	1.61
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	6,573,425.500	100.206675	6,587,011.15	97.075060	6,381,156.75	-205,854.40	0.66
Original Face:		Base	10,000,000.000	100.206675	6,587,011.15	97.075060	6,381,156.75	-205,854.40	0.66

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,573,425.500	100.989867	6,638,493.70	98.962080	6,505,198.60	-133,295.10	0.67
Original Face:		Base	10,000,000.000	100.989867	6,638,493.70	98.962080	6,505,198.60	-133,295.10	0.67
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	10,279,237.960	102.102814	10,495,391.21	99.476800	10,225,456.99	-269,934.22	1.05
Original Face:		Base	18,249,312.000	102.102814	10,495,391.21	99.476800	10,225,456.99	-269,934.22	1.05
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	7,383,258.100	100.000000	7,383,258.08	96.175340	7,100,873.58	-282,384.50	0.73
Original Face:		Base	10,000,000.000	100.000000	7,383,258.08	96.175340	7,100,873.58	-282,384.50	0.73
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	7,383,258.100	101.880222	7,522,079.72	96.564290	7,129,590.76	-392,488.96	0.73
Original Face:		Base	10,000,000.000	101.880222	7,522,079.72	96.564290	7,129,590.76	-392,488.96	0.73
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	7,057,770.200	102.051077	7,202,530.53	98.029420	6,918,691.19	-283,839.34	0.71
Original Face:		Base	10,000,000.000	102.051077	7,202,530.53	98.029420	6,918,691.19	-283,839.34	0.71
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	97.895743	12,412,201.26	97.731400	12,391,364.21	-20,837.05	1.28
		Base		97.895743	12,412,201.26	97.731400	12,391,364.21	-20,837.05	1.28
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	97.756628	14,811,106.66	97.734300	14,807,723.79	-3,382.87	1.52
		Base		97.756628	14,811,106.66	97.734300	14,807,723.79	-3,382.87	1.52
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.5947	06 Feb 2020		
		Local	2,075,971.790	96.000150	1,992,936.04	100.300290	2,082,205.73	89,269.69	0.21
Original Face:		Base	4,000,000.000	96.000150	1,992,936.04	100.300290	2,082,205.73	89,269.69	0.21
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	8,740,901.470	111.462740	9,742,848.24	111.020940	9,704,230.98	-38,617.26	1.00
Original Face:		Base	28,600,000.000	111.462740	9,742,848.24	111.020940	9,704,230.98	-38,617.26	1.00
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	756,314.280	103.251281	780,904.18	102.473767	775,023.73	-5,880.45	0.08
Original Face:		Base	2,152,855.000	103.251281	780,904.18	102.473767	775,023.73	-5,880.45	0.08

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83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,032,274.670	105.521753	1,089,274.33	104.333352	1,077,006.77	-12,267.56	0.11
Original Face:		Base	2,348,960.000	105.521753	1,089,274.33	104.333352	1,077,006.77	-12,267.56	0.11
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,338,056.420	105.995887	2,478,243.64	105.010052	2,455,194.26	-23,049.38	0.25
Original Face:		Base	4,240,960.000	105.995887	2,478,243.64	105.010052	2,455,194.26	-23,049.38	0.25
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	3,156,503.060	106.535884	3,362,808.45	105.578005	3,332,572.96	-30,235.49	0.34
Original Face:		Base	6,113,646.000	106.535884	3,362,808.45	105.578005	3,332,572.96	-30,235.49	0.34
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	2,969,258.670	110.503507	3,281,134.95	108.987618	3,236,124.30	-45,010.65	0.33
Original Face:		Base	4,650,545.000	110.503507	3,281,134.95	108.987618	3,236,124.30	-45,010.65	0.33
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.28	25 Aug 2019		
		Local	973,165.250	105.141245	1,023,198.06	103.941876	1,011,526.22	-11,671.84	0.10
Original Face:		Base	5,080,000.000	105.141245	1,023,198.06	103.941876	1,011,526.22	-11,671.84	0.10
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.171	25 Nov 2024		
		Local	8,097,287.900	111.271390	9,009,964.83	110.017812	8,908,458.98	-101,505.85	0.92
Original Face:		Base	12,180,140.000	111.271390	9,009,964.83	110.017812	8,908,458.98	-101,505.85	0.92
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.049	25 Jan 2025		
		Local	7,344,719.680	110.837704	8,140,718.64	108.959671	8,002,782.40	-137,936.24	0.82
Original Face:		Base	10,243,765.000	110.837704	8,140,718.64	108.959671	8,002,782.40	-137,936.24	0.82
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		Local	10,000,000.000	99.963889	9,996,388.89	99.976500	9,997,650.00	1,261.11	1.03
		Base		99.963889	9,996,388.89	99.976500	9,997,650.00	1,261.11	1.03
912796FZ7	TREASURY BILL 03/16 0.00000					0.01	03 Mar 2016		
		Local	20,000,000.000	99.934125	19,986,825.02	99.944000	19,988,800.00	1,974.98	2.06
		Base		99.934125	19,986,825.02	99.944000	19,988,800.00	1,974.98	2.06
912796HQ5	TREASURY BILL 11/16 0.00000					0.01	10 Nov 2016		
		Local	20,000,000.000	99.549584	19,909,916.71	99.544800	19,908,960.00	-956.71	2.05
		Base		99.549584	19,909,916.71	99.544800	19,908,960.00	-956.71	2.05

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912828B82	US TREASURY N/B 02/16 0.25					0.25	29 Feb 2016		
		20,000,000.000	Local	100.008929	20,001,785.72	99.992200	19,998,440.00	-3,345.72	2.06
			Base	100.008929	20,001,785.72	99.992200	19,998,440.00	-3,345.72	2.06
912828EW6	US TREASURY N/B 02/16 4.5					4.5	15 Feb 2016		
		45,000,000.000	Local	100.886186	45,398,783.76	100.859400	45,386,730.00	-12,053.76	4.67
			Base	100.886186	45,398,783.76	100.859400	45,386,730.00	-12,053.76	4.67
912828F70	US TREASURY FRN 10/16 VAR					0.193049	31 Oct 2016		
		20,000,000.000	Local	99.974898	19,994,979.56	99.990700	19,998,140.00	3,160.44	2.06
			Base	99.974898	19,994,979.56	99.990700	19,998,140.00	3,160.44	2.06
912828H60	US TREASURY FRN 01/17 VAR					0.224049	31 Jan 2017		
		20,000,000.000	Local	99.998815	19,999,762.93	99.976600	19,995,320.00	-4,442.93	2.06
			Base	99.998815	19,999,762.93	99.976600	19,995,320.00	-4,442.93	2.06
912828K41	US TREASURY FRN 04/17 VAR					0.214049	30 Apr 2017		
		40,000,000.000	Local	100.001074	40,000,429.57	99.905500	39,962,200.00	-38,229.57	4.11
			Base	100.001074	40,000,429.57	99.905500	39,962,200.00	-38,229.57	4.11
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.014048	15,002,107.15	99.554700	14,933,205.00	-68,902.15	1.54
			Base	100.014048	15,002,107.15	99.554700	14,933,205.00	-68,902.15	1.54
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		20,000,000.000	Local	100.964714	20,192,942.87	100.921900	20,184,380.00	-8,562.87	2.08
			Base	100.964714	20,192,942.87	100.921900	20,184,380.00	-8,562.87	2.08
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		20,000,000.000	Local	100.685243	20,137,048.63	100.675800	20,135,160.00	-1,888.63	2.07
			Base	100.685243	20,137,048.63	100.675800	20,135,160.00	-1,888.63	2.07
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		20,000,000.000	Local	101.669056	20,333,811.21	101.585900	20,317,180.00	-16,631.21	2.09
			Base	101.669056	20,333,811.21	101.585900	20,317,180.00	-16,631.21	2.09
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		20,000,000.000	Local	100.157742	20,031,548.33	100.148400	20,029,680.00	-1,868.33	2.06
			Base	100.157742	20,031,548.33	100.148400	20,029,680.00	-1,868.33	2.06

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912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		20,000,000.000	Local	100.293715	20,058,743.03	100.273400	20,054,680.00	-4,063.03	2.06
			Base	100.293715	20,058,743.03	100.273400	20,054,680.00	-4,063.03	2.06
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		20,000,000.000	Local	100.696268	20,139,253.63	100.664100	20,132,820.00	-6,433.63	2.07
			Base	100.696268	20,139,253.63	100.664100	20,132,820.00	-6,433.63	2.07
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		20,000,000.000	Local	100.429207	20,085,841.34	100.453100	20,090,620.00	4,778.66	2.07
			Base	100.429207	20,085,841.34	100.453100	20,090,620.00	4,778.66	2.07
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.397182	4,969,859.08	98.902300	4,945,115.00	-24,744.08	0.51
			Base	99.397182	4,969,859.08	98.902300	4,945,115.00	-24,744.08	0.51
912828WK2	US TREASURY FRN 01/16 VAR					0.185049	31 Jan 2016		
		20,000,000.000	Local	100.000169	20,000,033.83	100.004300	20,000,860.00	826.17	2.06
			Base	100.000169	20,000,033.83	100.004300	20,000,860.00	826.17	2.06
US DOLLAR Total									
		662,010,984.450	Local		669,914,773.46		666,057,350.73	-3,857,422.73	68.56
	Original Face:	667,307,595.000	Base		669,914,773.46		666,057,350.73	-3,857,422.73	68.56
FIXED INCOME Total									
		662,010,984.450	Base		669,914,773.46		666,057,350.73	-3,857,422.73	68.56
	Original Face:	667,307,595.000							

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		967,627,928.550	Base	975,378,814.78		971,495,214.83	-3,883,599.95	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	0.010	1.000000	0.01	1.000000	0.01	0.00	0.00
		Base		1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		Local	0.010		0.01		0.01	0.00	0.00
		Base			0.01		0.01	0.00	0.00
CASH Total									
		Base	0.010		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00915SAK8	AIR PRODUCTS & CHEMI					0.19	19 Jan 2016		
		Local	10,000,000.000	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.79
		Base		99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.79
0347M3Z15	ANGLESEA FDG PLC & ANG					0.26	01 Dec 2015		
		Local	30,000,000.000	100.000000	30,000,000.00	99.999686	29,999,905.80	-94.20	2.36
		Base		100.000000	30,000,000.00	99.999686	29,999,905.80	-94.20	2.36
06945LAL2	BARTON CAPITAL CORP.					0.3	20 Jan 2016		
		Local	5,000,000.000	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	0.39
		Base		99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	0.39
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.599	02 Jun 2017		
		Local	30,000,000.000	99.969877	29,990,962.96	99.777500	29,933,250.00	-57,712.96	2.35
		Base		99.969877	29,990,962.96	99.777500	29,933,250.00	-57,712.96	2.35
16677JB39	CHEVRON CORP					0.205	03 Feb 2016		
		Local	10,000,000.000	99.963556	9,996,355.55	99.958833	9,995,883.30	-472.25	0.79
		Base		99.963556	9,996,355.55	99.958833	9,995,883.30	-472.25	0.79

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41068LZM1	HANNOVER FDG CO. LLC					0.4	21 Dec 2015		
		30,000,000.000	Local	99.977778	29,993,333.33	99.977778	29,993,333.33	0.00	2.36
			Base	99.977778	29,993,333.33	99.977778	29,993,333.33	0.00	2.36
45779PAM0	INSTITUTIONAL SECURED					0.35	21 Jan 2016		
		10,000,000.000	Local	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	0.79
			Base	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	0.79
78009NHT6	ROYAL BK OF CANADA					0.7116	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	99.550000	12,999,205.15	-58,760.85	1.02
			Base	100.000000	13,057,966.00	99.550000	12,999,205.15	-58,760.85	1.02
82124MZM5	SHEFFIELD RECEIVABLE					0.28	21 Dec 2015		
		30,000,000.000	Local	99.984444	29,995,333.33	99.984444	29,995,333.33	0.00	2.36
			Base	99.984444	29,995,333.33	99.984444	29,995,333.33	0.00	2.36
87019RAT3	SWEDBANK					0.43	27 Jan 2016		
		15,000,000.000	Local	99.931917	14,989,787.50	99.955694	14,993,354.10	3,566.60	1.18
			Base	99.931917	14,989,787.50	99.955694	14,993,354.10	3,566.60	1.18
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.736689	9,973,668.89	99.648800	9,964,880.00	-8,788.89	0.78
			Base	99.736689	9,973,668.89	99.648800	9,964,880.00	-8,788.89	0.78
912796HF9	TREASURY BILL 03/16 0.00000					0.2705	10 Mar 2016		
		20,000,000.000	Local	99.927569	19,985,513.89	99.955600	19,991,120.00	5,606.11	1.57
			Base	99.927569	19,985,513.89	99.955600	19,991,120.00	5,606.11	1.57
912796HN2	TREASURY BILL 05/16 0.00000					0.266	05 May 2016		
		20,000,000.000	Local	99.884733	19,976,946.66	99.863000	19,972,600.00	-4,346.66	1.57
			Base	99.884733	19,976,946.66	99.863000	19,972,600.00	-4,346.66	1.57
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		10,000,000.000	Local	99.862808	9,986,280.84	99.852800	9,985,280.00	-1,000.84	0.79
			Base	99.862808	9,986,280.84	99.852800	9,985,280.00	-1,000.84	0.79
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.34675	03 May 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	99.951000	19,990,200.00	-9,800.00	1.57
			Base	100.000000	20,000,000.00	99.951000	19,990,200.00	-9,800.00	1.57

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978UHA002	SUN TRUST ROBINSON REPO					0.17	02 Dec 2015		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.97
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.97
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2015		
		Local	264,975,688.550	100.000000	264,975,688.55	100.000000	264,975,688.55	0.00	20.84
		Base		100.000000	264,975,688.55	100.000000	264,975,688.55	0.00	20.84
US DOLLAR Total									
		Local	553,033,654.550		552,912,209.73		552,780,405.79	-131,803.94	43.48
		Base			552,912,209.73		552,780,405.79	-131,803.94	43.48
CASH EQUIVALENT Total									
		Base	553,033,654.550		552,912,209.73		552,780,405.79	-131,803.94	43.48
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.7411	12 Feb 2016		
		Local	5,677,376.000	100.000000	5,677,376.00	99.970900	5,675,723.88	-1,652.12	0.45
		Base		100.000000	5,677,376.00	99.970900	5,675,723.88	-1,652.12	0.45
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					0.6366	06 May 2019		
		Local	5,000,000.000	100.384525	5,019,226.25	99.732200	4,986,610.00	-32,616.25	0.39
		Base		100.384525	5,019,226.25	99.732200	4,986,610.00	-32,616.25	0.39
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.992562	5,676,953.74	100.046400	5,680,010.30	3,056.56	0.45
		Base		99.992562	5,676,953.74	100.046400	5,680,010.30	3,056.56	0.45
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	14,000,000.000	99.880472	13,983,266.07	99.592200	13,942,908.00	-40,358.07	1.10
		Base		99.880472	13,983,266.07	99.592200	13,942,908.00	-40,358.07	1.10
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.976184	4,540,819.30	101.093400	4,591,562.15	50,742.85	0.36
		Base		99.976184	4,540,819.30	101.093400	4,591,562.15	50,742.85	0.36

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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	100.265000	2,846,210.52	7,522.52	0.22
		Base		100.000000	2,838,688.00	100.265000	2,846,210.52	7,522.52	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	108.969786	4,083,171.98	108.615800	4,069,907.88	-13,264.10	0.32
		Base		108.969786	4,083,171.98	108.615800	4,069,907.88	-13,264.10	0.32
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	101.255295	908,285.31	101.658600	911,903.06	3,617.75	0.07
		Base		101.255295	908,285.31	101.658600	911,903.06	3,617.75	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.6776	23 May 2017		
		Local	10,948,820.000	99.490524	10,893,038.43	99.500300	10,894,108.75	1,070.32	0.86
		Base		99.490524	10,893,038.43	99.500300	10,894,108.75	1,070.32	0.86
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.4857	15 Aug 2018		
		Local	5,500,000.000	100.000000	5,500,000.00	99.860450	5,492,324.75	-7,675.25	0.43
	Original Face:	Base	5,500,000.000	100.000000	5,500,000.00	99.860450	5,492,324.75	-7,675.25	0.43
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	6,411,922.210	99.994440	6,411,565.73	100.060410	6,415,795.65	4,229.92	0.50
	Original Face:	Base	10,219,278.000	99.994440	6,411,565.73	100.060410	6,415,795.65	4,229.92	0.50
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.951525	4,539,699.31	100.674000	4,572,513.41	32,814.10	0.36
		Base		99.951525	4,539,699.31	100.674000	4,572,513.41	32,814.10	0.36
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	807,412.590	99.999165	807,405.85	100.074810	808,016.62	610.77	0.06
	Original Face:	Base	1,703,213.000	99.999165	807,405.85	100.074810	808,016.62	610.77	0.06
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.995175	7,947,943.49	99.602890	7,916,763.40	-31,180.09	0.62
	Original Face:	Base	7,948,327.000	99.995175	7,947,943.49	99.602890	7,916,763.40	-31,180.09	0.62
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.303121	2,847,292.67	100.887300	2,863,875.68	16,583.01	0.23
		Base		100.303121	2,847,292.67	100.887300	2,863,875.68	16,583.01	0.23

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2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.7366	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.89
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.89
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.992620	7,380,044.32	100.305500	7,403,136.70	23,092.38	0.58
		Base		99.992620	7,380,044.32	100.305500	7,403,136.70	23,092.38	0.58
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.567	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.029270	4,543,230.41	1,329.41	0.36
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.029270	4,543,230.41	1,329.41	0.36
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.000	99.992697	7,947,746.53	100.006010	7,948,804.69	1,058.16	0.63
Original Face:		Base	7,948,327.000	99.992697	7,947,746.53	100.006010	7,948,804.69	1,058.16	0.63
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.768384	4,531,381.21	100.314000	4,556,162.57	24,781.36	0.36
		Base		99.768384	4,531,381.21	100.314000	4,556,162.57	24,781.36	0.36
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	8,000,000.000	99.985541	7,998,843.28	99.795990	7,983,679.20	-15,164.08	0.63
Original Face:		Base	8,000,000.000	99.985541	7,998,843.28	99.795990	7,983,679.20	-15,164.08	0.63
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.490	100.000000	0.49	103.461024	0.51	0.02	0.00
Original Face:		Base	18.000	100.000000	0.49	103.461024	0.51	0.02	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,436,419.520	102.301173	1,469,474.02	103.658029	1,488,964.16	19,490.14	0.12
Original Face:		Base	2,752,950.000	102.301173	1,469,474.02	103.658029	1,488,964.16	19,490.14	0.12
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	110,631.840	103.888718	114,934.00	103.310550	114,294.36	-639.64	0.01
Original Face:		Base	3,000,000.000	103.888718	114,934.00	103.310550	114,294.36	-639.64	0.01
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	99.946400	3,997,856.00	-2,144.00	0.31
		Base		100.000000	4,000,000.00	99.946400	3,997,856.00	-2,144.00	0.31

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31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.943281	6,241,571.83	100.882300	6,300,214.64	58,642.81	0.50
		Base		99.943281	6,241,571.83	100.882300	6,300,214.64	58,642.81	0.50
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	7,704,728.020	105.631045	8,138,584.76	103.799782	7,997,490.89	-141,093.87	0.63
Original Face:		Base	11,354,753.000	105.631045	8,138,584.76	103.799782	7,997,490.89	-141,093.87	0.63
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,267,351.460	105.512527	3,447,465.09	103.800195	3,391,517.19	-55,947.90	0.27
Original Face:		Base	5,677,376.000	105.512527	3,447,465.09	103.800195	3,391,517.19	-55,947.90	0.27
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	99.758500	12,754,575.13	-30,876.87	1.00
		Base		100.000000	12,785,452.00	99.758500	12,754,575.13	-30,876.87	1.00
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	99.031400	11,244,770.86	-109,982.14	0.88
		Base		100.000000	11,354,753.00	99.031400	11,244,770.86	-109,982.14	0.88
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	100.004900	8,516,482.29	5,331.47	0.67
		Base		99.942295	8,511,150.82	100.004900	8,516,482.29	5,331.47	0.67
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	99.391000	6,783,435.75	-27,231.75	0.53
		Base		99.790000	6,810,667.50	99.391000	6,783,435.75	-27,231.75	0.53
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	100.093900	14,206,768.64	13,327.64	1.12
		Base		100.000000	14,193,441.00	100.093900	14,206,768.64	13,327.64	1.12
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.429100	22,579,857.43	-129,648.57	1.78
		Base		100.000000	22,709,506.00	99.429100	22,579,857.43	-129,648.57	1.78
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,058,634.730	103.405004	1,094,681.29	101.892090	1,078,665.05	-16,016.24	0.08
Original Face:		Base	2,838,688.000	103.405004	1,094,681.29	101.892090	1,078,665.05	-16,016.24	0.08

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3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,596,948.620	100.159860	2,601,100.10	100.871200	2,619,573.24	18,473.14	0.21
	Original Face:	Base	5,677,376.000	100.159860	2,601,100.10	100.871200	2,619,573.24	18,473.14	0.21
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,595,351.590	101.788832	3,659,666.38	98.312200	3,534,669.25	-124,997.13	0.28
	Original Face:	Base	5,677,376.000	101.788832	3,659,666.38	98.312200	3,534,669.25	-124,997.13	0.28
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,557,925.640	101.900318	7,701,550.28	99.308050	7,505,628.57	-195,921.71	0.59
	Original Face:	Base	11,275,256.000	101.900318	7,701,550.28	99.308050	7,505,628.57	-195,921.71	0.59
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,287,771.630	100.963930	4,329,102.75	100.041240	4,289,539.91	-39,562.84	0.34
	Original Face:	Base	7,317,571.000	100.963930	4,329,102.75	100.041240	4,289,539.91	-39,562.84	0.34
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,029,350.290	101.719228	3,081,431.74	101.083150	3,062,162.70	-19,269.04	0.24
	Original Face:	Base	5,677,376.000	101.719228	3,081,431.74	101.083150	3,062,162.70	-19,269.04	0.24
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	5,135,537.940	100.965234	5,185,107.92	96.860900	4,974,328.27	-210,779.65	0.39
	Original Face:	Base	6,713,909.000	100.965234	5,185,107.92	96.860900	4,974,328.27	-210,779.65	0.39
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,874,654.870	99.607565	3,859,449.35	95.988790	3,719,234.33	-140,215.02	0.29
	Original Face:	Base	5,677,376.000	99.607565	3,859,449.35	95.988790	3,719,234.33	-140,215.02	0.29
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	5,183,219.070	101.821127	5,277,612.07	96.576580	5,005,775.71	-271,836.36	0.39
	Original Face:	Base	6,995,663.000	101.821127	5,277,612.07	96.576580	5,005,775.71	-271,836.36	0.39
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,874,654.870	100.379776	3,889,369.87	96.452240	3,737,191.41	-152,178.46	0.29
	Original Face:	Base	5,677,376.000	100.379776	3,889,369.87	96.452240	3,737,191.41	-152,178.46	0.29
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,519,075.080	100.820814	7,580,792.73	96.293270	7,240,363.27	-340,429.46	0.57
	Original Face:	Base	11,354,753.000	100.820814	7,580,792.73	96.293270	7,240,363.27	-340,429.46	0.57

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3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,207,413.200	100.492245	4,228,123.99	98.095270	4,127,273.34	-100,850.65	0.32
Original Face:		Base	5,677,376.000	100.492245	4,228,123.99	98.095270	4,127,273.34	-100,850.65	0.32
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,512,473.000	98.310635	1,486,921.81	97.607300	1,476,284.06	-10,637.75	0.12
Original Face:		Base	2,000,000.000	98.310635	1,486,921.81	97.607300	1,476,284.06	-10,637.75	0.12
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,364,119.210	101.950353	5,468,738.47	97.996290	5,256,637.82	-212,100.65	0.41
Original Face:		Base	8,516,065.000	101.950353	5,468,738.47	97.996290	5,256,637.82	-212,100.65	0.41
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,797,966.400	99.817675	3,791,041.77	97.312130	3,695,882.00	-95,159.77	0.29
Original Face:		Base	5,677,376.000	99.817675	3,791,041.77	97.312130	3,695,882.00	-95,159.77	0.29
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,005,951.460	97.867136	984,495.88	98.776190	993,640.53	9,144.65	0.08
Original Face:		Base	2,838,688.000	97.867136	984,495.88	98.776190	993,640.53	9,144.65	0.08
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	117,008.880	102.749108	120,225.58	102.351350	119,760.17	-465.41	0.01
Original Face:		Base	648,587.000	102.749108	120,225.58	102.351350	119,760.17	-465.41	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,462,705.590	100.160755	2,466,664.51	99.485230	2,450,028.32	-16,636.19	0.19
Original Face:		Base	5,946,910.000	100.160755	2,466,664.51	99.485230	2,450,028.32	-16,636.19	0.19
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	359,778.770	105.827323	380,744.24	104.895770	377,392.71	-3,351.53	0.03
Original Face:		Base	500,000.000	105.827323	380,744.24	104.895770	377,392.71	-3,351.53	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,083,930.760	102.119012	1,106,899.38	103.696680	1,124,000.21	17,100.83	0.09
Original Face:		Base	5,677,376.000	102.119012	1,106,899.38	103.696680	1,124,000.21	17,100.83	0.09
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,309,709.750	101.666179	3,364,855.44	101.297050	3,352,638.34	-12,217.10	0.26
Original Face:		Base	11,354,753.000	101.666179	3,364,855.44	101.297050	3,352,638.34	-12,217.10	0.26

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,622,580.350	99.276757	1,610,845.15	100.344670	1,628,172.90	17,327.75	0.13
Original Face:		Base	2,838,688.000	99.276757	1,610,845.15	100.344670	1,628,172.90	17,327.75	0.13
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,593,602.140	99.972981	1,593,171.57	99.330970	1,582,940.46	-10,231.11	0.12
Original Face:		Base	2,838,688.000	99.972981	1,593,171.57	99.330970	1,582,940.46	-10,231.11	0.12
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,483,953.960	99.946024	1,483,152.98	99.191790	1,471,960.50	-11,192.48	0.12
Original Face:		Base	3,247,459.000	99.946024	1,483,152.98	99.191790	1,471,960.50	-11,192.48	0.12
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,043,665.570	100.330473	2,050,419.33	99.239970	2,028,133.10	-22,286.23	0.16
Original Face:		Base	5,677,376.000	100.330473	2,050,419.33	99.239970	2,028,133.10	-22,286.23	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,187,117.940	100.440659	6,214,382.02	99.380420	6,148,783.79	-65,598.23	0.48
Original Face:		Base	8,516,065.000	100.440659	6,214,382.02	99.380420	6,148,783.79	-65,598.23	0.48
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	5,276,979.870	100.103054	5,282,417.99	96.053590	5,068,728.61	-213,689.38	0.40
Original Face:		Base	7,380,589.000	100.103054	5,282,417.99	96.053590	5,068,728.61	-213,689.38	0.40
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,469,906.900	101.512573	4,537,517.49	95.383460	4,263,551.86	-273,965.63	0.34
Original Face:		Base	5,677,376.000	101.512573	4,537,517.49	95.383460	4,263,551.86	-273,965.63	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,255,576.710	100.028521	4,256,790.43	96.361560	4,100,740.10	-156,050.33	0.32
Original Face:		Base	5,677,376.000	100.028521	4,256,790.43	96.361560	4,100,740.10	-156,050.33	0.32
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	10,638,942.510	100.884312	10,733,023.99	97.346190	10,356,605.19	-376,418.80	0.81
Original Face:		Base	14,193,441.000	100.884312	10,733,023.99	97.346190	10,356,605.19	-376,418.80	0.81
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,686,538.350	100.562338	9,741,009.44	100.009430	9,687,451.79	-53,557.65	0.76
Original Face:		Base	14,193,441.000	100.562338	9,741,009.44	100.009430	9,687,451.79	-53,557.65	0.76

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3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,616,369.070	100.637252	4,645,786.98	99.467170	4,591,771.67	-54,015.31	0.36
Original Face:		Base	5,677,376.000	100.637252	4,645,786.98	99.467170	4,591,771.67	-54,015.31	0.36
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,699,849.950	99.885773	6,692,196.91	95.987420	6,431,013.11	-261,183.80	0.51
Original Face:		Base	8,516,065.000	99.885773	6,692,196.91	95.987420	6,431,013.11	-261,183.80	0.51
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	266,783.600	104.659908	279,215.47	103.893611	277,171.12	-2,044.35	0.02
Original Face:		Base	495,228.000	104.659908	279,215.47	103.893611	277,171.12	-2,044.35	0.02
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	6,556,212.460	104.035066	6,820,759.93	101.851244	6,677,583.95	-143,175.98	0.53
Original Face:		Base	8,516,065.000	104.035066	6,820,759.93	101.851244	6,677,583.95	-143,175.98	0.53
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	44,090.400	99.600162	43,914.11	101.163990	44,603.61	689.50	0.00
Original Face:		Base	8,516,065.000	99.600162	43,914.11	101.163990	44,603.61	689.50	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,501,296.270	101.564112	1,524,778.23	102.465230	1,538,306.68	13,528.45	0.12
Original Face:		Base	44,567,405.000	101.564112	1,524,778.23	102.465230	1,538,306.68	13,528.45	0.12
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	80,495.650	111.878940	90,057.68	111.945310	90,111.10	53.42	0.01
Original Face:		Base	1,000,000.000	111.878940	90,057.68	111.945310	90,111.10	53.42	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,626,490.770	106.704321	1,735,535.93	108.134070	1,758,790.67	23,254.74	0.14
Original Face:		Base	24,898,134.000	106.704321	1,735,535.93	108.134070	1,758,790.67	23,254.74	0.14
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,928,034.110	99.053609	1,909,787.36	102.672400	1,979,558.89	69,771.53	0.16
Original Face:		Base	5,677,376.000	99.053609	1,909,787.36	102.672400	1,979,558.89	69,771.53	0.16
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,111,888.190	106.153013	1,180,302.82	107.022740	1,189,973.21	9,670.39	0.09
Original Face:		Base	8,516,065.000	106.153013	1,180,302.82	107.022740	1,189,973.21	9,670.39	0.09

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34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		5,677,376.450	Local	99.989422	5,676,775.87	100.012410	5,678,081.01	1,305.14	0.45
	Original Face:	5,677,376.000	Base	99.989422	5,676,775.87	100.012410	5,678,081.01	1,305.14	0.45
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		5,677,376.450	Local	99.993037	5,676,981.15	99.770340	5,664,337.79	-12,643.36	0.45
	Original Face:	5,677,376.000	Base	99.993037	5,676,981.15	99.770340	5,664,337.79	-12,643.36	0.45
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.47575	15 Dec 2017		
		16,750,000.000	Local	100.000000	16,750,000.00	99.888660	16,731,350.55	-18,649.45	1.32
	Original Face:	16,750,000.000	Base	100.000000	16,750,000.00	99.888660	16,731,350.55	-18,649.45	1.32
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.677	15 May 2019		
		3,974,163.520	Local	100.000000	3,974,163.52	99.999990	3,974,163.12	-0.40	0.31
	Original Face:	3,974,164.000	Base	100.000000	3,974,163.52	99.999990	3,974,163.12	-0.40	0.31
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.647	15 Mar 2020		
		11,354,752.900	Local	100.000000	11,354,752.90	99.815020	11,333,748.88	-21,004.02	0.89
	Original Face:	11,354,753.000	Base	100.000000	11,354,752.90	99.815020	11,333,748.88	-21,004.02	0.89
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		143,493.350	Local	104.986872	150,649.18	104.778523	150,350.21	-298.97	0.01
	Original Face:	1,675,000.000	Base	104.986872	150,649.18	104.778523	150,350.21	-298.97	0.01
36250QAA1	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A1					0.45	20 Oct 2016		
		7,376,132.300	Local	100.000000	7,376,132.30	99.983930	7,374,946.96	-1,185.34	0.58
	Original Face:	10,000,000.000	Base	100.000000	7,376,132.30	99.983930	7,374,946.96	-1,185.34	0.58
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					0.78675	20 Jun 2018		
		7,000,000.000	Local	100.000000	7,000,000.00	100.001090	7,000,076.30	76.30	0.55
	Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	100.001090	7,000,076.30	76.30	0.55
36962G2V5	GENERAL ELEC CAP CORP COMPANY GUAR 05/16 VAR					0.5561	11 May 2016		
		11,354,753.000	Local	99.845512	11,337,211.30	100.052600	11,360,725.60	23,514.30	0.89
			Base	99.845512	11,337,211.30	100.052600	11,360,725.60	23,514.30	0.89
36962G5T7	GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR					1.1439	08 Feb 2016		
		2,838,688.000	Local	100.000000	2,838,688.00	100.114700	2,841,943.98	3,255.98	0.22
			Base	100.000000	2,838,688.00	100.114700	2,841,943.98	3,255.98	0.22

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370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.999029	1,135,463.98	100.015900	1,135,655.54	191.56	0.09
		Base		99.999029	1,135,463.98	100.015900	1,135,655.54	191.56	0.09
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.6239	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	100.002400	1,419,378.06	34.06	0.11
		Base		100.000000	1,419,344.00	100.002400	1,419,378.06	34.06	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.5219	30 Apr 2018		
		Local	5,677,376.000	100.451782	5,703,025.38	100.877800	5,727,212.01	24,186.63	0.45
		Base		100.451782	5,703,025.38	100.877800	5,727,212.01	24,186.63	0.45
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	29,414.850	100.136496	29,455.00	102.041450	30,015.34	560.34	0.00
Original Face:		Base	2,469,659.000	100.136496	29,455.00	102.041450	30,015.34	560.34	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	173,148.600	106.573793	184,531.03	106.402010	184,233.59	-297.44	0.01
Original Face:		Base	877,500.000	106.573793	184,531.03	106.402010	184,233.59	-297.44	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	44,603.340	102.021911	45,505.18	101.901670	45,451.55	-53.63	0.00
Original Face:		Base	400,000.000	102.021911	45,505.18	101.901670	45,451.55	-53.63	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,897,820.760	102.527687	7,072,176.06	98.962080	6,826,226.90	-245,949.16	0.54
Original Face:		Base	10,493,495.000	102.527687	7,072,176.06	98.962080	6,826,226.90	-245,949.16	0.54
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.994477	1,135,412.29	101.540400	1,152,965.86	17,553.57	0.09
		Base		99.994477	1,135,412.29	101.540400	1,152,965.86	17,553.57	0.09
44614UAA7	HUNTINGTON AUTO TRUST HUNT 2015 1 A1					0.35	15 Jun 2016		
		Local	2,880,531.610	100.000000	2,880,531.61	99.985850	2,880,124.01	-407.60	0.23
Original Face:		Base	15,000,000.000	100.000000	2,880,531.61	99.985850	2,880,124.01	-407.60	0.23
44918LAA0	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A1					0.39	15 Sep 2016		
		Local	17,892,801.660	100.000000	17,892,801.66	99.998260	17,892,490.33	-311.33	1.41
Original Face:		Base	30,000,000.000	100.000000	17,892,801.66	99.998260	17,892,490.33	-311.33	1.41

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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
44928UAA8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 B A1 144A					0.38	15 Jun 2016		
		6,249,203.640	Local	100.000000	6,249,203.64	100.000040	6,249,206.14	2.50	0.49
Original Face:		20,000,000.000	Base	100.000000	6,249,203.64	100.000040	6,249,206.14	2.50	0.49
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		1,703,213.000	Local	99.974632	1,702,780.93	101.042600	1,720,970.70	18,189.77	0.14
			Base	99.974632	1,702,780.93	101.042600	1,720,970.70	18,189.77	0.14
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.2355	11 Feb 2016		
		11,354,753.000	Local	100.000000	11,354,753.00	99.998000	11,354,525.90	-227.10	0.89
			Base	100.000000	11,354,753.00	99.998000	11,354,525.90	-227.10	0.89
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		6,035,051.000	Local	100.127264	6,042,731.46	100.824300	6,084,797.93	42,066.47	0.48
			Base	100.127264	6,042,731.46	100.824300	6,084,797.93	42,066.47	0.48
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.7261	12 Feb 2019		
		1,987,082.000	Local	100.000000	1,987,082.00	99.182100	1,970,829.66	-16,252.34	0.16
			Base	100.000000	1,987,082.00	99.182100	1,970,829.66	-16,252.34	0.16
46513BR75	STATE OF ISRAEL 03/20 0					1.4	01 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.39
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.39
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.2199	25 Jan 2018		
		4,610,030.000	Local	100.148342	4,616,868.63	100.491200	4,632,674.47	15,805.84	0.36
			Base	100.148342	4,616,868.63	100.491200	4,632,674.47	15,805.84	0.36
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.666	13 Jun 2016		
		5,677,376.000	Local	99.742682	5,662,767.09	99.902500	5,671,840.56	9,073.47	0.45
			Base	99.742682	5,662,767.09	99.902500	5,671,840.56	9,073.47	0.45
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.6776	23 Nov 2016		
		5,677,376.000	Local	99.975531	5,675,986.80	100.743700	5,719,598.65	43,611.85	0.45
			Base	99.975531	5,675,986.80	100.743700	5,719,598.65	43,611.85	0.45
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,974,164.000	Local	99.958354	3,972,508.93	99.752400	3,964,323.97	-8,184.96	0.31
			Base	99.958354	3,972,508.93	99.752400	3,964,323.97	-8,184.96	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.779955	2,832,441.61	99.745300	2,831,457.86	-983.75	0.22
		Base		99.779955	2,832,441.61	99.745300	2,831,457.86	-983.75	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	10,645,081.000	99.715386	10,614,783.62	99.521000	10,594,091.06	-20,692.56	0.83
		Base		99.715386	10,614,783.62	99.521000	10,594,091.06	-20,692.56	0.83
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.975834	3,973,203.60	101.090300	4,017,494.31	44,290.71	0.32
		Base		99.975834	3,973,203.60	101.090300	4,017,494.31	44,290.71	0.32
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.995690	8,515,697.98	100.065300	8,521,625.99	5,928.01	0.67
		Base		99.995690	8,515,697.98	100.065300	8,521,625.99	5,928.01	0.67
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.49575	15 Feb 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	99.984530	7,947,097.39	-1,229.61	0.63
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	99.984530	7,947,097.39	-1,229.61	0.63
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.63315	28 Jan 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.021800	2,839,306.83	618.83	0.22
		Base		100.000000	2,838,688.00	100.021800	2,839,306.83	618.83	0.22
69361YAH6	PSE+G TRANSITION FUNDING LLC PEGTF 2001 1 A8					6.89	15 Dec 2017		
		Local	3,116,791.960	101.647434	3,168,139.05	100.261190	3,124,932.71	-43,206.34	0.25
Original Face:		Base	16,920,000.000	101.647434	3,168,139.05	100.261190	3,124,932.71	-43,206.34	0.25
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.950445	8,511,844.83	99.953800	8,512,130.58	285.75	0.67
		Base		99.950445	8,511,844.83	99.953800	8,512,130.58	285.75	0.67
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.6372	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	99.575000	5,653,247.15	-24,128.85	0.44
		Base		100.000000	5,677,376.00	99.575000	5,653,247.15	-24,128.85	0.44
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.8219	30 Apr 2018		
		Local	11,354,753.000	99.820351	11,334,354.27	99.221800	11,266,390.31	-67,963.96	0.89
		Base		99.820351	11,334,354.27	99.221800	11,266,390.31	-67,963.96	0.89
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.821	25 Nov 2027		
		Local	1,772,824.570	99.858948	1,770,323.97	98.844250	1,752,335.15	-17,988.82	0.14
	Original Face:	Base	3,974,164.000	99.858948	1,770,323.97	98.844250	1,752,335.15	-17,988.82	0.14
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.597	15 Aug 2025		
		Local	578,352.020	100.000000	578,352.02	100.162130	579,289.70	937.68	0.05
	Original Face:	Base	2,270,951.000	100.000000	578,352.02	100.162130	579,289.70	937.68	0.05
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.921	25 Jan 2029		
		Local	1,715,554.330	100.000000	1,715,554.33	97.523180	1,673,063.14	-42,491.19	0.13
	Original Face:	Base	2,838,688.000	100.000000	1,715,554.33	97.523180	1,673,063.14	-42,491.19	0.13
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.501	25 Sep 2019		
		Local	1,298,234.600	100.000000	1,298,234.60	99.506190	1,291,823.79	-6,410.81	0.10
	Original Face:	Base	2,838,688.000	100.000000	1,298,234.60	99.506190	1,291,823.79	-6,410.81	0.10
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.47105	25 Sep 2019		
		Local	6,352,745.050	100.000000	6,352,745.05	99.037580	6,291,604.96	-61,140.09	0.49
	Original Face:	Base	9,651,540.000	100.000000	6,352,745.05	99.037580	6,291,604.96	-61,140.09	0.49
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.860091	1,133,886.37	100.606000	1,142,355.98	8,469.61	0.09
		Base		99.860091	1,133,886.37	100.606000	1,142,355.98	8,469.61	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.918171	4,538,184.40	100.919100	4,583,645.61	45,461.21	0.36
		Base		99.918171	4,538,184.40	100.919100	4,583,645.61	45,461.21	0.36
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.978626	2,838,081.27	99.959600	2,837,541.17	-540.10	0.22
		Base		99.978626	2,838,081.27	99.959600	2,837,541.17	-540.10	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5719	30 Oct 2017		
		Local	2,838,688.000	99.786239	2,832,619.98	99.954000	2,837,382.20	4,762.22	0.22
		Base		99.786239	2,832,619.98	99.954000	2,837,382.20	4,762.22	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.5719	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.850700	11,337,800.35	-16,952.65	0.89
		Base		100.000000	11,354,753.00	99.850700	11,337,800.35	-16,952.65	0.89
912828C81	US TREASURY N/B 04/16 0.375					0.375	30 Apr 2016		
		Local	20,000,000.000	100.022119	20,004,423.83	99.992200	19,998,440.00	-5,983.83	1.57
		Base		100.022119	20,004,423.83	99.992200	19,998,440.00	-5,983.83	1.57
912828K41	US TREASURY FRN 04/17 VAR					0.214049	30 Apr 2017		
		Local	10,000,000.000	99.991410	9,999,141.01	99.905500	9,990,550.00	-8,591.01	0.79
		Base		99.991410	9,999,141.01	99.905500	9,990,550.00	-8,591.01	0.79
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.397182	2,821,575.87	98.902300	2,807,527.72	-14,048.15	0.22
		Base		99.397182	2,821,575.87	98.902300	2,807,527.72	-14,048.15	0.22
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	98.930965	3,957,238.58	96.271800	3,850,872.00	-106,366.58	0.30
		Base		98.930965	3,957,238.58	96.271800	3,850,872.00	-106,366.58	0.30
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.995907	8,515,716.13	99.692680	8,489,893.11	-25,823.02	0.67
Original Face:		Base	8,516,065.000	99.995907	8,515,716.13	99.692680	8,489,893.11	-25,823.02	0.67
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	108.695314	6,171,041.68	108.668000	6,169,490.95	-1,550.73	0.49
		Base		108.695314	6,171,041.68	108.668000	6,169,490.95	-1,550.73	0.49
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9464	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.217400	5,689,718.62	12,342.62	0.45
		Base		100.000000	5,677,376.00	100.217400	5,689,718.62	12,342.62	0.45
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.6616	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.921100	4,538,317.44	-3,583.56	0.36
		Base		100.000000	4,541,901.00	99.921100	4,538,317.44	-3,583.56	0.36
96328DAL8	WHEELS SPV LLC WHLS 2015 1A A1 144A					0.4	20 Jun 2016		
		Local	4,630,519.060	100.000000	4,630,519.06	99.976560	4,629,433.67	-1,085.39	0.36
Original Face:		Base	10,000,000.000	100.000000	4,630,519.06	99.976560	4,629,433.67	-1,085.39	0.36

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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
98160YAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A1					0.4	17 Oct 2016		
		Local	13,443,656.550	100.000000	13,443,656.55	99.989220	13,442,207.32	-1,449.23	1.06
Original Face:		Base	19,000,000.000	100.000000	13,443,656.55	99.989220	13,442,207.32	-1,449.23	1.06
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.597	15 Jul 2019		
		Local	12,000,000.000	100.000000	12,000,000.00	99.999990	11,999,998.80	-1.20	0.94
Original Face:		Base	12,000,000.000	100.000000	12,000,000.00	99.999990	11,999,998.80	-1.20	0.94
US DOLLAR Total									
		Local	719,796,765.500		722,778,506.87		718,504,161.43	-4,274,345.44	56.52
Original Face:		Base	616,294,018.000		722,778,506.87		718,504,161.43	-4,274,345.44	56.52
FIXED INCOME Total									
		Base	719,796,765.500		722,778,506.87		718,504,161.43	-4,274,345.44	56.52
Original Face:			616,294,018.000						

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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: *November 30, 2015*

View Date: *December 16, 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								
		1,272,830,420.060	Base	1,275,690,716.61		1,271,284,567.23	-4,406,149.38	100.00
Original Face:		616,294,018.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.6951	21 Jun 2016		
		Local	1,800,000.000	100.022718	1,800,408.92	100.113800	1,802,048.40	1,639.48	1.76
		Base		100.022718	1,800,408.92	100.113800	1,802,048.40	1,639.48	1.76
85749P9B9	STATE STR INSTL LIQUID RESVS					0.148774	31 Dec 2099		
		Local	372,560.150	100.000000	372,560.15	100.000000	372,560.15	0.00	0.36
		Base		100.000000	372,560.15	100.000000	372,560.15	0.00	0.36
US DOLLAR Total									
		Local	2,172,560.150		2,172,969.07		2,174,608.55	1,639.48	2.13
		Base			2,172,969.07		2,174,608.55	1,639.48	2.13
CASH EQUIVALENT Total									
		Base	2,172,560.150		2,172,969.07		2,174,608.55	1,639.48	2.13
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	100.864489	1,008,644.89	100.992400	1,009,924.00	1,279.11	0.99
		Base		100.864489	1,008,644.89	100.992400	1,009,924.00	1,279.11	0.99
00287YAN9	ABBVIE INC SR UNSECURED 05/18 1.8					1.8	14 May 2018		
		Local	285,000.000	99.916705	284,762.61	99.992700	284,979.20	216.59	0.28
		Base		99.916705	284,762.61	99.992700	284,979.20	216.59	0.28
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
		Local	1,115,000.000	100.697564	1,122,777.84	100.718500	1,123,011.28	233.44	1.10
		Base		100.697564	1,122,777.84	100.718500	1,123,011.28	233.44	1.10
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998496	539,991.88	100.105180	540,567.97	576.09	0.53
Original Face:		Base	540,000.000	99.998496	539,991.88	100.105180	540,567.97	576.09	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.996905	324,989.94	100.333460	326,083.75	1,093.81	0.32
Original Face:		Base	325,000.000	99.996905	324,989.94	100.333460	326,083.75	1,093.81	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.993530	484,968.62	100.187520	485,909.47	940.85	0.48
Original Face:		Base	485,000.000	99.993530	484,968.62	100.187520	485,909.47	940.85	0.48
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.1136	05 Nov 2018		
		Local	1,105,000.000	100.140748	1,106,555.27	100.071700	1,105,792.29	-762.98	1.08
		Base		100.140748	1,106,555.27	100.071700	1,105,792.29	-762.98	1.08
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.122366	1,387,713.13	99.437500	1,392,125.00	4,411.87	1.36
		Base		99.122366	1,387,713.13	99.437500	1,392,125.00	4,411.87	1.36
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.974781	534,865.08	100.238000	536,273.30	1,408.22	0.53
		Base		99.974781	534,865.08	100.238000	536,273.30	1,408.22	0.53
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.989322	649,930.59	99.742840	648,328.46	-1,602.13	0.63
Original Face:		Base	650,000.000	99.989322	649,930.59	99.742840	648,328.46	-1,602.13	0.63
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		Local	210,254.870	100.000000	210,254.87	99.920770	210,088.29	-166.58	0.21
Original Face:		Base	450,000.000	100.000000	210,254.87	99.920770	210,088.29	-166.58	0.21
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.8316	14 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	99.975600	749,817.00	-183.00	0.73
		Base		100.000000	750,000.00	99.975600	749,817.00	-183.00	0.73
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.8316	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	99.918700	499,593.50	-406.50	0.49
		Base		100.000000	500,000.00	99.918700	499,593.50	-406.50	0.49
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	590,000.000	99.894251	589,376.08	99.865500	589,206.45	-169.63	0.58
		Base		99.894251	589,376.08	99.865500	589,206.45	-169.63	0.58

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06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	100.243919	1,002,439.19	100.248500	1,002,485.00	45.81	0.98
		Base		100.243919	1,002,439.19	100.248500	1,002,485.00	45.81	0.98
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.990838	824,924.41	100.364000	828,003.00	3,078.59	0.81
		Base		99.990838	824,924.41	100.364000	828,003.00	3,078.59	0.81
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.765959	806,108.95	99.601800	804,782.54	-1,326.41	0.79
		Base		99.765959	806,108.95	99.601800	804,782.54	-1,326.41	0.79
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	197,392.130	99.999068	197,390.29	99.943010	197,279.64	-110.65	0.19
Original Face:		Base	565,000.000	99.999068	197,390.29	99.943010	197,279.64	-110.65	0.19
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	1,390,000.000	100.034500	1,390,479.55	99.885170	1,388,403.86	-2,075.69	1.36
Original Face:		Base	1,390,000.000	100.034500	1,390,479.55	99.885170	1,388,403.86	-2,075.69	1.36
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	1,210,000.000	99.969102	1,209,626.13	99.689110	1,206,238.23	-3,387.90	1.18
Original Face:		Base	1,210,000.000	99.969102	1,209,626.13	99.689110	1,206,238.23	-3,387.90	1.18
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	535,827.910	99.987894	535,763.04	99.895480	535,267.86	-495.18	0.52
Original Face:		Base	1,000,000.000	99.987894	535,763.04	99.895480	535,267.86	-495.18	0.52
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.539352	497,696.76	99.542220	497,711.10	14.34	0.49
Original Face:		Base	500,000.000	99.539352	497,696.76	99.542220	497,711.10	14.34	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.802663	399,210.65	99.639100	398,556.40	-654.25	0.39
		Base		99.802663	399,210.65	99.639100	398,556.40	-654.25	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	100.003590	1,000,035.90	35.90	0.98
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.003590	1,000,035.90	35.90	0.98

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14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.847869	1,098,326.56	99.965510	1,099,620.61	1,294.05	1.08
	Original Face:	Base	1,100,000.000	99.847869	1,098,326.56	99.965510	1,099,620.61	1,294.05	1.08
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.996539	329,988.58	100.149900	330,494.67	506.09	0.32
	Original Face:	Base	330,000.000	99.996539	329,988.58	100.149900	330,494.67	506.09	0.32
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.992379	664,949.32	100.066800	665,444.22	494.90	0.65
		Base		99.992379	664,949.32	100.066800	665,444.22	494.90	0.65
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.136927	1,001,369.27	99.646300	996,463.00	-4,906.27	0.98
		Base		100.136927	1,001,369.27	99.646300	996,463.00	-4,906.27	0.98
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.244100	370,903.17	903.17	0.36
		Base		100.000000	370,000.00	100.244100	370,903.17	903.17	0.36
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.614	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.099300	600,595.80	595.80	0.59
		Base		100.000000	600,000.00	100.099300	600,595.80	595.80	0.59
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					0.6472	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	99.920000	1,398,880.00	-1,120.00	1.37
		Base		100.000000	1,400,000.00	99.920000	1,398,880.00	-1,120.00	1.37
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.995521	1,499,932.82	100.012490	1,500,187.35	254.53	1.47
	Original Face:	Base	1,500,000.000	99.995521	1,499,932.82	100.012490	1,500,187.35	254.53	1.47
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.5739	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	99.952770	599,716.62	-283.38	0.59
	Original Face:	Base	600,000.000	100.000000	600,000.00	99.952770	599,716.62	-283.38	0.59
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.251472	253,128.68	100.912100	252,280.25	-848.43	0.25
		Base		101.251472	253,128.68	100.912100	252,280.25	-848.43	0.25

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191216BR0	COCA COLA CO/THE SR UNSECURED 10/17 0.875					0.875	27 Oct 2017		
		Local	750,000.000	99.958107	749,685.80	99.669300	747,519.75	-2,166.05	0.73
		Base		99.958107	749,685.80	99.669300	747,519.75	-2,166.05	0.73
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.538775	442,370.61	100.515700	442,269.08	-101.53	0.43
		Base		100.538775	442,370.61	100.515700	442,269.08	-101.53	0.43
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.214188	1,603,427.00	99.947000	1,599,152.00	-4,275.00	1.57
		Base		100.214188	1,603,427.00	99.947000	1,599,152.00	-4,275.00	1.57
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.875414	709,115.44	100.117600	710,834.96	1,719.52	0.70
		Base		99.875414	709,115.44	100.117600	710,834.96	1,719.52	0.70
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.066681	1,576,050.22	100.006010	1,575,094.66	-955.56	1.54
Original Face:		Base	1,575,000.000	100.066681	1,576,050.22	100.006010	1,575,094.66	-955.56	1.54
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.37575	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.980990	729,861.23	-138.77	0.71
Original Face:		Base	730,000.000	100.000000	730,000.00	99.980990	729,861.23	-138.77	0.71
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.910082	659,406.54	99.791900	658,626.54	-780.00	0.64
		Base		99.910082	659,406.54	99.791900	658,626.54	-780.00	0.64
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.5335	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.699600	244,264.02	-735.98	0.24
		Base		100.000000	245,000.00	99.699600	244,264.02	-735.98	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.52315	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.750800	987,508.00	-12,492.00	0.97
		Base		100.000000	1,000,000.00	98.750800	987,508.00	-12,492.00	0.97
30231GAA0	EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921					0.921	15 Mar 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.046600	1,000,466.00	466.00	0.98
		Base		100.000000	1,000,000.00	100.046600	1,000,466.00	466.00	0.98

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30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.855383	998,553.83	100.069900	1,000,699.00	2,145.17	0.98
		Base		99.855383	998,553.83	100.069900	1,000,699.00	2,145.17	0.98
3133EEG53	FEDERAL FARM CREDIT BANK BONDS 08/17 0.8					0.8	04 Aug 2017		
		Local	1,500,000.000	99.969741	1,499,546.11	99.391000	1,490,865.00	-8,681.11	1.46
		Base		99.969741	1,499,546.11	99.391000	1,490,865.00	-8,681.11	1.46
3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		Local	1,000,000.000	99.881345	998,813.45	100.180000	1,001,800.00	2,986.55	0.98
		Base		99.881345	998,813.45	100.180000	1,001,800.00	2,986.55	0.98
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.819050	1,497,285.75	99.889900	1,498,348.50	1,062.75	1.47
		Base		99.819050	1,497,285.75	99.889900	1,498,348.50	1,062.75	1.47
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.069671	1,100,766.38	99.789900	1,097,688.90	-3,077.48	1.07
		Base		100.069671	1,100,766.38	99.789900	1,097,688.90	-3,077.48	1.07
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	370,616.820	101.149629	374,877.54	100.692950	373,185.01	-1,692.53	0.37
Original Face:		Base	1,000,000.000	101.149629	374,877.54	100.692950	373,185.01	-1,692.53	0.37
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	113,216.460	101.793131	115,246.58	100.497490	113,779.70	-1,466.88	0.11
Original Face:		Base	3,500,000.000	101.793131	115,246.58	100.497490	113,779.70	-1,466.88	0.11
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	192,456.030	101.805384	195,930.60	101.358780	195,071.08	-859.52	0.19
Original Face:		Base	1,000,000.000	101.805384	195,930.60	101.358780	195,071.08	-859.52	0.19
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		Local	32,082.340	102.463411	32,872.66	99.973210	32,073.75	-798.91	0.03
Original Face:		Base	2,000,000.000	102.463411	32,872.66	99.973210	32,073.75	-798.91	0.03
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	312,174.100	102.082024	318,673.64	102.356063	319,529.12	855.48	0.31
Original Face:		Base	485,000.000	102.082024	318,673.64	102.356063	319,529.12	855.48	0.31

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31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	82,747.440	103.763838	85,861.92	103.567750	85,699.66	-162.26	0.08
Original Face:		Base	281,000.000	103.763838	85,861.92	103.567750	85,699.66	-162.26	0.08
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	0.010	-5,300.000000	-0.53	100.000000	0.01	0.54	0.00
Original Face:		Base	3,300,000.000	-5,300.000000	-0.53	100.000000	0.01	0.54	0.00
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	58,288.360	100.970811	58,854.23	100.980680	58,859.98	5.75	0.06
Original Face:		Base	550,000.000	100.970811	58,854.23	100.980680	58,859.98	5.75	0.06
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.978419	1,199,741.03	99.833500	1,198,002.00	-1,739.03	1.17
		Base		99.978419	1,199,741.03	99.833500	1,198,002.00	-1,739.03	1.17
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	552,040.830	99.995998	552,018.74	99.910180	551,544.99	-473.75	0.54
Original Face:		Base	780,000.000	99.995998	552,018.74	99.910180	551,544.99	-473.75	0.54
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	139,893.260	99.998049	139,890.53	99.945510	139,817.03	-73.50	0.14
Original Face:		Base	355,000.000	99.998049	139,890.53	99.945510	139,817.03	-73.50	0.14
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	500,000.000	99.820312	499,101.56	99.820250	499,101.25	-0.31	0.49
Original Face:		Base	500,000.000	99.820312	499,101.56	99.820250	499,101.25	-0.31	0.49
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	37,281.810	100.000483	37,281.99	99.989970	37,278.07	-3.92	0.04
Original Face:		Base	1,000,000.000	100.000483	37,281.99	99.989970	37,278.07	-3.92	0.04
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	331,701.610	99.917251	331,427.13	99.952330	331,543.49	116.36	0.32
Original Face:		Base	450,000.000	99.917251	331,427.13	99.952330	331,543.49	116.36	0.32
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	1,050,000.000	100.000000	1,050,000.00	99.627280	1,046,086.44	-3,913.56	1.02
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	99.627280	1,046,086.44	-3,913.56	1.02

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34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.980540	994,806.37	99.832360	993,331.98	-1,474.39	0.97
Original Face:		Base	995,000.000	99.980540	994,806.37	99.832360	993,331.98	-1,474.39	0.97
36962G5N0	GENERAL ELEC CAP CORP COMPANY GUAR 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	101.927172	1,121,198.89	102.050600	1,122,556.60	1,357.71	1.10
		Base		101.927172	1,121,198.89	102.050600	1,122,556.60	1,357.71	1.10
36962G7J7	GENERAL ELEC CAP CORP COMPANY GUAR 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.992965	574,959.55	100.373000	577,144.75	2,185.20	0.57
		Base		99.992965	574,959.55	100.373000	577,144.75	2,185.20	0.57
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.102828	1,001,028.28	100.853000	1,008,530.00	7,501.72	0.99
		Base		100.102828	1,001,028.28	100.853000	1,008,530.00	7,501.72	0.99
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	662,266.500	101.575133	672,698.08	100.364690	664,681.72	-8,016.36	0.65
Original Face:		Base	2,750,000.000	101.575133	672,698.08	100.364690	664,681.72	-8,016.36	0.65
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.1139	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.850400	678,982.72	-1,017.28	0.66
		Base		100.000000	680,000.00	99.850400	678,982.72	-1,017.28	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.920949	629,501.98	99.738600	628,353.18	-1,148.80	0.62
		Base		99.920949	629,501.98	99.738600	628,353.18	-1,148.80	0.62
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.995705	439,981.10	99.884530	439,491.93	-489.17	0.43
Original Face:		Base	440,000.000	99.995705	439,981.10	99.884530	439,491.93	-489.17	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	72,465.220	99.999627	72,464.95	99.980920	72,451.39	-13.56	0.07
Original Face:		Base	891,000.000	99.999627	72,464.95	99.980920	72,451.39	-13.56	0.07
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.968286	499,841.43	99.957070	499,785.35	-56.08	0.49
Original Face:		Base	500,000.000	99.968286	499,841.43	99.957070	499,785.35	-56.08	0.49

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43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	432,255.600	99.985851	432,194.44	99.958980	432,078.29	-116.15	0.42
Original Face:		Base	688,000.000	99.985851	432,194.44	99.958980	432,078.29	-116.15	0.42
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	440,000.000	99.961036	439,828.56	99.846460	439,324.42	-504.14	0.43
Original Face:		Base	440,000.000	99.961036	439,828.56	99.846460	439,324.42	-504.14	0.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.896544	998,965.44	99.228600	992,286.00	-6,679.44	0.97
		Base		99.896544	998,965.44	99.228600	992,286.00	-6,679.44	0.97
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	36,260.500	99.998180	36,259.84	99.974780	36,251.36	-8.48	0.04
Original Face:		Base	293,000.000	99.998180	36,259.84	99.974780	36,251.36	-8.48	0.04
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	0.000	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
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	270,031.120	99.992227	270,010.13	99.917250	269,807.67	-202.46	0.26
Original Face:		Base	305,000.000	99.992227	270,010.13	99.917250	269,807.67	-202.46	0.26
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.989641	459,952.35	99.676660	458,512.64	-1,439.71	0.45
Original Face:		Base	460,000.000	99.989641	459,952.35	99.676660	458,512.64	-1,439.71	0.45
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	340,000.000	99.999259	339,997.48	99.458120	338,157.61	-1,839.87	0.33
Original Face:		Base	340,000.000	99.999259	339,997.48	99.458120	338,157.61	-1,839.87	0.33
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	950,000.000	99.894532	948,998.05	99.965000	949,667.50	669.45	0.93
Original Face:		Base	950,000.000	99.894532	948,998.05	99.965000	949,667.50	669.45	0.93
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.981729	394,927.83	99.949370	394,800.01	-127.82	0.39
Original Face:		Base	395,000.000	99.981729	394,927.83	99.949370	394,800.01	-127.82	0.39

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458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	100.954845	1,051,949.49	101.042600	1,052,863.89	914.40	1.03
		Base		100.954845	1,051,949.49	101.042600	1,052,863.89	914.40	1.03
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.315902	501,579.51	100.334000	501,670.00	90.49	0.49
		Base		100.315902	501,579.51	100.334000	501,670.00	90.49	0.49
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.454467	954,317.44	100.216900	952,060.55	-2,256.89	0.93
		Base		100.454467	954,317.44	100.216900	952,060.55	-2,256.89	0.93
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.777929	997,779.29	99.466800	994,668.00	-3,111.29	0.97
		Base		99.777929	997,779.29	99.466800	994,668.00	-3,111.29	0.97
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.072500	1,501,087.50	100.082700	1,501,240.50	153.00	1.47
		Base		100.072500	1,501,087.50	100.082700	1,501,240.50	153.00	1.47
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	340,028.390	99.994139	340,008.46	99.979950	339,960.21	-48.25	0.33
	Original Face:	Base	730,000.000	99.994139	340,008.46	99.979950	339,960.21	-48.25	0.33
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	169,490.370	99.917311	169,350.22	99.973060	169,444.71	94.49	0.17
	Original Face:	Base	725,000.000	99.917311	169,350.22	99.973060	169,444.71	94.49	0.17
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,600,000.000	99.961554	1,599,384.87	99.823190	1,597,171.04	-2,213.83	1.56
	Original Face:	Base	1,600,000.000	99.961554	1,599,384.87	99.823190	1,597,171.04	-2,213.83	1.56
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.948029	339,823.30	100.215600	340,733.04	909.74	0.33
		Base		99.948029	339,823.30	100.215600	340,733.04	909.74	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					0.749	02 Jun 2017		
		Local	475,000.000	99.888194	474,468.92	99.911000	474,577.25	108.33	0.46
		Base		99.888194	474,468.92	99.911000	474,577.25	108.33	0.46

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49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.8832	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.018600	750,139.50	139.50	0.73
		Base		100.000000	750,000.00	100.018600	750,139.50	139.50	0.73
548661DF1	LOWE S COS INC SR UNSECURED 09/18 VAR					0.9355	14 Sep 2018		
		Local	130,000.000	100.000000	130,000.00	100.628900	130,817.57	817.57	0.13
		Base		100.000000	130,000.00	100.628900	130,817.57	817.57	0.13
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.6969	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.887600	998,876.00	-1,124.00	0.98
		Base		100.000000	1,000,000.00	99.887600	998,876.00	-1,124.00	0.98
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.979608	589,879.69	99.776200	588,679.58	-1,200.11	0.58
		Base		99.979608	589,879.69	99.776200	588,679.58	-1,200.11	0.58
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.231996	1,002,319.96	99.944700	999,447.00	-2,872.96	0.98
		Base		100.231996	1,002,319.96	99.944700	999,447.00	-2,872.96	0.98
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	237,978.700	99.993209	237,962.54	99.966470	237,898.91	-63.63	0.23
	Original Face:	Base	1,160,000.000	99.993209	237,962.54	99.966470	237,898.91	-63.63	0.23
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	1,530,000.000	99.985825	1,529,783.13	99.868410	1,527,986.67	-1,796.46	1.50
	Original Face:	Base	1,530,000.000	99.985825	1,529,783.13	99.868410	1,527,986.67	-1,796.46	1.50
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.847657	599,085.94	99.807150	598,842.90	-243.04	0.59
	Original Face:	Base	600,000.000	99.847657	599,085.94	99.807150	598,842.90	-243.04	0.59
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.995848	1,209,949.76	100.109000	1,211,318.90	1,369.14	1.19
		Base		99.995848	1,209,949.76	100.109000	1,211,318.90	1,369.14	1.19
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.902555	989,035.29	99.802200	988,041.78	-993.51	0.97
		Base		99.902555	989,035.29	99.802200	988,041.78	-993.51	0.97

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61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.117501	1,001,175.01	100.403100	1,004,031.00	2,855.99	0.98
		Base		100.117501	1,001,175.01	100.403100	1,004,031.00	2,855.99	0.98
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.6617	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.091100	1,000,911.00	911.00	0.98
		Base		100.000000	1,000,000.00	100.091100	1,000,911.00	911.00	0.98
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.989861	704,928.52	99.770500	703,382.03	-1,546.49	0.69
		Base		99.989861	704,928.52	99.770500	703,382.03	-1,546.49	0.69
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	1,000,563.380	99.835244	998,914.89	99.819660	998,758.96	-155.93	0.98
Original Face:		Base	1,500,000.000	99.835244	998,914.89	99.819660	998,758.96	-155.93	0.98
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	693,516.790	99.840034	692,407.40	99.829850	692,336.77	-70.63	0.68
Original Face:		Base	785,000.000	99.840034	692,407.40	99.829850	692,336.77	-70.63	0.68
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	650,000.000	99.828125	648,882.81	99.551620	647,085.53	-1,797.28	0.63
Original Face:		Base	650,000.000	99.828125	648,882.81	99.551620	647,085.53	-1,797.28	0.63
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.855580	998,555.80	100.233700	1,002,337.00	3,781.20	0.98
		Base		99.855580	998,555.80	100.233700	1,002,337.00	3,781.20	0.98
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.9005	15 Jan 2019		
		Local	500,000.000	100.564744	502,823.72	100.044400	500,222.00	-2,601.72	0.49
		Base		100.564744	502,823.72	100.044400	500,222.00	-2,601.72	0.49
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	100.549108	502,745.54	100.564200	502,821.00	75.46	0.49
		Base		100.549108	502,745.54	100.564200	502,821.00	75.46	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.988610	499,943.05	99.932400	499,662.00	-281.05	0.49
		Base		99.988610	499,943.05	99.932400	499,662.00	-281.05	0.49

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69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					0.7444	01 Jun 2018		
		Local	1,400,000.000	99.869571	1,398,174.00	99.557700	1,393,807.80	-4,366.20	1.36
		Base		99.869571	1,398,174.00	99.557700	1,393,807.80	-4,366.20	1.36
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.934912	794,482.55	99.556800	791,476.56	-3,005.99	0.77
		Base		99.934912	794,482.55	99.556800	791,476.56	-3,005.99	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.928899	384,726.26	99.582100	383,391.09	-1,335.17	0.38
		Base		99.928899	384,726.26	99.582100	383,391.09	-1,335.17	0.38
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.891726	554,399.08	99.222700	550,685.99	-3,713.09	0.54
		Base		99.891726	554,399.08	99.222700	550,685.99	-3,713.09	0.54
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	100.763900	443,361.16	100.853100	443,753.64	392.48	0.43
		Base		100.763900	443,361.16	100.853100	443,753.64	392.48	0.43
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.973997	1,499,609.96	100.065200	1,500,978.00	1,368.04	1.47
		Base		99.973997	1,499,609.96	100.065200	1,500,978.00	1,368.04	1.47
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.537030	497,685.15	99.175300	495,876.50	-1,808.65	0.49
		Base		99.537030	497,685.15	99.175300	495,876.50	-1,808.65	0.49
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	100.588862	1,005,888.62	100.590100	1,005,901.00	12.38	0.98
		Base		100.588862	1,005,888.62	100.590100	1,005,901.00	12.38	0.98
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.984793	299,954.38	99.825100	299,475.30	-479.08	0.29
		Base		99.984793	299,954.38	99.825100	299,475.30	-479.08	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.953074	704,669.17	99.274600	699,885.93	-4,783.24	0.69
		Base		99.953074	704,669.17	99.274600	699,885.93	-4,783.24	0.69

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882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.054114	500,270.57	99.650100	498,250.50	-2,020.07	0.49
		Base		100.054114	500,270.57	99.650100	498,250.50	-2,020.07	0.49
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	905,000.000	99.840840	903,559.60	100.147100	906,331.26	2,771.66	0.89
		Base		99.840840	903,559.60	100.147100	906,331.26	2,771.66	0.89
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.997395	564,985.28	99.902300	564,448.00	-537.28	0.55
Original Face:		Base	565,000.000	99.997395	564,985.28	99.902300	564,448.00	-537.28	0.55
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	776,163.110	99.992669	776,106.21	99.886680	775,283.56	-822.65	0.76
Original Face:		Base	830,000.000	99.992669	776,106.21	99.886680	775,283.56	-822.65	0.76
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.974273	999,742.73	100.017700	1,000,177.00	434.27	0.98
		Base		99.974273	999,742.73	100.017700	1,000,177.00	434.27	0.98
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	101.134299	1,618,148.78	101.110700	1,617,771.20	-377.58	1.58
		Base		101.134299	1,618,148.78	101.110700	1,617,771.20	-377.58	1.58
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.818594	698,730.16	100.104100	700,728.70	1,998.54	0.69
		Base		99.818594	698,730.16	100.104100	700,728.70	1,998.54	0.69
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	101.064353	808,514.82	100.788700	806,309.60	-2,205.22	0.79
		Base		101.064353	808,514.82	100.788700	806,309.60	-2,205.22	0.79
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		Local	1,000,000.000	101.065790	1,010,657.90	100.988900	1,009,889.00	-768.90	0.99
		Base		101.065790	1,010,657.90	100.988900	1,009,889.00	-768.90	0.99
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.906790	204,808.92	99.931200	204,858.96	50.04	0.20
		Base		99.906790	204,808.92	99.931200	204,858.96	50.04	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
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.665415	1,033,530.35	99.302400	1,029,765.89	-3,764.46	1.01
		Base		99.665415	1,033,530.35	99.302400	1,029,765.89	-3,764.46	1.01
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	2,541.110	99.995278	2,540.99	99.987720	2,540.80	-0.19	0.00
Original Face:		Base	800,000.000	99.995278	2,540.99	99.987720	2,540.80	-0.19	0.00
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	165,197.020	99.978668	165,161.78	99.767870	164,813.55	-348.23	0.16
Original Face:		Base	500,000.000	99.978668	165,161.78	99.767870	164,813.55	-348.23	0.16
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	1,257,631.070	99.911198	1,256,514.27	99.572450	1,252,254.07	-4,260.20	1.23
Original Face:		Base	1,725,000.000	99.911198	1,256,514.27	99.572450	1,252,254.07	-4,260.20	1.23
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.801527	721,565.04	100.189400	724,369.36	2,804.32	0.71
		Base		99.801527	721,565.04	100.189400	724,369.36	2,804.32	0.71
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.023509	1,200,282.11	100.023100	1,200,277.20	-4.91	1.18
		Base		100.023509	1,200,282.11	100.023100	1,200,277.20	-4.91	1.18
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		Local	500,000.000	99.987058	499,935.29	99.975900	499,879.50	-55.79	0.49
		Base		99.987058	499,935.29	99.975900	499,879.50	-55.79	0.49
US DOLLAR Total									
		Local	99,952,362.860		100,051,725.67		99,968,978.77	-82,746.90	97.87
Original Face:		Base	53,348,000.000		100,051,725.67		99,968,978.77	-82,746.90	97.87
FIXED INCOME Total									
		Base	99,952,362.860		100,051,725.67		99,968,978.77	-82,746.90	97.87
Original Face:			53,348,000.000						

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		102,124,923.010	Base	102,224,694.74		102,143,587.32	-81,107.42	100.00
Original Face:		53,348,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	35.710	1.000000	35.71	1.000000	35.71	0.00	0.00
		Base		1.000000	35.71	1.000000	35.71	0.00	0.00
US DOLLAR Total									
		Local	35.710		35.71		35.71	0.00	0.00
		Base			35.71		35.71	0.00	0.00
CASH Total									
		Base	35.710		35.71		35.71	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.736689	9,973,668.89	99.648800	9,964,880.00	-8,788.89	0.95
		Base		99.736689	9,973,668.89	99.648800	9,964,880.00	-8,788.89	0.95
912796HF9	TREASURY BILL 03/16 0.00000					0.2705	10 Mar 2016		
		Local	20,000,000.000	99.927569	19,985,513.89	99.955600	19,991,120.00	5,606.11	1.91
		Base		99.927569	19,985,513.89	99.955600	19,991,120.00	5,606.11	1.91
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		Local	10,000,000.000	99.862808	9,986,280.84	99.852800	9,985,280.00	-1,000.84	0.95
		Base		99.862808	9,986,280.84	99.852800	9,985,280.00	-1,000.84	0.95
978UHA002	SUN TRUST ROBINSON REPO					0.17	02 Dec 2015		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	5.73
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	5.73
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2015		
		Local	95,024,311.450	100.000000	95,024,311.45	100.000000	95,024,311.45	0.00	9.07
		Base		100.000000	95,024,311.45	100.000000	95,024,311.45	0.00	9.07

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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
979QHT009	WELLS FARGO REPO					0.12	01 Dec 2015		
		52,293,178.840	Local	100.000000	52,293,178.84	100.000000	52,293,178.84	0.00	4.99
			Base	100.000000	52,293,178.84	100.000000	52,293,178.84	0.00	4.99
979QRC005	BANK OF AMERICA REPO					0.1	01 Dec 2015		
		37,050,735.610	Local	100.000000	37,050,735.61	100.000000	37,050,735.61	0.00	3.54
			Base	100.000000	37,050,735.61	100.000000	37,050,735.61	0.00	3.54
US DOLLAR Total									
		284,368,225.900	Local		284,313,689.52		284,309,505.90	-4,183.62	27.14
			Base		284,313,689.52		284,309,505.90	-4,183.62	27.14
CASH EQUIVALENT Total									
		284,368,225.900	Base		284,313,689.52		284,309,505.90	-4,183.62	27.14
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	100.118112	15,868,720.78	100.014900	15,852,361.65	-16,359.13	1.51
			Base	100.118112	15,868,720.78	100.014900	15,852,361.65	-16,359.13	1.51
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		20,000,000.000	Local	99.769556	19,953,911.11	99.715300	19,943,060.00	-10,851.11	1.90
			Base	99.769556	19,953,911.11	99.715300	19,943,060.00	-10,851.11	1.90
31315KE48	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000					0.01	02 Sep 2016		
		20,000,000.000	Local	99.724000	19,944,800.00	99.655000	19,931,000.00	-13,800.00	1.90
			Base	99.724000	19,944,800.00	99.655000	19,931,000.00	-13,800.00	1.90
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		20,000,000.000	Local	99.680208	19,936,041.67	99.599200	19,919,840.00	-16,201.67	1.90
			Base	99.680208	19,936,041.67	99.599200	19,919,840.00	-16,201.67	1.90
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		20,000,000.000	Local	99.775167	19,955,033.33	99.763300	19,952,660.00	-2,373.33	1.90
			Base	99.775167	19,955,033.33	99.763300	19,952,660.00	-2,373.33	1.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	16,616,242.190	105.631045	17,551,910.31	103.799782	17,247,623.17	-304,287.14	1.65
Original Face:		Base	24,487,993.000	105.631045	17,551,910.31	103.799782	17,247,623.17	-304,287.14	1.65
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,755,038.000	105.512527	6,072,286.01	103.800195	5,973,740.67	-98,545.34	0.57
Original Face:		Base	10,000,000.000	105.512527	6,072,286.01	103.800195	5,973,740.67	-98,545.34	0.57
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.27675	20 Apr 2016		
		Local	10,000,000.000	100.005885	10,000,588.48	100.028600	10,002,860.00	2,271.52	0.95
		Base		100.005885	10,000,588.48	100.028600	10,002,860.00	2,271.52	0.95
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	99.420000	8,947,800.00	99.527600	8,957,484.00	9,684.00	0.86
		Base		99.420000	8,947,800.00	99.527600	8,957,484.00	9,684.00	0.86
313384FH7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	08 May 2015		
		Local	0.000	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
313384SS9	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000					0.01	05 Feb 2016		
		Local	40,000,000.000	99.965167	39,986,066.66	99.963300	39,985,320.00	-746.66	3.82
		Base		99.965167	39,986,066.66	99.963300	39,985,320.00	-746.66	3.82
313384SV2	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000					0.01	08 Feb 2016		
		Local	20,000,000.000	99.975467	19,995,093.33	99.961700	19,992,340.00	-2,753.33	1.91
		Base		99.975467	19,995,093.33	99.961700	19,992,340.00	-2,753.33	1.91
313384TF6	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000					0.01	18 Feb 2016		
		Local	20,000,000.000	99.969278	19,993,855.55	99.956100	19,991,220.00	-2,635.55	1.91
		Base		99.969278	19,993,855.55	99.956100	19,991,220.00	-2,635.55	1.91
313384US6	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/16 0.00000					0.01	24 Mar 2016		
		Local	20,000,000.000	99.944583	19,988,916.67	99.927200	19,985,440.00	-3,476.67	1.91
		Base		99.944583	19,988,916.67	99.927200	19,985,440.00	-3,476.67	1.91
313384XU8	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	06 Jun 2016		
		Local	20,000,000.000	99.866833	19,973,366.67	99.801600	19,960,320.00	-13,046.67	1.91
		Base		99.866833	19,973,366.67	99.801600	19,960,320.00	-13,046.67	1.91

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Base Currency: 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	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
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	99.682100	12,485,183.03	-39,816.97	1.19
		Base		100.000000	12,525,000.00	99.682100	12,485,183.03	-39,816.97	1.19
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	100.005000	20,001,000.00	1,000.00	1.91
		Base		100.000000	20,000,000.00	100.005000	20,001,000.00	1,000.00	1.91
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.2615	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.014000	20,002,800.00	2,800.00	1.91
		Base		100.000000	20,000,000.00	100.014000	20,002,800.00	2,800.00	1.91
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2483	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.846100	19,969,220.00	-30,780.00	1.91
		Base		100.000000	20,000,000.00	99.846100	19,969,220.00	-30,780.00	1.91
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	99.758500	9,975,850.00	-24,150.00	0.95
		Base		100.000000	10,000,000.00	99.758500	9,975,850.00	-24,150.00	0.95
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	99.031400	9,903,140.00	-96,860.00	0.95
		Base		100.000000	10,000,000.00	99.031400	9,903,140.00	-96,860.00	0.95
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	100.004900	10,000,490.00	490.00	0.95
		Base		100.000000	10,000,000.00	100.004900	10,000,490.00	490.00	0.95
3133ECXS8	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR					0.28	20 Jul 2016		
		Local	8,100,000.000	100.067420	8,105,461.03	100.010200	8,100,826.20	-4,634.83	0.77
		Base		100.067420	8,105,461.03	100.010200	8,100,826.20	-4,634.83	0.77
3133EEG95	FEDERAL FARM CREDIT BANK BONDS 05/16 0.3					0.3	05 May 2016		
		Local	10,000,000.000	99.995738	9,999,573.77	99.954800	9,995,480.00	-4,093.77	0.95
		Base		99.995738	9,999,573.77	99.954800	9,995,480.00	-4,093.77	0.95

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3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.970000	19,994,000.00	99.121700	19,824,340.00	-169,660.00	1.89
		Base		99.970000	19,994,000.00	99.121700	19,824,340.00	-169,660.00	1.89
3134G7Z20	FREDDIE MAC NOTES 10/18 1.25					1.25	29 Oct 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.422100	19,884,420.00	-115,580.00	1.90
		Base		100.000000	20,000,000.00	99.422100	19,884,420.00	-115,580.00	1.90
313588VL6	FANNIE DISCOUNT NOTE DISCOUNT NOT 04/16 0.00000					0.01	11 Apr 2016		
		Local	20,000,000.000	99.930333	19,986,066.66	99.886300	19,977,260.00	-8,806.66	1.91
		Base		99.930333	19,986,066.66	99.886300	19,977,260.00	-8,806.66	1.91
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	20,000,000.000	99.846167	19,969,233.34	99.763300	19,952,660.00	-16,573.34	1.90
		Base		99.846167	19,969,233.34	99.763300	19,952,660.00	-16,573.34	1.90
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.429100	9,942,910.00	-57,090.00	0.95
		Base		100.000000	10,000,000.00	99.429100	9,942,910.00	-57,090.00	0.95
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.108400	19,550,122.98	-175,877.02	1.87
		Base		100.000000	19,726,000.00	99.108400	19,550,122.98	-175,877.02	1.87
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,287,102.900	100.159854	2,290,758.93	100.871200	2,307,028.14	16,269.21	0.22
Original Face:		Base	5,000,000.000	100.159854	2,290,758.93	100.871200	2,307,028.14	16,269.21	0.22
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	7,818,254.480	99.721806	7,796,504.53	96.351120	7,532,975.76	-263,528.77	0.72
Original Face:		Base	11,452,445.000	99.721806	7,796,504.53	96.351120	7,532,975.76	-263,528.77	0.72
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	8,539,011.350	100.342100	8,568,223.31	93.611960	7,993,535.89	-574,687.42	0.76
Original Face:		Base	11,058,708.000	100.342100	8,568,223.31	93.611960	7,993,535.89	-574,687.42	0.76
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.39556	25 Nov 2018		
		Local	24,673,073.600	99.939536	24,658,155.22	99.768350	24,615,918.43	-42,236.79	2.35
Original Face:		Base	26,125,000.000	99.939536	24,658,155.22	99.768350	24,615,918.43	-42,236.79	2.35

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.54	25 Apr 2020		
		Local	4,971,977.500	99.968905	4,970,431.46	99.937940	4,968,891.89	-1,539.57	0.47
Original Face:		Base	5,000,000.000	99.968905	4,970,431.46	99.937940	4,968,891.89	-1,539.57	0.47
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,938,272.350	98.284659	1,905,024.37	101.071360	1,959,038.22	54,013.85	0.19
Original Face:		Base	5,000,000.000	98.284659	1,905,024.37	101.071360	1,959,038.22	54,013.85	0.19
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	162,670.210	102.524875	166,777.43	101.496790	165,105.04	-1,672.39	0.02
Original Face:		Base	2,245,000.000	102.524875	166,777.43	101.496790	165,105.04	-1,672.39	0.02
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	599,025.600	102.445730	613,676.15	104.097530	623,570.85	9,894.70	0.06
Original Face:		Base	5,000,000.000	102.445730	613,676.15	104.097530	623,570.85	9,894.70	0.06
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	954,605.400	102.119011	974,833.59	103.696680	989,894.11	15,060.52	0.09
Original Face:		Base	5,000,000.000	102.119011	974,833.59	103.696680	989,894.11	15,060.52	0.09
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	5,613,868.600	99.972985	5,612,351.99	99.330970	5,576,310.13	-36,041.86	0.53
Original Face:		Base	10,000,000.000	99.972985	5,612,351.99	99.330970	5,576,310.13	-36,041.86	0.53
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,057,864.800	103.531062	4,201,150.52	102.061750	4,141,527.83	-59,622.69	0.40
Original Face:		Base	10,000,000.000	103.531062	4,201,150.52	102.061750	4,141,527.83	-59,622.69	0.40
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	6,560,642.530	100.883677	6,618,617.44	99.258980	6,512,026.86	-106,590.58	0.62
Original Face:		Base	12,022,600.000	100.883677	6,618,617.44	99.258980	6,512,026.86	-106,590.58	0.62
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	11,162,077.140	100.440659	11,211,263.82	99.380420	11,092,919.14	-118,344.68	1.06
Original Face:		Base	15,363,692.000	100.440659	11,211,263.82	99.380420	11,092,919.14	-118,344.68	1.06
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	14,561,825.760	102.149812	14,874,877.70	99.714820	14,520,298.35	-354,579.35	1.39
Original Face:		Base	24,000,000.000	102.149812	14,874,877.70	99.714820	14,520,298.35	-354,579.35	1.39

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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
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	6,419,804.900	100.411523	6,446,223.88	97.435630	6,255,177.35	-191,046.53	0.60
Original Face:		Base	10,000,000.000	100.411523	6,446,223.88	97.435630	6,255,177.35	-191,046.53	0.60
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	18,826,319.980	100.923751	19,000,228.21	98.375480	18,520,482.65	-479,745.56	1.77
Original Face:		Base	29,723,368.000	100.923751	19,000,228.21	98.375480	18,520,482.65	-479,745.56	1.77
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	3,189,991.310	101.972956	3,252,928.42	98.418560	3,139,543.51	-113,384.91	0.30
Original Face:		Base	9,815,000.000	101.972956	3,252,928.42	98.418560	3,139,543.51	-113,384.91	0.30
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,788,858.200	102.404279	2,855,910.12	101.241570	2,823,483.83	-32,426.29	0.27
Original Face:		Base	10,000,000.000	102.404279	2,855,910.12	101.241570	2,823,483.83	-32,426.29	0.27
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,523,882.590	112.370581	2,836,101.52	114.668370	2,894,095.03	57,993.51	0.28
Original Face:		Base	12,777,000.000	112.370581	2,836,101.52	114.668370	2,894,095.03	57,993.51	0.28
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	653,258.100	106.704321	697,054.62	108.134070	706,394.57	9,339.95	0.07
Original Face:		Base	10,000,000.000	106.704321	697,054.62	108.134070	706,394.57	9,339.95	0.07
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	340,017.370	103.974709	353,532.07	101.246330	344,255.11	-9,276.96	0.03
Original Face:		Base	7,000,000.000	103.974709	353,532.07	101.246330	344,255.11	-9,276.96	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	857,867.600	105.030284	901,020.78	107.073550	918,549.29	17,528.51	0.09
Original Face:		Base	5,000,000.000	105.030284	901,020.78	107.073550	918,549.29	17,528.51	0.09
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,462,208.320	103.852514	1,518,540.10	105.033310	1,535,805.80	17,265.70	0.15
Original Face:		Base	16,000,000.000	103.852514	1,518,540.10	105.033310	1,535,805.80	17,265.70	0.15
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	389,247.600	101.816782	396,319.38	101.721080	395,946.86	-372.52	0.04
Original Face:		Base	10,000,000.000	101.816782	396,319.38	101.721080	395,946.86	-372.52	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	652,818.050	106.153010	692,986.01	107.022740	698,663.76	5,677.75	0.07
Original Face:		Base	5,000,000.000	106.153010	692,986.01	107.022740	698,663.76	5,677.75	0.07
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.100510	9,466,699.23	97.811900	9,438,848.35	-27,850.88	0.90
		Base		98.100510	9,466,699.23	97.811900	9,438,848.35	-27,850.88	0.90
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.100510	9,810,051.01	97.707400	9,770,740.00	-39,311.01	0.93
		Base		98.100510	9,810,051.01	97.707400	9,770,740.00	-39,311.01	0.93
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.321387	9,832,138.68	98.062900	9,806,290.00	-25,848.68	0.94
		Base		98.321387	9,832,138.68	98.062900	9,806,290.00	-25,848.68	0.94
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	98.321387	5,712,472.57	98.062900	5,697,454.49	-15,018.08	0.54
		Base		98.321387	5,712,472.57	98.062900	5,697,454.49	-15,018.08	0.54
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.100510	9,810,051.01	97.712800	9,771,280.00	-38,771.01	0.93
		Base		98.100510	9,810,051.01	97.712800	9,771,280.00	-38,771.01	0.93
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.776906	9,777,690.63	97.418400	9,741,840.00	-35,850.63	0.93
		Base		97.776906	9,777,690.63	97.418400	9,741,840.00	-35,850.63	0.93
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.286053	9,828,605.26	98.062900	9,806,290.00	-22,315.26	0.94
		Base		98.286053	9,828,605.26	98.062900	9,806,290.00	-22,315.26	0.94
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.321387	9,832,138.68	98.062900	9,806,290.00	-25,848.68	0.94
		Base		98.321387	9,832,138.68	98.062900	9,806,290.00	-25,848.68	0.94
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.053196	9,805,319.55	97.708700	9,770,870.00	-34,449.55	0.93
		Base		98.053196	9,805,319.55	97.708700	9,770,870.00	-34,449.55	0.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.807634	9,780,763.35	97.263900	9,726,390.00	-54,373.35	0.93
		Base		97.807634	9,780,763.35	97.263900	9,726,390.00	-54,373.35	0.93
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	4,183,606.070	103.264613	4,320,184.63	103.036121	4,310,625.41	-9,559.22	0.41
Original Face:		Base	9,875,825.000	103.264613	4,320,184.63	103.036121	4,310,625.41	-9,559.22	0.41
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	7,083,399.400	101.191091	7,167,769.16	98.365540	6,967,624.07	-200,145.09	0.67
Original Face:		Base	10,000,000.000	101.191091	7,167,769.16	98.365540	6,967,624.07	-200,145.09	0.67
912828K41	US TREASURY FRN 04/17 VAR					0.214049	30 Apr 2017		
		Local	10,000,000.000	99.991410	9,999,141.01	99.905500	9,990,550.00	-8,591.01	0.95
		Base		99.991410	9,999,141.01	99.905500	9,990,550.00	-8,591.01	0.95
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		Local	20,000,000.000	100.697982	20,139,596.35	100.664100	20,132,820.00	-6,776.35	1.92
		Base		100.697982	20,139,596.35	100.664100	20,132,820.00	-6,776.35	1.92
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		Local	10,000,000.000	100.475085	10,047,508.45	100.453100	10,045,310.00	-2,198.45	0.96
		Base		100.475085	10,047,508.45	100.453100	10,045,310.00	-2,198.45	0.96
US DOLLAR Total									
		Local	766,303,831.900		767,217,346.32		763,275,632.42	-3,941,713.90	72.86
Original Face:		Base	326,946,631.000		767,217,346.42		763,275,632.42	-3,941,714.00	72.86
FIXED INCOME Total									
		Base	766,303,831.900		767,217,346.42		763,275,632.42	-3,941,714.00	72.86
Original Face:			326,946,631.000						

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		1,050,672,093.510	Base	1,051,531,071.65		1,047,585,174.03	-3,945,897.62	100.00
Original Face:		326,946,631.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,902,535.550	Local	1.000000	-1,902,535.55	1.000000	-1,902,535.55	0.00	0.16
				Base	1.000000	-1,902,535.55	1.000000	-1,902,535.55	0.00	0.16
US DOLLAR Total									
			-1,902,535.550	Local		-1,902,535.55		-1,902,535.55	0.00	0.16
				Base		-1,902,535.55		-1,902,535.55	0.00	0.16
CASH Total									
			-1,902,535.550	Base		-1,902,535.55		-1,902,535.55	0.00	0.16
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00915SAK8	AIR PRODUCTS & CHEMI					0.19	19 Jan 2016		
			40,000,000.000	Local	99.974139	39,989,655.55	99.974139	39,989,655.55	0.00	3.35
				Base	99.974139	39,989,655.55	99.974139	39,989,655.55	0.00	3.35
0347M2A48	ANGLESEA FDG PLC & ANG					0.33	04 Jan 2016		
			20,000,000.000	Local	99.968833	19,993,766.67	99.968833	19,993,766.67	0.00	1.67
				Base	99.968833	19,993,766.67	99.968833	19,993,766.67	0.00	1.67
0347M3Z15	ANGLESEA FDG PLC & ANG					0.26	01 Dec 2015		
			20,000,000.000	Local	100.000000	20,000,000.00	99.999686	19,999,937.20	-62.80	1.67
				Base	100.000000	20,000,000.00	99.999686	19,999,937.20	-62.80	1.67
03523KAK3	ANHEUSER BUSCH IN					0.29	19 Jan 2016		
			19,100,000.000	Local	99.960528	19,092,460.81	99.960528	19,092,460.81	0.00	1.60
				Base	99.960528	19,092,460.81	99.960528	19,092,460.81	0.00	1.60
04821TAM7	ATLANTIC ASSET SECUR					0.3	21 Jan 2016		
			20,000,000.000	Local	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	1.67
				Base	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	1.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821UZ13	ATLANTIC ASSET SECUR				0.21	01 Dec 2015		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
05574BDW7	BANK OF MONTREAL-				0.54	10 Feb 2016		
	30,000,000.000	Local	100.056934	30,017,080.19	100.030039	30,009,011.70	-8,068.49	2.51
		Base	100.056934	30,017,080.19	100.030039	30,009,011.70	-8,068.49	2.51
06538CZN4	BANK TOKYO MIT UFJ NY				0.23	22 Dec 2015		
	20,000,000.000	Local	99.986583	19,997,316.67	99.985883	19,997,176.60	-140.07	1.67
		Base	99.986583	19,997,316.67	99.985883	19,997,176.60	-140.07	1.67
06945LAL2	BARTON CAPITAL CORP.				0.3	20 Jan 2016		
	30,000,000.000	Local	99.958333	29,987,500.00	99.958333	29,987,500.00	0.00	2.51
		Base	99.958333	29,987,500.00	99.958333	29,987,500.00	0.00	2.51
07010KZW1	BASIN ELEC PWR COOP				0.15	30 Dec 2015		
	10,000,000.000	Local	99.987917	9,998,791.67	99.987917	9,998,791.67	0.00	0.84
		Base	99.987917	9,998,791.67	99.987917	9,998,791.67	0.00	0.84
11012MZB3	BRISTOL-MYERS				0.12	11 Dec 2015		
	25,000,000.000	Local	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	2.09
		Base	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	2.09
15060XBG6	CEDAR SPRING CPTL CO				0.37	16 Feb 2016		
	20,000,000.000	Local	99.920861	19,984,172.23	99.920861	19,984,172.23	0.00	1.67
		Base	99.920861	19,984,172.23	99.920861	19,984,172.23	0.00	1.67
15060YZ37	CEDAR SPRING CPTL CO				0.29	03 Dec 2015		
	20,000,000.000	Local	99.998389	19,999,677.78	99.998389	19,999,677.78	0.00	1.67
		Base	99.998389	19,999,677.78	99.998389	19,999,677.78	0.00	1.67
16677JB39	CHEVRON CORP				0.205	03 Feb 2016		
	40,000,000.000	Local	99.963556	39,985,422.22	99.958833	39,983,533.20	-1,889.02	3.35
		Base	99.963556	39,985,422.22	99.958833	39,983,533.20	-1,889.02	3.35
19121AAM3	COCA-COLA COMPANY				0.39	21 Jan 2016		
	25,000,000.000	Local	99.944750	24,986,187.50	99.975156	24,993,789.00	7,601.50	2.09
		Base	99.944750	24,986,187.50	99.975156	24,993,789.00	7,601.50	2.09

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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
19121AF89	COCA-COLA COMPANY					0.55	08 Jun 2016		
		20,000,000.000	Local	99.709722	19,941,944.45	99.773983	19,954,796.60	12,852.15	1.67
			Base	99.709722	19,941,944.45	99.773983	19,954,796.60	12,852.15	1.67
19121BZ85	COCA-COLA COMPANY					0.14	08 Dec 2015		
		17,500,000.000	Local	99.997278	17,499,523.61	99.998378	17,499,716.15	192.54	1.46
			Base	99.997278	17,499,523.61	99.998378	17,499,716.15	192.54	1.46
2063C0AK8	CONCORD MIN CPTL CO					0.25	19 Jan 2016		
		20,000,000.000	Local	99.965972	19,993,194.44	99.954583	19,990,916.60	-2,277.84	1.67
			Base	99.965972	19,993,194.44	99.954583	19,990,916.60	-2,277.84	1.67
2082P2AF1	CONOCOPHILLIPS QATAR F					0.18	15 Jan 2016		
		42,055,000.000	Local	99.977500	42,045,537.63	99.977500	42,045,537.63	0.00	3.52
			Base	99.977500	42,045,537.63	99.977500	42,045,537.63	0.00	3.52
21684BP65	COOPERATIEVE CENTRALE					0.7266	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	99.957300	2,498,932.50	-1,067.50	0.21
			Base	100.000000	2,500,000.00	99.957300	2,498,932.50	-1,067.50	0.21
2284K0AB1	CROWN POINT CAP CO.					0.29	11 Jan 2016		
		20,000,000.000	Local	99.966972	19,993,394.44	99.965933	19,993,186.60	-207.84	1.67
			Base	99.966972	19,993,394.44	99.965933	19,993,186.60	-207.84	1.67
29101BZN5	EMERSON ELECTRIC CO					0.14	22 Dec 2015		
		8,700,000.000	Local	99.991833	8,699,289.50	99.991833	8,699,289.50	0.00	0.73
			Base	99.991833	8,699,289.50	99.991833	8,699,289.50	0.00	0.73
30229BZU4	EXXON MOBIL CORP					0.12	28 Dec 2015		
		20,000,000.000	Local	99.991000	19,998,200.00	99.991000	19,998,200.00	0.00	1.67
			Base	99.991000	19,998,200.00	99.991000	19,998,200.00	0.00	1.67
36960MZU0	GENERAL ELECTRIC CO					0.15	28 Dec 2015		
		20,000,000.000	Local	99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	1.67
			Base	99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	1.67
38102JAB1	GOLDEN FUNDING CORP					0.27	11 Jan 2016		
		12,726,000.000	Local	99.969250	12,722,086.76	99.969250	12,722,086.76	0.00	1.06
			Base	99.969250	12,722,086.76	99.969250	12,722,086.76	0.00	1.06

& 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
38102JAC9	GOLDEN FUNDING CORP					0.25	12 Jan 2016		
		20,000,000.000	Local	99.970833	19,994,166.66	99.970833	19,994,166.66	0.00	1.67
			Base	99.970833	19,994,166.66	99.970833	19,994,166.66	0.00	1.67
38346LAK2	GOTHAM FDG CORP					0.24	19 Jan 2016		
		15,000,000.000	Local	99.967333	14,995,100.00	99.967333	14,995,100.00	0.00	1.25
			Base	99.967333	14,995,100.00	99.967333	14,995,100.00	0.00	1.25
38346MZ72	GOTHAM FDG CORP					0.19	07 Dec 2015		
		20,000,000.000	Local	99.996833	19,999,366.67	99.996833	19,999,366.67	0.00	1.67
			Base	99.996833	19,999,366.67	99.996833	19,999,366.67	0.00	1.67
43851UZ22	HONEYWELL INTERNATN'					0.24	02 Dec 2015		
		10,000,000.000	Local	99.999333	9,999,933.33	99.999422	9,999,942.20	8.87	0.84
			Base	99.999333	9,999,933.33	99.999422	9,999,942.20	8.87	0.84
43851UZ89	HONEYWELL INTERNATN'					0.26	08 Dec 2015		
		4,450,000.000	Local	99.994944	4,449,775.03	99.997533	4,449,890.22	115.19	0.37
			Base	99.994944	4,449,775.03	99.997533	4,449,890.22	115.19	0.37
43851UZA4	HONEYWELL INTERNATN'					0.26	10 Dec 2015		
		20,000,000.000	Local	99.993500	19,998,700.00	99.996833	19,999,366.60	666.60	1.67
			Base	99.993500	19,998,700.00	99.996833	19,999,366.60	666.60	1.67
45779PAM0	INSTITUTIONAL SECURED					0.35	21 Jan 2016		
		20,000,000.000	Local	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	1.67
			Base	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	1.67
45779QZ25	INSTITUTIONAL SECURED					0.4	02 Dec 2015		
		18,000,000.000	Local	99.998889	17,999,800.00	99.998889	17,999,800.00	0.00	1.51
			Base	99.998889	17,999,800.00	99.998889	17,999,800.00	0.00	1.51
62455AA49	MOUNTCLIFF					0.3	04 Jan 2016		
		30,000,000.000	Local	99.971667	29,991,500.00	99.971667	29,991,500.00	0.00	2.51
			Base	99.971667	29,991,500.00	99.971667	29,991,500.00	0.00	2.51
66844DZ39	NORTHWESTERN UNIVERS					0.2	03 Dec 2015		
		10,000,000.000	Local	99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.84
			Base	99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66844DZV7	NORTHWESTERN UNIVERS					0.19	29 Dec 2015		
		Local	20,000,000.000	99.985222	19,997,044.44	99.985222	19,997,044.44	0.00	1.67
		Base		99.985222	19,997,044.44	99.985222	19,997,044.44	0.00	1.67
71838MZ78	PHILIP MORRIS INTL					0.15	07 Dec 2015		
		Local	20,000,000.000	99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	1.67
		Base		99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	1.67
74005JZX9	PRAXAIR INC					0.12	31 Dec 2015		
		Local	25,000,000.000	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	2.09
		Base		99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	2.09
7426M4AS6	PRIVATE EXP. FUNDING					0.27	26 Jan 2016		
		Local	20,000,000.000	99.958000	19,991,600.00	99.961683	19,992,336.60	736.60	1.67
		Base		99.958000	19,991,600.00	99.961683	19,992,336.60	736.60	1.67
86958DE57	SVENSKA HANDLSBNKN A					0.255	02 Feb 2016		
		Local	20,000,000.000	99.999997	19,999,999.30	99.981864	19,996,372.80	-3,626.50	1.67
		Base		99.999997	19,999,999.30	99.981864	19,996,372.80	-3,626.50	1.67
87019RAT3	SWEDBANK					0.43	27 Jan 2016		
		Local	15,000,000.000	99.931917	14,989,787.50	99.955694	14,993,354.10	3,566.60	1.25
		Base		99.931917	14,989,787.50	99.955694	14,993,354.10	3,566.60	1.25
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	10 Dec 2015		
		Local	1,684,975.260	100.000000	1,684,975.26	100.000000	1,684,975.26	0.00	0.14
		Base		100.000000	1,684,975.26	100.000000	1,684,975.26	0.00	0.14
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Dec 2015		
		Local	5,496,308.880	100.000000	5,496,308.88	100.000000	5,496,308.88	0.00	0.46
		Base		100.000000	5,496,308.88	100.000000	5,496,308.88	0.00	0.46
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Dec 2015		
		Local	2,001,545.750	100.000000	2,001,545.75	100.000000	2,001,545.75	0.00	0.17
		Base		100.000000	2,001,545.75	100.000000	2,001,545.75	0.00	0.17
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	0.34
		Base		100.000000	4,065,023.19	100.000000	4,065,023.19	0.00	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	04 Feb 2016		
		Local	1,322,157.270	100.000000	1,322,157.27	100.000000	1,322,157.27	0.00	0.11
		Base		100.000000	1,322,157.27	100.000000	1,322,157.27	0.00	0.11
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	0.47
		Base		100.000000	5,566,717.24	100.000000	5,566,717.24	0.00	0.47
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	0.25
		Base		100.000000	2,997,560.97	100.000000	2,997,560.97	0.00	0.25
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Mar 2016		
		Local	2,514,193.860	100.000000	2,514,193.86	100.000000	2,514,193.86	0.00	0.21
		Base		100.000000	2,514,193.86	100.000000	2,514,193.86	0.00	0.21
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	14 Apr 2016		
		Local	2,354,003.960	100.000000	2,354,003.96	100.000000	2,354,003.96	0.00	0.20
		Base		100.000000	2,354,003.96	100.000000	2,354,003.96	0.00	0.20
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	0.47
		Base		100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.47
92646LZE3	VICTORY RECEIVABLES					0.23	14 Dec 2015		
		Local	20,000,000.000	99.991694	19,998,338.89	99.991694	19,998,338.89	0.00	1.67
		Base		99.991694	19,998,338.89	99.991694	19,998,338.89	0.00	1.67
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.34675	03 May 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.67
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.67
96327SZJ4	WHEELS INC					0.18	18 Dec 2015		
		Local	20,000,000.000	99.991500	19,998,300.00	99.991500	19,998,300.00	0.00	1.67
		Base		99.991500	19,998,300.00	99.991500	19,998,300.00	0.00	1.67
979QHT009	WELLS FARGO REPO					0.09	03 Dec 2015		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.55
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.55

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Base Currency: 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 Dec 2015		
		29,301,524.030	Local	100.000000	29,301,524.03	100.000000	29,301,524.03	0.00	2.45
			Base	100.000000	29,301,524.03	100.000000	29,301,524.03	0.00	2.45
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	01 Dec 2015		
		20,373,047.860	Local	100.000000	20,373,047.86	100.000000	20,373,047.86	0.00	1.71
			Base	100.000000	20,373,047.86	100.000000	20,373,047.86	0.00	1.71
US DOLLAR Total									
		1,128,349,070.450	Local		1,128,122,073.28		1,128,130,473.27	8,399.99	94.41
			Base		1,128,122,073.28		1,128,130,473.27	8,399.99	94.41
CASH EQUIVALENT Total									
		1,128,349,070.450	Base		1,128,122,073.28		1,128,130,473.27	8,399.99	94.41
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
12592YAA2	CNH EQUIPMENT TRUST CNH 2015 B A1					0.38	03 Jun 2016		
		9,932,662.440	Local	100.000000	9,932,662.44	100.000040	9,932,666.41	3.97	0.83
	Original Face:	20,000,000.000	Base	100.000000	9,932,662.44	100.000040	9,932,666.41	3.97	0.83
14313VAA2	CARMAX AUTO OWNER TRUST CARMX 2015 3 A1					0.4	15 Aug 2016		
		4,723,232.700	Local	100.000000	4,723,232.70	100.000040	4,723,234.59	1.89	0.40
	Original Face:	10,000,000.000	Base	100.000000	4,723,232.70	100.000040	4,723,234.59	1.89	0.40
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		4,070,232.670	Local	100.000000	4,070,232.67	100.000070	4,070,235.52	2.85	0.34
	Original Face:	5,000,000.000	Base	100.000000	4,070,232.67	100.000070	4,070,235.52	2.85	0.34
29372EBG2	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A1 144A					0.36	20 Mar 2016		
		1,687,493.390	Local	100.000000	1,687,493.39	100.000020	1,687,493.73	0.34	0.14
	Original Face:	15,000,000.000	Base	100.000000	1,687,493.39	100.000020	1,687,493.73	0.34	0.14
29372EBK3	ENTERPRISE FLEET FINANCING LLC EFF 2015 2 A1 144A					0.45	20 Jul 2016		
		9,287,415.440	Local	100.000000	9,287,415.44	99.986260	9,286,139.35	-1,276.09	0.78
	Original Face:	18,000,000.000	Base	100.000000	9,287,415.44	99.986260	9,286,139.35	-1,276.09	0.78

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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
3133EDA77	FEDERAL FARM CREDIT BANK BONDS 06/16 VAR					0.27	20 Jun 2016		
		Local	15,550,000.000	100.053145	15,558,264.09	100.007800	15,551,212.90	-7,051.19	1.30
		Base		100.053145	15,558,264.09	100.007800	15,551,212.90	-7,051.19	1.30
34530TAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A1 144A					0.32	16 May 2016		
		Local	186,085.170	100.000000	186,085.17	100.000010	186,085.19	0.02	0.02
	Original Face:	Base	16,250,000.000	100.000000	186,085.17	100.000010	186,085.19	0.02	0.02
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.6239	29 Jan 2016		
		Local	5,300,000.000	100.020603	5,301,091.97	100.002400	5,300,127.20	-964.77	0.44
		Base		100.020603	5,301,091.97	100.002400	5,300,127.20	-964.77	0.44
38013GAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 2 A1					0.4	20 Jun 2016		
		Local	3,088,583.200	100.000000	3,088,583.20	100.000020	3,088,583.82	0.62	0.26
	Original Face:	Base	20,000,000.000	100.000000	3,088,583.20	100.000020	3,088,583.82	0.62	0.26
58772PAA6	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A1					0.39	15 Aug 2016		
		Local	6,029,394.370	100.000000	6,029,394.37	99.970490	6,027,615.10	-1,779.27	0.50
	Original Face:	Base	17,000,000.000	100.000000	6,029,394.37	99.970490	6,027,615.10	-1,779.27	0.50
90290XAA5	USAA AUTO OWNER TRUST USAOT 2015 1 A1					0.38	15 Aug 2016		
		Local	5,006,027.580	100.000000	5,006,027.58	100.000050	5,006,030.08	2.50	0.42
	Original Face:	Base	11,500,000.000	100.000000	5,006,027.58	100.000050	5,006,030.08	2.50	0.42
US DOLLAR Total									
		Local	64,861,126.960		64,870,483.02		64,859,423.89	-11,059.13	5.43
	Original Face:	Base	132,750,000.000		64,870,483.02		64,859,423.89	-11,059.13	5.43
FIXED INCOME Total									
		Base	64,861,126.960		64,870,483.02		64,859,423.89	-11,059.13	5.43
	Original Face:		132,750,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		1,191,307,661.860	Base	1,191,090,020.75		1,191,087,361.61	-2,659.14	100.00
Original Face:		132,750,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-1,740.210	1.000000	-1,740.21	1.000000	-1,740.21	0.00	0.00
		Base		1.000000	-1,740.21	1.000000	-1,740.21	0.00	0.00
US DOLLAR Total									
		Local	-1,740.210		-1,740.21		-1,740.21	0.00	0.00
		Base			-1,740.21		-1,740.21	0.00	0.00
CASH Total									
		Base	-1,740.210		-1,740.21		-1,740.21	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FN4	TREASURY BILL 12/15 0.00000					0.0775	10 Dec 2015		
		Local	50,000,000.000	99.998063	49,999,031.25	99.998063	49,999,031.25	0.00	4.93
		Base		99.998063	49,999,031.25	99.998063	49,999,031.25	0.00	4.93
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
		Local	10,000,000.000	99.958382	9,995,838.19	99.958382	9,995,838.19	0.00	0.98
		Base		99.958382	9,995,838.19	99.958382	9,995,838.19	0.00	0.98
912796FZ7	TREASURY BILL 03/16 0.00000					0.245	03 Mar 2016		
		Local	50,000,000.000	99.941978	49,970,989.17	99.941978	49,970,989.17	0.00	4.92
		Base		99.941978	49,970,989.17	99.941978	49,970,989.17	0.00	4.92
912796GW3	TREASURY BILL 07/16 0.00000					0.238	21 Jul 2016		
		Local	30,000,000.000	99.830320	29,949,095.97	99.830320	29,949,095.97	0.00	2.95
		Base		99.830320	29,949,095.97	99.830320	29,949,095.97	0.00	2.95
912796HA0	TREASURY BILL 08/16 0.00000					0.208	18 Aug 2016		
		Local	10,000,000.000	99.849200	9,984,920.00	99.849200	9,984,920.00	0.00	0.98
		Base		99.849200	9,984,920.00	99.849200	9,984,920.00	0.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HB8	TREASURY BILL 02/16 0.00000					0.131	11 Feb 2016		
		Local	20,000,000.000	99.973800	19,994,760.00	99.973800	19,994,760.00	0.00	1.97
		Base		99.973800	19,994,760.00	99.973800	19,994,760.00	0.00	1.97
912796HD4	TREASURY BILL 02/16 0.00000					0.2	25 Feb 2016		
		Local	20,000,000.000	99.952222	19,990,444.44	99.952222	19,990,444.44	0.00	1.97
		Base		99.952222	19,990,444.44	99.952222	19,990,444.44	0.00	1.97
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	03 Dec 2015		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.25
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.25
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	10 Dec 2015		
		Local	3,414,539.000	100.000000	3,414,539.00	100.000000	3,414,539.00	0.00	0.34
		Base		100.000000	3,414,539.00	100.000000	3,414,539.00	0.00	0.34
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	0.26
		Base		100.000000	2,663,657.55	100.000000	2,663,657.55	0.00	0.26
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Dec 2015		
		Local	3,061,412.690	100.000000	3,061,412.69	100.000000	3,061,412.69	0.00	0.30
		Base		100.000000	3,061,412.69	100.000000	3,061,412.69	0.00	0.30
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	07 Jan 2016		
		Local	5,467,322.390	100.000000	5,467,322.39	100.000000	5,467,322.39	0.00	0.54
		Base		100.000000	5,467,322.39	100.000000	5,467,322.39	0.00	0.54
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	0.35
		Base		100.000000	3,543,612.56	100.000000	3,543,612.56	0.00	0.35
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	0.45
		Base		100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.45
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	04 Feb 2016		
		Local	178,792.740	100.000000	178,792.74	100.000000	178,792.74	0.00	0.02
		Base		100.000000	178,792.74	100.000000	178,792.74	0.00	0.02

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	0.40
		Base		100.000000	4,014,193.12	100.000000	4,014,193.12	0.00	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Mar 2016		
		Local	8,485,806.140	100.000000	8,485,806.14	100.000000	8,485,806.14	0.00	0.84
		Base		100.000000	8,485,806.14	100.000000	8,485,806.14	0.00	0.84
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	14 Apr 2016		
		Local	2,000,673.350	100.000000	2,000,673.35	100.000000	2,000,673.35	0.00	0.20
		Base		100.000000	2,000,673.35	100.000000	2,000,673.35	0.00	0.20
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	0.02
		Base		100.000000	249,000.00	100.000000	249,000.00	0.00	0.02
978UHK000	DAIWA CAPITAL MARKETS REPO					0.13	01 Dec 2015		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	19.70
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	19.70
979QHR003	SOUTH STREET REPO					0.13	01 Dec 2015		
		Local	44,000,000.000	100.000000	44,000,000.00	100.000000	44,000,000.00	0.00	4.33
		Base		100.000000	44,000,000.00	100.000000	44,000,000.00	0.00	4.33
979QHT009	WELLS FARGO REPO					0.13	01 Dec 2015		
		Local	42,089,877.060	100.000000	42,089,877.06	100.000000	42,089,877.06	0.00	4.15
		Base		100.000000	42,089,877.06	100.000000	42,089,877.06	0.00	4.15
979QHT009	WELLS FARGO REPO					0.09	03 Dec 2015		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.78
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.78
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	01 Dec 2015		
		Local	68,367,540.850	100.000000	68,367,540.85	100.000000	68,367,540.85	0.00	6.73
		Base		100.000000	68,367,540.85	100.000000	68,367,540.85	0.00	6.73
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.12	01 Dec 2015		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.93
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	784,611,900.500		784,496,979.52		784,496,979.52	0.00	77.28
		Base			784,496,979.52		784,496,979.52	0.00	77.28
CASH EQUIVALENT Total									
		Base	784,611,900.500		784,496,979.52		784,496,979.52	0.00	77.28
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
690353E86	OVERSEAS PRIVATE INV COR US GOVT GUAR 04/16 0.00000					0.01	30 Apr 2016		
		Local	5,000,000.000	100.138440	5,006,921.98	100.051000	5,002,550.00	-4,371.98	0.49
		Base		100.138440	5,006,921.98	100.051000	5,002,550.00	-4,371.98	0.49
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		Local	10,000,000.000	99.963889	9,996,388.89	99.975900	9,997,590.00	1,201.11	0.98
		Base		99.963889	9,996,388.89	99.975900	9,997,590.00	1,201.11	0.98
912828A59	US TREASURY N/B 12/16 0.625					0.625	15 Dec 2016		
		Local	20,000,000.000	100.120260	20,024,052.07	99.886700	19,977,340.00	-46,712.07	1.97
		Base		100.120260	20,024,052.07	99.886700	19,977,340.00	-46,712.07	1.97
912828C40	US TREASURY N/B 03/16 0.375					0.375	31 Mar 2016		
		Local	10,000,000.000	100.026485	10,002,648.51	100.023400	10,002,340.00	-308.51	0.99
		Base		100.026485	10,002,648.51	100.023400	10,002,340.00	-308.51	0.99
912828D31	US TREASURY FRN 04/16 VAR					0.209049	30 Apr 2016		
		Local	20,000,000.000	100.005869	20,001,173.82	100.017200	20,003,440.00	2,266.18	1.97
		Base		100.005869	20,001,173.82	100.017200	20,003,440.00	2,266.18	1.97
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	20,000,000.000	100.130193	20,026,038.51	99.910200	19,982,040.00	-43,998.51	1.97
		Base		100.130193	20,026,038.51	99.910200	19,982,040.00	-43,998.51	1.97
912828EW6	US TREASURY N/B 02/16 4.5					4.5	15 Feb 2016		
		Local	20,000,000.000	100.889576	20,177,915.20	100.859400	20,171,880.00	-6,035.20	1.99
		Base		100.889576	20,177,915.20	100.859400	20,171,880.00	-6,035.20	1.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		10,000,000.000	Local	101.814907	10,181,490.67	101.769500	10,176,950.00	-4,540.67	1.00
			Base	101.814907	10,181,490.67	101.769500	10,176,950.00	-4,540.67	1.00
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	102.957359	10,295,735.89	102.656200	10,265,620.00	-30,115.89	1.01
			Base	102.957359	10,295,735.89	102.656200	10,265,620.00	-30,115.89	1.01
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		20,000,000.000	Local	100.475084	20,095,016.89	100.453100	20,090,620.00	-4,396.89	1.98
			Base	100.475084	20,095,016.89	100.453100	20,090,620.00	-4,396.89	1.98
912828UM0	WI TREASURY N/B 02/16 0.375					0.375	15 Feb 2016		
		10,000,000.000	Local	100.029075	10,002,907.54	100.027300	10,002,730.00	-177.54	0.99
			Base	100.029075	10,002,907.54	100.027300	10,002,730.00	-177.54	0.99
912828WB2	WI TREASURY SEC. 10/15 0.25					0.25	31 Oct 2015		
		0.000	Local	0.000000	-0.15	0.000000	0.00	0.15	0.00
			Base	0.000000	-0.15	0.000000	0.00	0.15	0.00
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.102700	10,010,269.95	99.902300	9,990,230.00	-20,039.95	0.98
			Base	100.102700	10,010,269.95	99.902300	9,990,230.00	-20,039.95	0.98
912828WK2	US TREASURY FRN 01/16 VAR					0.185049	31 Jan 2016		
		25,000,000.000	Local	99.998883	24,999,720.75	100.004300	25,001,075.00	1,354.25	2.46
			Base	99.998883	24,999,720.75	100.004300	25,001,075.00	1,354.25	2.46
912828WV8	US TREASURY FRN 07/16 VAR					0.210049	31 Jul 2016		
		40,000,000.000	Local	100.002698	40,001,079.13	100.015700	40,006,280.00	5,200.87	3.94
			Base	100.002698	40,001,079.13	100.015700	40,006,280.00	5,200.87	3.94
US DOLLAR Total									
		230,000,000.000	Local		230,821,359.65		230,670,685.00	-150,674.65	22.72
			Base		230,821,359.65		230,670,685.00	-150,674.65	22.72
FIXED INCOME Total									
		230,000,000.000	Base		230,821,359.65		230,670,685.00	-150,674.65	22.72

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Holdings

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

As of: *November 30, 2015*

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
	1,014,610,160.290	Base		1,015,316,598.96		1,015,165,924.31	-150,674.65	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 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	12,169,790.880	100.000000	12,169,790.88	100.000000	12,169,790.88	0.00	4.07
		Base		100.000000	12,169,790.88	100.000000	12,169,790.88	0.00	4.07
US DOLLAR Total									
		Local	12,169,790.880		12,169,790.88		12,169,790.88	0.00	4.07
		Base			12,169,790.88		12,169,790.88	0.00	4.07
CASH EQUIVALENT Total									
		Base	12,169,790.880		12,169,790.88		12,169,790.88	0.00	4.07
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	101.563230	3,189,085.41	101.558000	3,188,921.20	-164.21	1.07
		Base		101.563230	3,189,085.41	101.558000	3,188,921.20	-164.21	1.07
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	105.957678	2,585,367.35	105.920000	2,584,448.00	-919.35	0.86
		Base		105.957678	2,585,367.35	105.920000	2,584,448.00	-919.35	0.86
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	102.556168	2,302,385.97	102.729000	2,306,266.05	3,880.08	0.77
		Base		102.556168	2,302,385.97	102.729000	2,306,266.05	3,880.08	0.77
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	102.618459	4,884,638.63	102.658000	4,886,520.80	1,882.17	1.63
		Base		102.618459	4,884,638.63	102.658000	4,886,520.80	1,882.17	1.63
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	102.612224	2,442,170.94	102.717000	2,444,664.60	2,493.66	0.82
		Base		102.612224	2,442,170.94	102.717000	2,444,664.60	2,493.66	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	102.607449	9,162,845.23	102.717000	9,172,628.10	9,782.87	3.07
		Base		102.607449	9,162,845.23	102.717000	9,172,628.10	9,782.87	3.07
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	102.577355	1,061,675.62	102.717000	1,063,120.95	1,445.33	0.36
		Base		102.577355	1,061,675.62	102.717000	1,063,120.95	1,445.33	0.36
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	102.184843	7,970,417.72	102.213000	7,972,614.00	2,196.28	2.67
		Base		102.184843	7,970,417.72	102.213000	7,972,614.00	2,196.28	2.67
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	103.112849	3,608,949.70	103.088000	3,608,080.00	-869.70	1.21
		Base		103.112849	3,608,949.70	103.088000	3,608,080.00	-869.70	1.21
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	102.447482	3,713,721.23	102.442000	3,713,522.50	-198.73	1.24
		Base		102.447482	3,713,721.23	102.442000	3,713,522.50	-198.73	1.24
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	104.325538	9,931,791.26	104.298000	9,929,169.60	-2,621.66	3.32
		Base		104.325538	9,931,791.26	104.298000	9,929,169.60	-2,621.66	3.32
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	109.338573	7,845,042.61	109.666000	7,868,535.50	23,492.89	2.63
		Base		109.338573	7,845,042.61	109.666000	7,868,535.50	23,492.89	2.63
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	104.564876	4,182,595.02	104.544000	4,181,760.00	-835.02	1.40
		Base		104.564876	4,182,595.02	104.544000	4,181,760.00	-835.02	1.40
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	106.926567	4,448,145.18	106.833000	4,444,252.80	-3,892.38	1.49
		Base		106.926567	4,448,145.18	106.833000	4,444,252.80	-3,892.38	1.49
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	108.557956	5,221,637.66	108.242000	5,206,440.20	-15,197.46	1.74
		Base		108.557956	5,221,637.66	108.242000	5,206,440.20	-15,197.46	1.74

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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
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		2,120,000.000	Local	100.828658	2,137,567.56	100.821000	2,137,405.20	-162.36	0.72
			Base	100.828658	2,137,567.56	100.821000	2,137,405.20	-162.36	0.72
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		2,215,000.000	Local	100.828658	2,233,354.78	100.821000	2,233,185.15	-169.63	0.75
			Base	100.828658	2,233,354.78	100.821000	2,233,185.15	-169.63	0.75
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		7,215,000.000	Local	100.828658	7,274,787.70	100.821000	7,274,235.15	-552.55	2.43
			Base	100.828658	7,274,787.70	100.821000	7,274,235.15	-552.55	2.43
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		4,475,000.000	Local	105.163616	4,706,071.83	105.364000	4,715,039.00	8,967.17	1.58
			Base	105.163616	4,706,071.83	105.364000	4,715,039.00	8,967.17	1.58
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		5,950,000.000	Local	105.397349	6,271,142.24	105.339000	6,267,670.50	-3,471.74	2.10
			Base	105.397349	6,271,142.24	105.339000	6,267,670.50	-3,471.74	2.10
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		2,985,000.000	Local	105.293763	3,143,018.82	105.364000	3,145,115.40	2,096.58	1.05
			Base	105.293763	3,143,018.82	105.364000	3,145,115.40	2,096.58	1.05
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		3,845,000.000	Local	100.898003	3,879,528.23	100.897000	3,879,489.65	-38.58	1.30
			Base	100.898003	3,879,528.23	100.897000	3,879,489.65	-38.58	1.30
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		1,355,000.000	Local	104.074063	1,410,203.56	104.169000	1,411,489.95	1,286.39	0.47
			Base	104.074063	1,410,203.56	104.169000	1,411,489.95	1,286.39	0.47
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		875,000.000	Local	100.775288	881,783.77	100.782000	881,842.50	58.73	0.30
			Base	100.775288	881,783.77	100.782000	881,842.50	58.73	0.30
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		4,000,000.000	Local	104.445390	4,177,815.61	104.428000	4,177,120.00	-695.61	1.40
			Base	104.445390	4,177,815.61	104.428000	4,177,120.00	-695.61	1.40

& 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
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	110.475201	2,430,454.43	110.531000	2,431,682.00	1,227.57	0.81
		Base		110.475201	2,430,454.43	110.531000	2,431,682.00	1,227.57	0.81
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	102.954033	3,191,575.03	103.011000	3,193,341.00	1,765.97	1.07
		Base		102.954033	3,191,575.03	103.011000	3,193,341.00	1,765.97	1.07
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	106.250352	4,250,014.07	106.158000	4,246,320.00	-3,694.07	1.42
		Base		106.250352	4,250,014.07	106.158000	4,246,320.00	-3,694.07	1.42
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	102.759770	1,361,566.95	102.843000	1,362,669.75	1,102.80	0.46
		Base		102.759770	1,361,566.95	102.843000	1,362,669.75	1,102.80	0.46
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	107.794364	3,072,139.37	107.681000	3,068,908.50	-3,230.87	1.03
		Base		107.794364	3,072,139.37	107.681000	3,068,908.50	-3,230.87	1.03
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	105.977756	9,522,101.42	105.869000	9,512,329.65	-9,771.77	3.18
		Base		105.977756	9,522,101.42	105.869000	9,512,329.65	-9,771.77	3.18
55844RJV7	MADISON WIS					3.0	01 Oct 2017		
		Local	10,030,000.000	104.364437	10,467,752.99	104.039000	10,435,111.70	-32,641.29	3.49
		Base		104.364437	10,467,752.99	104.039000	10,435,111.70	-32,641.29	3.49
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	110.144983	3,304,349.49	110.531000	3,315,930.00	11,580.51	1.11
		Base		110.144983	3,304,349.49	110.531000	3,315,930.00	11,580.51	1.11
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	105.211079	1,688,637.81	105.047000	1,686,004.35	-2,633.46	0.56
		Base		105.211079	1,688,637.81	105.047000	1,686,004.35	-2,633.46	0.56
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	105.188182	3,260,833.63	105.047000	3,256,457.00	-4,376.63	1.09
		Base		105.188182	3,260,833.63	105.047000	3,256,457.00	-4,376.63	1.09

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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
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	103.112849	4,794,747.46	103.101000	4,794,196.50	-550.96	1.60
		Base		103.112849	4,794,747.46	103.101000	4,794,196.50	-550.96	1.60
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	103.862057	5,089,240.80	103.814000	5,086,886.00	-2,354.80	1.70
		Base		103.862057	5,089,240.80	103.814000	5,086,886.00	-2,354.80	1.70
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	105.769976	1,179,335.23	105.851000	1,180,238.65	903.42	0.39
		Base		105.769976	1,179,335.23	105.851000	1,180,238.65	903.42	0.39
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	106.563900	10,656,389.96	106.578000	10,657,800.00	1,410.04	3.57
		Base		106.563900	10,656,389.96	106.578000	10,657,800.00	1,410.04	3.57
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	106.588794	5,329,439.69	106.505000	5,325,250.00	-4,189.69	1.78
		Base		106.588794	5,329,439.69	106.505000	5,325,250.00	-4,189.69	1.78
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	103.705452	10,370,545.18	103.436000	10,343,600.00	-26,945.18	3.46
		Base		103.705452	10,370,545.18	103.436000	10,343,600.00	-26,945.18	3.46
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	102.971229	9,854,346.60	103.108000	9,867,435.60	13,089.00	3.30
		Base		102.971229	9,854,346.60	103.108000	9,867,435.60	13,089.00	3.30
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	103.517132	7,510,167.94	103.666000	7,520,968.30	10,800.36	2.52
		Base		103.517132	7,510,167.94	103.666000	7,520,968.30	10,800.36	2.52
700739LD5	PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	1,060,000.000	100.625434	1,066,629.60	100.642000	1,066,805.20	175.60	0.36
		Base		100.625434	1,066,629.60	100.642000	1,066,805.20	175.60	0.36
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	108.631246	2,313,845.54	108.294000	2,306,662.20	-7,183.34	0.77
		Base		108.631246	2,313,845.54	108.294000	2,306,662.20	-7,183.34	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	101.818497	1,527,277.46	101.852000	1,527,780.00	502.54	0.51
		Base		101.818497	1,527,277.46	101.852000	1,527,780.00	502.54	0.51
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	106.735695	12,541,444.11	106.690000	12,536,075.00	-5,369.11	4.19
		Base		106.735695	12,541,444.11	106.690000	12,536,075.00	-5,369.11	4.19
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	106.485801	11,713,438.14	106.505000	11,715,550.00	2,111.86	3.92
		Base		106.485801	11,713,438.14	106.505000	11,715,550.00	2,111.86	3.92
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	102.161296	1,532,419.44	102.158000	1,532,370.00	-49.44	0.51
		Base		102.161296	1,532,419.44	102.158000	1,532,370.00	-49.44	0.51
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	105.383637	1,053,836.37	105.217000	1,052,170.00	-1,666.37	0.35
		Base		105.383637	1,053,836.37	105.217000	1,052,170.00	-1,666.37	0.35
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	107.788894	4,246,882.41	107.934000	4,252,599.60	5,717.19	1.42
		Base		107.788894	4,246,882.41	107.934000	4,252,599.60	5,717.19	1.42
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	425,000.000	100.565939	427,405.24	100.583000	427,477.75	72.51	0.14
		Base		100.565939	427,405.24	100.583000	427,477.75	72.51	0.14
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	101.571150	11,172,826.48	101.582000	11,174,020.00	1,193.52	3.74
		Base		101.571150	11,172,826.48	101.582000	11,174,020.00	1,193.52	3.74
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	105.523229	5,276,161.47	105.548000	5,277,400.00	1,238.53	1.77
		Base		105.523229	5,276,161.47	105.548000	5,277,400.00	1,238.53	1.77
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	105.197143	6,438,065.14	105.203000	6,438,423.60	358.46	2.15
		Base		105.197143	6,438,065.14	105.203000	6,438,423.60	358.46	2.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	106.921938	8,024,491.41	107.105000	8,038,230.25	13,738.84	2.69
		Base		106.921938	8,024,491.41	107.105000	8,038,230.25	13,738.84	2.69
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	102.962116	2,059,242.31	103.040000	2,060,800.00	1,557.69	0.69
		Base		102.962116	2,059,242.31	103.040000	2,060,800.00	1,557.69	0.69
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	102.140597	5,107,029.85	102.152000	5,107,600.00	570.15	1.71
		Base		102.140597	5,107,029.85	102.152000	5,107,600.00	570.15	1.71
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	106.834686	6,249,829.13	106.718000	6,243,003.00	-6,826.13	2.09
		Base		106.834686	6,249,829.13	106.718000	6,243,003.00	-6,826.13	2.09
US DOLLAR Total									
		Local	274,020,000.000		286,750,205.78		286,735,632.40	-14,573.38	95.93
		Base			286,750,205.78		286,735,632.40	-14,573.38	95.93
FIXED INCOME Total									
		Base	274,020,000.000		286,750,205.78		286,735,632.40	-14,573.38	95.93

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		286,189,790.880	Base	298,919,996.66		298,905,423.28	-14,573.38	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	1,323,349.150	1.000000	1,323,349.15	1.000000	1,323,349.15	0.00	0.42
		Base		1.000000	1,323,349.15	1.000000	1,323,349.15	0.00	0.42
US DOLLAR Total									
		Local	1,323,349.150		1,323,349.15		1,323,349.15	0.00	0.42
		Base			1,323,349.15		1,323,349.15	0.00	0.42
CASH Total									
		Base	1,323,349.150		1,323,349.15		1,323,349.15	0.00	0.42
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TAM7	ATLANTIC ASSET SECUR					0.3	21 Jan 2016		
		Local	5,000,000.000	99.957500	4,997,875.00	99.957500	4,997,875.00	0.00	1.58
		Base		99.957500	4,997,875.00	99.957500	4,997,875.00	0.00	1.58
06417JEH1	BANK OF NOVA SCOTIA/THE					0.61	17 May 2016		
		Local	2,245,000.000	99.715333	2,238,609.23	99.715333	2,238,609.23	0.00	0.71
		Base		99.715333	2,238,609.23	99.715333	2,238,609.23	0.00	0.71
06945LAL2	BARTON CAPITAL CORP.					0.3	20 Jan 2016		
		Local	5,000,000.000	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.58
		Base		99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.58
45779PAM0	INSTITUTIONAL SECURED					0.35	21 Jan 2016		
		Local	5,000,000.000	99.950417	4,997,520.83	99.950417	4,997,520.83	0.00	1.58
		Base		99.950417	4,997,520.83	99.950417	4,997,520.83	0.00	1.58
45779PBJ6	INSTITUTIONAL SECURED					0.5	18 Feb 2016		
		Local	5,000,000.000	99.890278	4,994,513.89	99.890278	4,994,513.89	0.00	1.58
		Base		99.890278	4,994,513.89	99.890278	4,994,513.89	0.00	1.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124LDJ8	SHEFFIELD RECEIVABLE					0.54	18 Apr 2016		
		Local	2,000,000.000	99.791500	1,995,830.00	99.791500	1,995,830.00	0.00	0.63
		Base		99.791500	1,995,830.00	99.791500	1,995,830.00	0.00	0.63
86563GCJ9	SUMITOMO TR & BKNG C					0.5	18 Mar 2016		
		Local	5,000,000.000	99.850000	4,992,500.00	99.850000	4,992,500.00	0.00	1.58
		Base		99.850000	4,992,500.00	99.850000	4,992,500.00	0.00	1.58
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.736689	4,986,834.45	99.736689	4,986,834.45	0.00	1.58
		Base		99.736689	4,986,834.45	99.736689	4,986,834.45	0.00	1.58
978UHA002	SUN TRUST ROBINSON REPO					0.17	02 Dec 2015		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	6.34
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	6.34
979QRC005	BANK OF AMERICA REPO					0.1	01 Dec 2015		
		Local	7,647,740.360	100.000000	7,647,740.36	100.000000	7,647,740.36	0.00	2.43
		Base		100.000000	7,647,740.36	100.000000	7,647,740.36	0.00	2.43
US DOLLAR Total									
		Local	61,892,740.360		61,849,340.43		61,849,340.43	0.00	19.61
		Base			61,849,340.43		61,849,340.43	0.00	19.61
CASH EQUIVALENT Total									
		Base	61,892,740.360		61,849,340.43		61,849,340.43	0.00	19.61

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	98.961653	2,078,194.72	105.895900	2,223,813.90	145,619.18	0.71
		Base		98.961653	2,078,194.72	105.895900	2,223,813.90	145,619.18	0.71
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.490831	994,908.31	102.578900	1,025,789.00	30,880.69	0.33
		Base		99.490831	994,908.31	102.578900	1,025,789.00	30,880.69	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.57575	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.780110	2,993,403.30	-6,596.70	0.95
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.780110	2,993,403.30	-6,596.70	0.95
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	4,500,000.000	99.994096	4,499,734.34	100.520800	4,523,436.00	23,701.66	1.43
		Base		99.994096	4,499,734.34	100.520800	4,523,436.00	23,701.66	1.43
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.999297	1,999,985.93	100.248500	2,004,970.00	4,984.07	0.64
		Base		99.999297	1,999,985.93	100.248500	2,004,970.00	4,984.07	0.64
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.3264	26 Sep 2016		
		Local	3,000,000.000	99.989879	2,999,696.36	99.548400	2,986,452.00	-13,244.36	0.95
		Base		99.989879	2,999,696.36	99.548400	2,986,452.00	-13,244.36	0.95
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	5,000,000.000	99.880472	4,994,023.60	99.592200	4,979,610.00	-14,413.60	1.58
		Base		99.880472	4,994,023.60	99.592200	4,979,610.00	-14,413.60	1.58
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.998320	1,999,966.39	100.083900	2,001,678.00	1,711.61	0.63
		Base		99.998320	1,999,966.39	100.083900	2,001,678.00	1,711.61	0.63
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.976198	1,999,523.96	101.093400	2,021,868.00	22,344.04	0.64
		Base		99.976198	1,999,523.96	101.093400	2,021,868.00	22,344.04	0.64
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.984501	1,999,690.01	100.197000	2,003,940.00	4,249.99	0.64
		Base		99.984501	1,999,690.01	100.197000	2,003,940.00	4,249.99	0.64
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.677	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.825100	2,994,753.00	-5,247.00	0.95
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.825100	2,994,753.00	-5,247.00	0.95
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.8657	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.112530	3,003,375.90	3,375.90	0.95
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.112530	3,003,375.90	3,375.90	0.95

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14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.59575	15 Mar 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	98.760280	4,938,014.00	-61,986.00	1.57
Original Face:		5,000,000.000	Base	100.000000	5,000,000.00	98.760280	4,938,014.00	-61,986.00	1.57
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		3,000,000.000	Local	99.992725	2,999,781.74	99.840370	2,995,211.10	-4,570.64	0.95
Original Face:		3,000,000.000	Base	99.992725	2,999,781.74	99.840370	2,995,211.10	-4,570.64	0.95
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		3,000,000.000	Local	99.989950	2,999,698.50	99.874300	2,996,229.00	-3,469.50	0.95
Original Face:		3,000,000.000	Base	99.989950	2,999,698.50	99.874300	2,996,229.00	-3,469.50	0.95
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.64705	15 Nov 2018		
		3,000,000.000	Local	100.000000	3,000,000.00	99.918590	2,997,557.70	-2,442.30	0.95
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	99.918590	2,997,557.70	-2,442.30	0.95
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		4,070,232.670	Local	100.000000	4,070,232.67	100.000070	4,070,235.52	2.85	1.29
Original Face:		5,000,000.000	Base	100.000000	4,070,232.67	100.000070	4,070,235.52	2.85	1.29
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		2,560,000.000	Local	100.303125	2,567,759.99	100.887300	2,582,714.88	14,954.89	0.82
			Base	100.303125	2,567,759.99	100.887300	2,582,714.88	14,954.89	0.82
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.5316	15 Nov 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	99.595400	4,979,770.00	-20,230.00	1.58
			Base	100.000000	5,000,000.00	99.595400	4,979,770.00	-20,230.00	1.58
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		800,000.000	Local	100.091870	800,734.96	101.102700	808,821.60	8,086.64	0.26
			Base	100.091870	800,734.96	101.102700	808,821.60	8,086.64	0.26
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		3,000,000.000	Local	99.827372	2,994,821.15	99.652200	2,989,566.00	-5,255.15	0.95
			Base	99.827372	2,994,821.15	99.652200	2,989,566.00	-5,255.15	0.95
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0441	03 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	99.981300	1,999,626.00	-374.00	0.63
			Base	100.000000	2,000,000.00	99.981300	1,999,626.00	-374.00	0.63

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254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.987156	3,999,486.23	99.429080	3,977,163.20	-22,323.03	1.26
Original Face:		Base	4,000,000.000	99.987156	3,999,486.23	99.429080	3,977,163.20	-22,323.03	1.26
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,845,560.300	101.518579	3,903,958.16	97.508636	3,749,753.40	-154,204.76	1.19
Original Face:		Base	5,000,000.000	101.518579	3,903,958.16	97.508636	3,749,753.40	-154,204.76	1.19
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	133,505.840	101.123307	135,005.52	104.932186	140,090.60	5,085.08	0.04
Original Face:		Base	3,158,366.000	101.123307	135,005.52	104.932186	140,090.60	5,085.08	0.04
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	129,029.280	100.355601	129,488.11	105.370360	135,958.62	6,470.51	0.04
Original Face:		Base	2,500,000.000	100.355601	129,488.11	105.370360	135,958.62	6,470.51	0.04
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	100.023100	2,000,462.00	462.00	0.63
		Base		100.000000	2,000,000.00	100.023100	2,000,462.00	462.00	0.63
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.420000	3,976,800.00	99.527600	3,981,104.00	4,304.00	1.26
		Base		99.420000	3,976,800.00	99.527600	3,981,104.00	4,304.00	1.26
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	96.354000	2,890,620.00	-109,380.00	0.92
		Base		100.000000	3,000,000.00	96.354000	2,890,620.00	-109,380.00	0.92
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.721	25 Jun 2022		
		Local	2,874,707.010	100.000000	2,874,707.01	100.116030	2,878,042.53	3,335.52	0.91
Original Face:		Base	3,000,000.000	100.000000	2,874,707.01	100.116030	2,878,042.53	3,335.52	0.91
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	4,864,751.920	100.470111	4,887,621.63	97.872970	4,761,277.19	-126,344.44	1.51
Original Face:		Base	7,000,000.000	100.470111	4,887,621.63	97.872970	4,761,277.19	-126,344.44	1.51
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,705,420.600	100.253799	3,714,824.93	99.594630	3,690,399.94	-24,424.99	1.17
Original Face:		Base	5,000,000.000	100.253799	3,714,824.93	99.594630	3,690,399.94	-24,424.99	1.17

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3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	6,229,868.130	99.312520	6,187,039.04	104.111290	6,485,996.08	298,957.04	2.06
Original Face:		Base	9,000,000.000	99.312520	6,187,039.04	104.111290	6,485,996.08	298,957.04	2.06
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.503600	5,397,043.32	27,043.32	1.71
		Base		100.000000	5,370,000.00	100.503600	5,397,043.32	27,043.32	1.71
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,938,272.350	98.284659	1,905,024.37	101.071360	1,959,038.22	54,013.85	0.62
Original Face:		Base	5,000,000.000	98.284659	1,905,024.37	101.071360	1,959,038.22	54,013.85	0.62
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,771,859.850	97.867135	1,734,068.47	98.776190	1,750,175.65	16,107.18	0.55
Original Face:		Base	5,000,000.000	97.867135	1,734,068.47	98.776190	1,750,175.65	16,107.18	0.55
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	721,623.360	100.917200	728,242.09	102.351350	738,591.25	10,349.16	0.23
Original Face:		Base	4,000,000.000	100.917200	728,242.09	102.351350	738,591.25	10,349.16	0.23
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	359,415.360	102.445716	368,205.64	104.097530	374,142.51	5,936.87	0.12
Original Face:		Base	3,000,000.000	102.445716	368,205.64	104.097530	374,142.51	5,936.87	0.12
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	402,509.140	99.806891	401,731.86	102.412660	412,220.32	10,488.46	0.13
Original Face:		Base	2,000,000.000	99.806891	401,731.86	102.412660	412,220.32	10,488.46	0.13
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,439,115.080	103.175750	1,484,817.77	104.895770	1,509,570.84	24,753.07	0.48
Original Face:		Base	2,000,000.000	103.175750	1,484,817.77	104.895770	1,509,570.84	24,753.07	0.48
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,159,695.300	102.421108	1,187,772.77	104.434740	1,211,124.77	23,352.00	0.38
Original Face:		Base	3,000,000.000	102.421108	1,187,772.77	104.434740	1,211,124.77	23,352.00	0.38
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,333,946.200	103.356011	3,445,833.79	106.695710	3,557,177.57	111,343.78	1.13
Original Face:		Base	4,750,000.000	103.356011	3,445,833.79	106.695710	3,557,177.57	111,343.78	1.13

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,143,190.340	99.276770	1,134,922.44	100.344670	1,147,130.57	12,208.13	0.36
Original Face:		Base	2,000,000.000	99.276770	1,134,922.44	100.344670	1,147,130.57	12,208.13	0.36
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.791074	2,095,821.47	106.955660	2,139,113.20	43,291.73	0.68
Original Face:		Base	2,000,000.000	104.791074	2,095,821.47	106.955660	2,139,113.20	43,291.73	0.68
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	719,933.140	100.330474	722,312.33	99.239970	714,461.43	-7,850.90	0.23
Original Face:		Base	2,000,000.000	100.330474	722,312.33	99.239970	714,461.43	-7,850.90	0.23
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	269,354.320	102.285347	275,510.00	103.893611	279,841.93	4,331.93	0.09
Original Face:		Base	500,000.000	102.285347	275,510.00	103.893611	279,841.93	4,331.93	0.09
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,949,442.660	106.001518	6,306,499.53	107.266779	6,381,775.51	75,275.98	2.02
Original Face:		Base	7,000,000.000	106.001518	6,306,499.53	107.266779	6,381,775.51	75,275.98	2.02
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	172,487.940	100.069425	172,607.69	102.815940	177,345.10	4,737.41	0.06
Original Face:		Base	6,000,000.000	100.069425	172,607.69	102.815940	177,345.10	4,737.41	0.06
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	224,369.500	102.170348	229,239.10	104.722680	234,965.75	5,726.65	0.07
Original Face:		Base	10,000,000.000	102.170348	229,239.10	104.722680	234,965.75	5,726.65	0.07
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	508,220.280	105.308907	535,201.22	102.943490	523,179.69	-12,021.53	0.17
Original Face:		Base	1,625,000.000	105.308907	535,201.22	102.943490	523,179.69	-12,021.53	0.17
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	55,434.600	103.869136	57,579.44	102.023890	56,556.54	-1,022.90	0.02
Original Face:		Base	2,500,000.000	103.869136	57,579.44	102.023890	56,556.54	-1,022.90	0.02
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	77,849.520	101.816787	79,263.88	101.721080	79,189.37	-74.51	0.03
Original Face:		Base	2,000,000.000	101.816787	79,263.88	101.721080	79,189.37	-74.51	0.03

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,018,798.530	99.053610	1,009,156.72	102.672400	1,046,024.90	36,868.18	0.33
Original Face:		Base	3,000,000.000	99.053610	1,009,156.72	102.672400	1,046,024.90	36,868.18	0.33
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,749,553.310	97.873032	1,712,340.87	100.522950	1,758,702.60	46,361.73	0.56
Original Face:		Base	4,867,385.000	97.873032	1,712,340.87	100.522950	1,758,702.60	46,361.73	0.56
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	652,818.050	106.153010	692,986.01	107.022740	698,663.76	5,677.75	0.22
Original Face:		Base	5,000,000.000	106.153010	692,986.01	107.022740	698,663.76	5,677.75	0.22
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	136,592.850	100.453538	137,212.35	104.354278	142,540.48	5,328.13	0.05
Original Face:		Base	3,000,000.000	100.453538	137,212.35	104.354278	142,540.48	5,328.13	0.05
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	5,207,344.240	103.169811	5,372,407.20	104.959314	5,465,592.79	93,185.59	1.73
Original Face:		Base	7,000,000.000	103.169811	5,372,407.20	104.959314	5,465,592.79	93,185.59	1.73
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	419,749.280	100.000081	419,749.62	99.986670	419,693.33	-56.29	0.13
Original Face:		Base	5,000,000.000	100.000081	419,749.62	99.986670	419,693.33	-56.29	0.13
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999747	4,499,988.60	99.912580	4,496,066.10	-3,922.50	1.43
Original Face:		Base	4,500,000.000	99.999747	4,499,988.60	99.912580	4,496,066.10	-3,922.50	1.43
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.647	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.815020	1,996,300.40	-3,699.60	0.63
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.815020	1,996,300.40	-3,699.60	0.63
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	154,910.880	101.634733	157,443.26	104.778523	162,313.33	4,870.07	0.05
Original Face:		Base	1,808,277.000	101.634733	157,443.26	104.778523	162,313.33	4,870.07	0.05
36962G2G8	GENERAL ELEC CAP CORP COMPANY GUAR 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.334225	1,776,919.12	105.341900	1,865,605.05	88,685.93	0.59
		Base		100.334225	1,776,919.12	105.341900	1,865,605.05	88,685.93	0.59

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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
36962G5T7	GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR					1.1439	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.114700	3,003,441.00	3,441.00	0.95
		Base		100.000000	3,000,000.00	100.114700	3,003,441.00	3,441.00	0.95
36966THT2	GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR					1.3372	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	99.719300	3,988,772.00	-11,228.00	1.26
		Base		100.000000	4,000,000.00	99.719300	3,988,772.00	-11,228.00	1.26
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.6239	29 Jan 2016		
		Local	5,000,000.000	100.020603	5,001,030.16	100.002400	5,000,120.00	-910.16	1.59
		Base		100.020603	5,001,030.16	100.002400	5,000,120.00	-910.16	1.59
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.7692	22 Mar 2016		
		Local	3,000,000.000	99.709752	2,991,292.56	100.020400	3,000,612.00	9,319.44	0.95
		Base		99.709752	2,991,292.56	100.020400	3,000,612.00	9,319.44	0.95
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.5219	30 Apr 2018		
		Local	5,000,000.000	100.451782	5,022,589.12	100.877800	5,043,890.00	21,300.88	1.60
		Base		100.451782	5,022,589.12	100.877800	5,043,890.00	21,300.88	1.60
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	67,294.270	100.122848	67,376.94	102.041450	68,668.05	1,291.11	0.02
Original Face:		Base	5,650,000.000	100.122848	67,376.94	102.041450	68,668.05	1,291.11	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,123,071.200	99.960755	2,122,238.00	102.442030	2,174,917.24	52,679.24	0.69
Original Face:		Base	5,000,000.000	99.960755	2,122,238.00	102.442030	2,174,917.24	52,679.24	0.69
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,072,749.000	99.789202	1,070,487.67	101.275930	1,086,436.53	15,948.86	0.34
Original Face:		Base	3,000,000.000	99.789202	1,070,487.67	101.275930	1,086,436.53	15,948.86	0.34
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	1,727,819.090	99.999542	1,727,811.17	99.931580	1,726,636.92	-1,174.25	0.55
Original Face:		Base	5,000,000.000	99.999542	1,727,811.17	99.931580	1,726,636.92	-1,174.25	0.55
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.994729	4,999,736.44	99.878080	4,993,904.00	-5,832.44	1.58
Original Face:		Base	5,000,000.000	99.994729	4,999,736.44	99.878080	4,993,904.00	-5,832.44	1.58

& 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
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.974614	1,999,492.27	101.042600	2,020,852.00	21,359.73	0.64
		Base		99.974614	1,999,492.27	101.042600	2,020,852.00	21,359.73	0.64
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.895240	1,997,904.80	100.216900	2,004,338.00	6,433.20	0.64
		Base		99.895240	1,997,904.80	100.216900	2,004,338.00	6,433.20	0.64
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.7261	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.182100	2,975,463.00	-24,537.00	0.94
		Base		100.000000	3,000,000.00	99.182100	2,975,463.00	-24,537.00	0.94
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	107.424646	3,222,739.38	107.554200	3,226,626.00	3,886.62	1.02
		Base		107.424646	3,222,739.38	107.554200	3,226,626.00	3,886.62	1.02
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.052404	990,524.04	99.483500	994,835.00	4,310.96	0.32
		Base		99.052404	990,524.04	99.483500	994,835.00	4,310.96	0.32
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	4,050,000.000	97.991593	3,968,659.51	99.521000	4,030,600.50	61,940.99	1.28
		Base		97.991593	3,968,659.51	99.521000	4,030,600.50	61,940.99	1.28
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.956520	799,652.16	105.779400	846,235.20	46,583.04	0.27
		Base		99.956520	799,652.16	105.779400	846,235.20	46,583.04	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	99.975838	2,999,275.14	101.090300	3,032,709.00	33,433.86	0.96
		Base		99.975838	2,999,275.14	101.090300	3,032,709.00	33,433.86	0.96
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.978031	4,499,011.41	100.316700	4,514,251.50	15,240.09	1.43
		Base		99.978031	4,499,011.41	100.316700	4,514,251.50	15,240.09	1.43
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.025922	1,000,259.22	100.564200	1,005,642.00	5,382.78	0.32
		Base		100.025922	1,000,259.22	100.564200	1,005,642.00	5,382.78	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.950445	4,997,522.23	99.953800	4,997,690.00	167.77	1.58
		Base		99.950445	4,997,522.23	99.953800	4,997,690.00	167.77	1.58
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.886459	2,996,593.78	100.590100	3,017,703.00	21,109.22	0.96
		Base		99.886459	2,996,593.78	100.590100	3,017,703.00	21,109.22	0.96
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.226301	1,002,263.01	108.526400	1,085,264.00	83,000.99	0.34
		Base		100.226301	1,002,263.01	108.526400	1,085,264.00	83,000.99	0.34
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.8016	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.726400	4,986,320.00	-13,680.00	1.58
		Base		100.000000	5,000,000.00	99.726400	4,986,320.00	-13,680.00	1.58
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.848184	998,481.84	107.555100	1,075,551.00	77,069.16	0.34
		Base		99.848184	998,481.84	107.555100	1,075,551.00	77,069.16	0.34
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	3,740,545.100	99.992676	3,740,271.15	99.886680	3,736,306.31	-3,964.84	1.18
Original Face:		Base	4,000,000.000	99.992676	3,740,271.15	99.886680	3,736,306.31	-3,964.84	1.18
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.918164	1,998,363.27	100.919100	2,018,382.00	20,018.73	0.64
		Base		99.918164	1,998,363.27	100.919100	2,018,382.00	20,018.73	0.64
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.978627	4,998,931.33	99.959600	4,997,980.00	-951.33	1.58
		Base		99.978627	4,998,931.33	99.959600	4,997,980.00	-951.33	1.58
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	102.813256	5,140,662.80	102.710900	5,135,545.00	-5,117.80	1.63
		Base		102.813256	5,140,662.80	102.710900	5,135,545.00	-5,117.80	1.63
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.193968	5,009,698.42	99.710900	4,985,545.00	-24,153.42	1.58
		Base		100.193968	5,009,698.42	99.710900	4,985,545.00	-24,153.42	1.58

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.990837	4,999,541.84	100.011700	5,000,585.00	1,043.16	1.59
		Base		99.990837	4,999,541.84	100.011700	5,000,585.00	1,043.16	1.59
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.969509	4,998,475.45	96.546700	4,827,335.00	-171,140.45	1.53
		Base		99.969509	4,998,475.45	96.546700	4,827,335.00	-171,140.45	1.53
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.949673	999,496.73	105.987600	1,059,876.00	60,379.27	0.34
		Base		99.949673	999,496.73	105.987600	1,059,876.00	60,379.27	0.34
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9464	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.217400	5,010,870.00	10,870.00	1.59
		Base		100.000000	5,000,000.00	100.217400	5,010,870.00	10,870.00	1.59
US DOLLAR Total									
		Local	250,122,040.490		251,180,922.71		252,179,750.99	998,828.28	79.97
	Original Face:	Base	194,859,028.000		251,180,922.71		252,179,750.99	998,828.28	79.97
FIXED INCOME Total									
		Base	250,122,040.490		251,180,922.71		252,179,750.99	998,828.28	79.97
	Original Face:		194,859,028.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		313,338,130.000	Base	314,353,612.29		315,352,440.57	998,828.28	100.00
Original Face:		194,859,028.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-2,768,765.040	1.000000	-2,768,765.04	1.000000	-2,768,765.04	0.00	0.80
		Base		1.000000	-2,768,765.04	1.000000	-2,768,765.04	0.00	0.80
US DOLLAR Total									
		Local	-2,768,765.040		-2,768,765.04		-2,768,765.04	0.00	0.80
		Base			-2,768,765.04		-2,768,765.04	0.00	0.80
CASH Total									
		Base	-2,768,765.040		-2,768,765.04		-2,768,765.04	0.00	0.80
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
45779PAM0	INSTITUTIONAL SECURED					0.35	21 Jan 2016		
		Local	5,000,000.000	99.950417	4,997,520.83	99.950417	4,997,520.83	0.00	1.45
		Base		99.950417	4,997,520.83	99.950417	4,997,520.83	0.00	1.45
78009NHT6	ROYAL BK OF CANADA					0.7116	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.736689	4,986,834.45	99.736689	4,986,834.45	0.00	1.45
		Base		99.736689	4,986,834.45	99.736689	4,986,834.45	0.00	1.45
91842MZM7	VW CR INC					0.55	21 Dec 2015		
		Local	7,000,000.000	99.969444	6,997,861.11	99.969444	6,997,861.11	0.00	2.03
		Base		99.969444	6,997,861.11	99.969444	6,997,861.11	0.00	2.03
979QHR003	SOUTH STREET REPO					0.13	01 Dec 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		29,000,000.000	Local		28,982,216.39		28,982,216.39	0.00	8.40
			Base		28,982,216.39		28,982,216.39	0.00	8.40
CASH EQUIVALENT Total									
		29,000,000.000	Base		28,982,216.39		28,982,216.39	0.00	8.40
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		2,000,000.000	Local	100.277869	2,005,557.37	101.599600	2,031,992.00	26,434.63	0.59
			Base	100.277869	2,005,557.37	101.599600	2,031,992.00	26,434.63	0.59
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		5,000,000.000	Local	100.967427	5,048,371.33	100.992400	5,049,620.00	1,248.67	1.46
			Base	100.967427	5,048,371.33	100.992400	5,049,620.00	1,248.67	1.46
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.9676	22 May 2018		
		5,000,000.000	Local	100.019461	5,000,973.07	99.641600	4,982,080.00	-18,893.07	1.44
			Base	100.019461	5,000,973.07	99.641600	4,982,080.00	-18,893.07	1.44
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.7289	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	98.338200	4,916,910.00	-83,090.00	1.43
			Base	100.000000	5,000,000.00	98.338200	4,916,910.00	-83,090.00	1.43
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		1,996,000.000	Local	108.260492	2,160,879.42	108.095000	2,157,576.20	-3,303.22	0.63
			Base	108.260492	2,160,879.42	108.095000	2,157,576.20	-3,303.22	0.63
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		2,000,000.000	Local	99.992562	1,999,851.24	100.046400	2,000,928.00	1,076.76	0.58
			Base	99.992562	1,999,851.24	100.046400	2,000,928.00	1,076.76	0.58
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.3264	26 Sep 2016		
		5,000,000.000	Local	99.989878	4,999,493.92	99.548400	4,977,420.00	-22,073.92	1.44
			Base	99.989878	4,999,493.92	99.548400	4,977,420.00	-22,073.92	1.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.6776	23 May 2017		
		Local	2,530,000.000	98.034744	2,480,279.03	99.500300	2,517,357.59	37,078.56	0.73
		Base		98.034744	2,480,279.03	99.500300	2,517,357.59	37,078.56	0.73
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	5,485,097.120	99.996274	5,484,892.72	99.948760	5,482,286.56	-2,606.16	1.59
Original Face:		Base	6,000,000.000	99.996274	5,484,892.72	99.948760	5,482,286.56	-2,606.16	1.59
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.677	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.825100	2,994,753.00	-5,247.00	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.825100	2,994,753.00	-5,247.00	0.87
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.86575	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.112530	3,003,375.90	3,375.90	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.112530	3,003,375.90	3,375.90	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.59575	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.760280	4,938,014.00	-61,986.00	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	98.760280	4,938,014.00	-61,986.00	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.994130	1,999,882.59	99.201000	1,984,020.00	-15,862.59	0.58
		Base		99.994130	1,999,882.59	99.201000	1,984,020.00	-15,862.59	0.58
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.951630	1,999,032.60	100.674000	2,013,480.00	14,447.40	0.58
		Base		99.951630	1,999,032.60	100.674000	2,013,480.00	14,447.40	0.58
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	3,000,000.000	99.992725	2,999,781.74	99.840370	2,995,211.10	-4,570.64	0.87
Original Face:		Base	3,000,000.000	99.992725	2,999,781.74	99.840370	2,995,211.10	-4,570.64	0.87
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	99.874300	4,993,715.00	-5,782.50	1.45
Original Face:		Base	5,000,000.000	99.989950	4,999,497.50	99.874300	4,993,715.00	-5,782.50	1.45
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.64705	15 Nov 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.918590	4,995,929.50	-4,070.50	1.45
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.918590	4,995,929.50	-4,070.50	1.45

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166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.5316	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.595400	4,979,770.00	-20,230.00	1.44
		Base		100.000000	5,000,000.00	99.595400	4,979,770.00	-20,230.00	1.44
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	99.816600	4,990,830.00	-9,170.00	1.45
		Base		100.000000	5,000,000.00	99.816600	4,990,830.00	-9,170.00	1.45
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.9219	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	101.000000	2,020,000.00	20,000.00	0.59
		Base		100.000000	2,000,000.00	101.000000	2,020,000.00	20,000.00	0.59
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0441	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.981300	1,999,626.00	-374.00	0.58
		Base		100.000000	2,000,000.00	99.981300	1,999,626.00	-374.00	0.58
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.992598	1,999,851.95	100.305500	2,006,110.00	6,258.05	0.58
		Base		99.992598	1,999,851.95	100.305500	2,006,110.00	6,258.05	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.987156	3,999,486.23	99.429080	3,977,163.20	-22,323.03	1.15
Original Face:		Base	4,000,000.000	99.987156	3,999,486.23	99.429080	3,977,163.20	-22,323.03	1.15
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.54705	15 May 2036		
		Local	844,170.400	100.053045	844,618.19	100.247612	846,260.67	1,642.48	0.25
Original Face:		Base	16,000,000.000	100.053045	844,618.19	100.247612	846,260.67	1,642.48	0.25
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,845,560.300	101.518579	3,903,958.16	97.508636	3,749,753.40	-154,204.76	1.09
Original Face:		Base	5,000,000.000	101.518579	3,903,958.16	97.508636	3,749,753.40	-154,204.76	1.09
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,989,368.600	105.482200	8,427,361.74	100.573265	8,035,168.85	-392,192.89	2.33
Original Face:		Base	10,000,000.000	105.482200	8,427,361.74	100.573265	8,035,168.85	-392,192.89	2.33
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	119.504542	2,987,613.56	121.288800	3,032,220.00	44,606.44	0.88
		Base		119.504542	2,987,613.56	121.288800	3,032,220.00	44,606.44	0.88

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31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	118.409781	2,960,244.52	119.237100	2,980,927.50	20,682.98	0.86
		Base		118.409781	2,960,244.52	119.237100	2,980,927.50	20,682.98	0.86
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.693900	4,884,695.00	-115,305.00	1.42
		Base		100.000000	5,000,000.00	97.693900	4,884,695.00	-115,305.00	1.42
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	100.023100	2,000,462.00	462.00	0.58
		Base		100.000000	2,000,000.00	100.023100	2,000,462.00	462.00	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	96.354000	3,131,505.00	-118,495.00	0.91
		Base		100.000000	3,250,000.00	96.354000	3,131,505.00	-118,495.00	0.91
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	100.018000	2,000,360.00	360.00	0.58
		Base		100.000000	2,000,000.00	100.018000	2,000,360.00	360.00	0.58
3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.019900	2,000,398.00	398.00	0.58
		Base		100.000000	2,000,000.00	100.019900	2,000,398.00	398.00	0.58
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.721	25 Jun 2022		
		Local	2,874,707.010	100.000000	2,874,707.01	100.116030	2,878,042.53	3,335.52	0.83
Original Face:		Base	3,000,000.000	100.000000	2,874,707.01	100.116030	2,878,042.53	3,335.52	0.83
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.291058	5,064,552.91	100.137560	5,006,878.00	-57,674.91	1.45
Original Face:		Base	5,000,000.000	101.291058	5,064,552.91	100.137560	5,006,878.00	-57,674.91	1.45
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.859095	2,017,181.89	100.434250	2,008,685.00	-8,496.89	0.58
Original Face:		Base	2,000,000.000	100.859095	2,017,181.89	100.434250	2,008,685.00	-8,496.89	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	99.977100	999,771.00	-229.00	0.29
		Base		100.000000	1,000,000.00	99.977100	999,771.00	-229.00	0.29

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3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,415,448.550	100.896249	2,437,096.98	98.440180	2,377,771.90	-59,325.08	0.69
Original Face:		Base	5,000,000.000	100.896249	2,437,096.98	98.440180	2,377,771.90	-59,325.08	0.69
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	104.136438	5,206,821.92	104.139400	5,206,970.00	148.08	1.51
Original Face:		Base	5,000,000.000	104.136438	5,206,821.92	104.139400	5,206,970.00	148.08	1.51
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.795451	3,143,863.52	106.955660	3,208,669.80	64,806.28	0.93
Original Face:		Base	3,000,000.000	104.795451	3,143,863.52	106.955660	3,208,669.80	64,806.28	0.93
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.740009	5,661,831.42	100.782000	5,608,518.24	-53,313.18	1.63
Original Face:		Base	5,565,000.000	101.740009	5,661,831.42	100.782000	5,608,518.24	-53,313.18	1.63
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.762303	4,797,897.88	103.896760	4,669,120.39	-128,777.49	1.35
Original Face:		Base	4,494,000.000	106.762303	4,797,897.88	103.896760	4,669,120.39	-128,777.49	1.35
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	719,933.140	100.330474	722,312.33	99.239970	714,461.43	-7,850.90	0.21
Original Face:		Base	2,000,000.000	100.330474	722,312.33	99.239970	714,461.43	-7,850.90	0.21
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,443,919.600	100.440373	2,454,681.97	98.377870	2,404,276.05	-50,405.92	0.70
Original Face:		Base	5,000,000.000	100.440373	2,454,681.97	98.377870	2,404,276.05	-50,405.92	0.70
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.712103	862,796.89	96.431760	818,005.13	-44,791.76	0.24
Original Face:		Base	10,630,000.000	101.712103	862,796.89	96.431760	818,005.13	-44,791.76	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	7,633,251.980	100.445587	7,667,264.73	96.235360	7,345,887.52	-321,377.21	2.13
Original Face:		Base	14,878,168.000	100.445587	7,667,264.73	96.235360	7,345,887.52	-321,377.21	2.13
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.948209	4,947,410.47	99.590670	4,979,533.50	32,123.03	1.44
Original Face:		Base	5,000,000.000	98.948209	4,947,410.47	99.590670	4,979,533.50	32,123.03	1.44

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,412,329.100	99.559595	3,397,301.03	100.009430	3,412,650.88	15,349.85	0.99
Original Face:		Base	5,000,000.000	99.559595	3,397,301.03	100.009430	3,412,650.88	15,349.85	0.99
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.478113	5,073,905.65	103.249350	5,162,467.50	88,561.85	1.50
Original Face:		Base	5,000,000.000	101.478113	5,073,905.65	103.249350	5,162,467.50	88,561.85	1.50
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.574328	5,178,716.40	104.332150	5,216,607.50	37,891.10	1.51
Original Face:		Base	5,000,000.000	103.574328	5,178,716.40	104.332150	5,216,607.50	37,891.10	1.51
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,685,044.150	104.288226	3,843,067.17	103.808619	3,825,393.44	-17,673.73	1.11
Original Face:		Base	5,000,000.000	104.288226	3,843,067.17	103.808619	3,825,393.44	-17,673.73	1.11
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,759,768.960	101.569652	1,787,391.20	100.559100	1,769,607.83	-17,783.37	0.51
Original Face:		Base	1,800,000.000	101.569652	1,787,391.20	100.559100	1,769,607.83	-17,783.37	0.51
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	653,258.100	106.703825	697,051.38	108.134070	706,394.57	9,343.19	0.20
Original Face:		Base	10,000,000.000	106.703825	697,051.38	108.134070	706,394.57	9,343.19	0.20
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.455913	6,507,354.75	107.749540	6,464,972.40	-42,382.35	1.87
Original Face:		Base	6,000,000.000	108.455913	6,507,354.75	107.749540	6,464,972.40	-42,382.35	1.87
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,494,429.080	107.036918	4,810,698.37	104.721380	4,706,628.16	-104,070.21	1.36
Original Face:		Base	5,568,000.000	107.036918	4,810,698.37	104.721380	4,706,628.16	-104,070.21	1.36
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	652,818.050	106.153008	692,986.00	107.022740	698,663.76	5,677.76	0.20
Original Face:		Base	5,000,000.000	106.153008	692,986.00	107.022740	698,663.76	5,677.76	0.20
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.989425	1,999,788.50	100.012410	2,000,248.20	459.70	0.58
Original Face:		Base	2,000,000.000	99.989425	1,999,788.50	100.012410	2,000,248.20	459.70	0.58

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34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	419,749.280	100.000055	419,749.51	99.986670	419,693.33	-56.18	0.12
Original Face:		Base	5,000,000.000	100.000055	419,749.51	99.986670	419,693.33	-56.18	0.12
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.647	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.815020	2,994,450.60	-5,549.40	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.815020	2,994,450.60	-5,549.40	0.87
36962G5Y6	GENERAL ELEC CAP CORP COMPANY GUAR 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.939096	4,996,954.82	100.554600	5,027,730.00	30,775.18	1.46
		Base		99.939096	4,996,954.82	100.554600	5,027,730.00	30,775.18	1.46
36966THT2	GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR					1.3372	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	99.719300	3,988,772.00	-11,228.00	1.16
		Base		100.000000	4,000,000.00	99.719300	3,988,772.00	-11,228.00	1.16
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.52315	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	99.996400	4,999,820.00	-180.00	1.45
		Base		100.000000	5,000,000.00	99.996400	4,999,820.00	-180.00	1.45
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.876635	5,193,831.73	103.854270	5,192,713.50	-1,118.23	1.51
Original Face:		Base	5,000,000.000	103.876635	5,193,831.73	103.854270	5,192,713.50	-1,118.23	1.51
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	108.326516	3,249,795.47	110.490700	3,314,721.00	64,925.53	0.96
		Base		108.326516	3,249,795.47	110.490700	3,314,721.00	64,925.53	0.96
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.994729	4,999,736.44	99.878080	4,993,904.00	-5,832.44	1.45
Original Face:		Base	5,000,000.000	99.994729	4,999,736.44	99.878080	4,993,904.00	-5,832.44	1.45
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.387022	3,011,610.66	100.824300	3,024,729.00	13,118.34	0.88
		Base		100.387022	3,011,610.66	100.824300	3,024,729.00	13,118.34	0.88
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.895302	1,997,906.04	100.216900	2,004,338.00	6,431.96	0.58
		Base		99.895302	1,997,906.04	100.216900	2,004,338.00	6,431.96	0.58

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.7261	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.182100	2,975,463.00	-24,537.00	0.86
		Base		100.000000	3,000,000.00	99.182100	2,975,463.00	-24,537.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.779955	4,988,997.76	99.745300	4,987,265.00	-1,732.76	1.45
		Base		99.779955	4,988,997.76	99.745300	4,987,265.00	-1,732.76	1.45
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	7,000,000.000	97.994103	6,859,587.21	99.521000	6,966,470.00	106,882.79	2.02
		Base		97.994103	6,859,587.21	99.521000	6,966,470.00	106,882.79	2.02
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.930214	4,996,510.71	99.730900	4,986,545.00	-9,965.71	1.45
		Base		99.930214	4,996,510.71	99.730900	4,986,545.00	-9,965.71	1.45
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.966970	4,998,348.49	99.389600	4,969,480.00	-28,868.49	1.44
		Base		99.966970	4,998,348.49	99.389600	4,969,480.00	-28,868.49	1.44
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	107.393378	1,755,881.73	108.754100	1,778,129.54	22,247.81	0.52
		Base		107.393378	1,755,881.73	108.754100	1,778,129.54	22,247.81	0.52
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.891177	2,996,735.32	101.082600	3,032,478.00	35,742.68	0.88
		Base		99.891177	2,996,735.32	101.082600	3,032,478.00	35,742.68	0.88
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.786610	4,989,330.51	100.204500	5,010,225.00	20,894.49	1.45
		Base		99.786610	4,989,330.51	100.204500	5,010,225.00	20,894.49	1.45
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	0.000	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
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.562785	2,986,883.56	99.770100	2,993,103.00	6,219.44	0.87
		Base		99.562785	2,986,883.56	99.770100	2,993,103.00	6,219.44	0.87

& 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
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					0.7439	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.818300	2,934,549.00	-65,451.00	0.85
		Base		100.000000	3,000,000.00	97.818300	2,934,549.00	-65,451.00	0.85
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.501	25 Sep 2019		
		Local	914,672.270	100.000000	914,672.27	99.506190	910,155.53	-4,516.74	0.26
Original Face:		Base	2,000,000.000	100.000000	914,672.27	99.506190	910,155.53	-4,516.74	0.26
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.900962	2,997,028.86	99.890600	2,996,718.00	-310.86	0.87
		Base		99.900962	2,997,028.86	99.890600	2,996,718.00	-310.86	0.87
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.8016	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.726400	4,986,320.00	-13,680.00	1.45
		Base		100.000000	5,000,000.00	99.726400	4,986,320.00	-13,680.00	1.45
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	3,740,545.100	99.992676	3,740,271.15	99.886680	3,736,306.31	-3,964.84	1.08
Original Face:		Base	4,000,000.000	99.992676	3,740,271.15	99.886680	3,736,306.31	-3,964.84	1.08
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.978627	4,998,931.33	99.959600	4,997,980.00	-951.33	1.45
		Base		99.978627	4,998,931.33	99.959600	4,997,980.00	-951.33	1.45
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5719	30 Oct 2017		
		Local	4,000,000.000	99.893119	3,995,724.77	99.954000	3,998,160.00	2,435.23	1.16
		Base		99.893119	3,995,724.77	99.954000	3,998,160.00	2,435.23	1.16
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.990837	4,999,541.84	100.011700	5,000,585.00	1,043.16	1.45
		Base		99.990837	4,999,541.84	100.011700	5,000,585.00	1,043.16	1.45
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.661248	3,079,837.44	102.725500	3,081,765.00	1,927.56	0.89
		Base		102.661248	3,079,837.44	102.725500	3,081,765.00	1,927.56	0.89
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6905	15 Oct 2016		
		Local	5,000,000.000	98.620229	4,931,011.47	99.789800	4,989,490.00	58,478.53	1.45
		Base		98.620229	4,931,011.47	99.789800	4,989,490.00	58,478.53	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9464	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.217400	5,010,870.00	10,870.00	1.45
				Base 100.000000	5,000,000.00	100.217400	5,010,870.00	10,870.00	1.45
US DOLLAR Total									
			310,302,344.300	Local	314,497,186.33		313,163,072.01	-1,334,114.32	90.79
	Original Face:		209,935,168.000	Base	314,497,186.33		313,163,072.01	-1,334,114.32	90.79
FIXED INCOME Total									
			310,302,344.300	Base	314,497,186.33		313,163,072.01	-1,334,114.32	90.79
	Original Face:		209,935,168.000						

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Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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									
		336,533,579.260	Base		340,710,637.68		339,376,523.36	-1,334,114.32	100.00
Original Face:		209,935,168.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	51,561.640	1.000000	51,561.64	1.000000	51,561.64	0.00	0.01
		Base		1.000000	51,561.64	1.000000	51,561.64	0.00	0.01
US DOLLAR Total									
		Local	51,561.640		51,561.64		51,561.64	0.00	0.01
		Base			51,561.64		51,561.64	0.00	0.01
CASH Total									
		Base	51,561.640		51,561.64		51,561.64	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2A48	ANGLESEA FDG PLC & ANG					0.33	04 Jan 2016		
		Local	30,000,000.000	99.968833	29,990,650.00	99.968833	29,990,650.00	0.00	3.00
		Base		99.968833	29,990,650.00	99.968833	29,990,650.00	0.00	3.00
06945LAL2	BARTON CAPITAL CORP.					0.3	20 Jan 2016		
		Local	10,000,000.000	99.958333	9,995,833.33	99.958333	9,995,833.33	0.00	1.00
		Base		99.958333	9,995,833.33	99.958333	9,995,833.33	0.00	1.00
15060XA51	CEDAR SPRING CPTL CO					0.52	05 Jan 2016		
		Local	35,000,000.000	99.949444	34,982,305.56	99.949444	34,982,305.56	0.00	3.50
		Base		99.949444	34,982,305.56	99.949444	34,982,305.56	0.00	3.50
22533MP62	CREDIT AGRICOLE					0.41	01 Dec 2015		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	4.01
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	4.01
41068KA65	HANNOVER FDG CO. LLC					0.4	06 Jan 2016		
		Local	30,000,000.000	99.960000	29,988,000.00	99.960000	29,988,000.00	0.00	3.00
		Base		99.960000	29,988,000.00	99.960000	29,988,000.00	0.00	3.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PAM0	INSTITUTIONAL SECURED					0.35	21 Jan 2016		
		10,000,000.000	Local	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	1.00
			Base	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	1.00
4820P2GV1	JUPITER SECT CO LLC					0.72	29 Jul 2016		
		19,000,000.000	Local	99.518000	18,908,420.00	99.518000	18,908,420.00	0.00	1.89
			Base	99.518000	18,908,420.00	99.518000	18,908,420.00	0.00	1.89
78009NHT6	ROYAL BK OF CANADA					0.7116	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.09	100.000001	9,942,034.09	0.00	1.00
			Base	100.000001	9,942,034.09	100.000001	9,942,034.09	0.00	1.00
86958DE57	SVENSKA HANDLSBNKN A					0.255	02 Feb 2016		
		30,000,000.000	Local	99.999997	29,999,998.96	99.999997	29,999,998.96	0.00	3.00
			Base	99.999997	29,999,998.96	99.999997	29,999,998.96	0.00	3.00
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.736689	9,973,668.89	99.736689	9,973,668.89	0.00	1.00
			Base	99.736689	9,973,668.89	99.736689	9,973,668.89	0.00	1.00
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		20,000,000.000	Local	99.862808	19,972,561.66	99.862808	19,972,561.66	0.00	2.00
			Base	99.862808	19,972,561.66	99.862808	19,972,561.66	0.00	2.00
912796HS1	TREASURY BILL 05/16 0.00000					0.3265	19 May 2016		
		10,000,000.000	Local	99.845819	9,984,581.94	99.845819	9,984,581.94	0.00	1.00
			Base	99.845819	9,984,581.94	99.845819	9,984,581.94	0.00	1.00
978UHA002	SUN TRUST ROBINSON REPO					0.17	02 Dec 2015		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.00
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.00
979QHR003	SOUTH STREET REPO					0.13	01 Dec 2015		
		14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	1.40
			Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	1.40
979QRC005	BANK OF AMERICA REPO					0.1	01 Dec 2015		
		17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.70
			Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		304,942,034.000	Local		304,733,096.10		304,733,096.10	0.00	30.52
			Base		304,733,096.10		304,733,096.10	0.00	30.52
CASH EQUIVALENT Total									
		304,942,034.000	Base		304,733,096.10		304,733,096.10	0.00	30.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.7411	12 Feb 2016		
		4,322,624.000	Local	99.999999	4,322,623.94	99.970900	4,321,366.12	-1,257.82	0.43
			Base	99.999999	4,322,623.94	99.970900	4,321,366.12	-1,257.82	0.43
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		19,000,000.000	Local	99.998080	18,999,635.20	99.876230	18,976,483.70	-23,151.50	1.90
Original Face:		19,000,000.000	Base	99.998080	18,999,635.20	99.876230	18,976,483.70	-23,151.50	1.90
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		4,322,624.000	Local	99.992562	4,322,302.47	100.046400	4,324,629.70	2,327.23	0.43
			Base	99.992562	4,322,302.47	100.046400	4,324,629.70	2,327.23	0.43
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		3,458,099.000	Local	99.976183	3,457,275.37	101.093400	3,495,909.85	38,634.48	0.35
			Base	99.976183	3,457,275.37	101.093400	3,495,909.85	38,634.48	0.35
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		2,161,312.000	Local	99.999994	2,161,311.86	100.265000	2,167,039.48	5,727.62	0.22
			Base	99.999994	2,161,311.86	100.265000	2,167,039.48	5,727.62	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		2,852,932.000	Local	108.969776	3,108,833.61	108.615800	3,098,734.92	-10,098.69	0.31
			Base	108.969776	3,108,833.61	108.615800	3,098,734.92	-10,098.69	0.31
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		682,975.000	Local	101.255282	691,548.26	101.658600	694,302.82	2,754.56	0.07
			Base	101.255282	691,548.26	101.658600	694,302.82	2,754.56	0.07

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10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.6776	23 May 2017		
		Local	8,336,180.000	99.490521	8,293,708.95	99.500300	8,294,524.11	815.16	0.83
		Base		99.490521	8,293,708.95	99.500300	8,294,524.11	815.16	0.83
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	5,000,000.000	99.994811	4,999,740.55	99.772930	4,988,646.50	-11,094.05	0.50
	Original Face:	Base	5,000,000.000	99.994811	4,999,740.55	99.772930	4,988,646.50	-11,094.05	0.50
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	4,881,889.330	99.999331	4,881,856.69	100.060410	4,884,838.48	2,981.79	0.49
	Original Face:	Base	7,780,722.000	99.999331	4,881,856.69	100.060410	4,884,838.48	2,981.79	0.49
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.951523	3,456,422.61	100.674000	3,481,406.59	24,983.98	0.35
		Base		99.951523	3,456,422.61	100.674000	3,481,406.59	24,983.98	0.35
143127AA6	CARMAX AUTO OWNER TRUST CARMX 2015 2 A1					0.35	16 May 2016		
		Local	112,070.340	100.000000	112,070.34	100.000010	112,070.35	0.01	0.01
	Original Face:	Base	10,000,000.000	100.000000	112,070.34	100.000010	112,070.35	0.01	0.01
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	614,745.270	99.999193	614,740.31	100.074810	615,205.16	464.85	0.06
	Original Face:	Base	1,296,787.000	99.999193	614,740.31	100.074810	615,205.16	464.85	0.06
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.995173	6,051,380.88	99.602890	6,027,641.20	-23,739.68	0.60
	Original Face:	Base	6,051,673.000	99.995173	6,051,380.88	99.602890	6,027,641.20	-23,739.68	0.60
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		Local	4,070,232.670	100.000000	4,070,232.67	100.000070	4,070,235.52	2.85	0.41
	Original Face:	Base	5,000,000.000	100.000000	4,070,232.67	100.000070	4,070,235.52	2.85	0.41
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.303118	2,167,863.33	100.887300	2,180,489.32	12,625.99	0.22
		Base		100.303118	2,167,863.33	100.887300	2,180,489.32	12,625.99	0.22
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.5316	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.595400	4,979,770.00	-20,230.00	0.50
		Base		100.000000	5,000,000.00	99.595400	4,979,770.00	-20,230.00	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.7366	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.06	100.000000	8,645,247.00	-0.06	0.87
		Base		100.000001	8,645,247.06	100.000000	8,645,247.00	-0.06	0.87
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.992617	5,618,996.12	100.305500	5,636,578.30	17,582.18	0.56
		Base		99.992617	5,618,996.12	100.305500	5,636,578.30	17,582.18	0.56
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.976028	9,997,602.83	99.859400	9,985,940.00	-11,662.83	1.00
		Base		99.976028	9,997,602.83	99.859400	9,985,940.00	-11,662.83	1.00
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.567	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.029270	3,459,111.03	1,012.19	0.35
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.029270	3,459,111.03	1,012.19	0.35
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.992697	6,051,231.01	100.006010	6,052,036.68	805.67	0.61
Original Face:		Base	6,051,673.000	99.992697	6,051,231.01	100.006010	6,052,036.68	805.67	0.61
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.768381	3,450,089.40	100.314000	3,468,957.43	18,868.03	0.35
		Base		99.768381	3,450,089.40	100.314000	3,468,957.43	18,868.03	0.35
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,093,656.360	102.301175	1,118,823.31	103.658029	1,133,662.63	14,839.32	0.11
Original Face:		Base	2,096,032.000	102.301175	1,118,823.31	103.658029	1,133,662.63	14,839.32	0.11
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.943280	4,752,189.04	100.882300	4,796,838.36	44,649.32	0.48
		Base		99.943280	4,752,189.04	100.882300	4,796,838.36	44,649.32	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,866,202.180	105.631043	6,196,530.57	103.799782	6,089,105.07	-107,425.50	0.61
Original Face:		Base	8,645,247.000	105.631043	6,196,530.57	103.799782	6,089,105.07	-107,425.50	0.61
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,487,686.540	105.512527	2,624,820.93	103.800195	2,582,223.48	-42,597.45	0.26
Original Face:		Base	4,322,624.000	105.512527	2,624,820.93	103.800195	2,582,223.48	-42,597.45	0.26

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313384MK2	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/15 0.00000					0.01	01 Oct 2015		
		Local	0.000	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base		0.000000	-0.06	0.000000	0.00	0.06	0.00
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	99.758500	9,711,039.07	-23,508.93	0.97
		Base		100.000000	9,734,548.00	99.758500	9,711,039.07	-23,508.93	0.97
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	99.031400	8,561,509.14	-83,737.86	0.86
		Base		100.000000	8,645,247.00	99.031400	8,561,509.14	-83,737.86	0.86
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	100.004900	6,484,252.71	317.71	0.65
		Base		100.000000	6,483,935.00	100.004900	6,484,252.71	317.71	0.65
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	99.397700	9,482,540.58	-57,459.42	0.95
		Base		100.000000	9,540,000.00	99.397700	9,482,540.58	-57,459.42	0.95
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	92.252769	4,612,638.43	92.498900	4,624,945.00	12,306.57	0.46
		Base		92.252769	4,612,638.43	92.498900	4,624,945.00	12,306.57	0.46
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	100.093900	10,816,706.36	10,147.36	1.08
		Base		100.000000	10,806,559.00	100.093900	10,816,706.36	10,147.36	1.08
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.429100	17,191,782.57	-98,711.43	1.72
		Base		100.000000	17,290,494.00	99.429100	17,191,782.57	-98,711.43	1.72
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	806,020.220	103.405005	833,465.25	101.892090	821,270.85	-12,194.40	0.08
Original Face:		Base	2,161,312.000	103.405005	833,465.25	101.892090	821,270.85	-12,194.40	0.08
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,977,257.180	100.159859	1,980,418.00	100.871200	1,994,483.04	14,065.04	0.20
Original Face:		Base	4,322,624.000	100.159859	1,980,418.00	100.871200	1,994,483.04	14,065.04	0.20

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,737,418.310	101.788831	2,786,386.10	98.312200	2,691,216.16	-95,169.94	0.27
	Original Face:	Base	4,322,624.000	101.788831	2,786,386.10	98.312200	2,691,216.16	-95,169.94	0.27
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,754,430.360	101.900318	5,863,782.81	99.308050	5,714,612.58	-149,170.23	0.57
	Original Face:	Base	8,584,720.000	101.900318	5,863,782.81	99.308050	5,714,612.58	-149,170.23	0.57
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,264,609.970	100.963930	3,296,078.51	100.041240	3,265,956.30	-30,122.21	0.33
	Original Face:	Base	5,571,429.000	100.963930	3,296,078.51	100.041240	3,265,956.30	-30,122.21	0.33
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,306,477.910	101.719227	2,346,131.51	101.083150	2,331,460.53	-14,670.98	0.23
	Original Face:	Base	4,322,624.000	101.719227	2,346,131.51	101.083150	2,331,460.53	-14,670.98	0.23
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,910,080.560	100.965234	3,947,821.99	96.860900	3,787,339.22	-160,482.77	0.38
	Original Face:	Base	5,111,816.000	100.965234	3,947,821.99	96.860900	3,787,339.22	-160,482.77	0.38
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,950,073.430	99.607565	2,938,496.30	95.988790	2,831,739.79	-106,756.51	0.28
	Original Face:	Base	4,322,624.000	99.607565	2,938,496.30	95.988790	2,831,739.79	-106,756.51	0.28
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,946,383.860	101.821127	4,018,252.52	96.576580	3,811,282.57	-206,969.95	0.38
	Original Face:	Base	5,326,337.000	101.821127	4,018,252.52	96.576580	3,811,282.57	-206,969.95	0.38
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,950,073.430	100.379776	2,961,277.09	96.452240	2,845,411.90	-115,865.19	0.28
	Original Face:	Base	4,322,624.000	100.379776	2,961,277.09	96.452240	2,845,411.90	-115,865.19	0.28
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,724,850.320	100.820814	5,771,840.69	96.293270	5,512,645.58	-259,195.11	0.55
	Original Face:	Base	8,645,247.000	100.820814	5,771,840.69	96.293270	5,512,645.58	-259,195.11	0.55
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,203,428.000	100.492245	3,219,196.72	98.095270	3,142,411.35	-76,785.37	0.31
	Original Face:	Base	4,322,624.000	100.492245	3,219,196.72	98.095270	3,142,411.35	-76,785.37	0.31

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,084,116.340	101.950352	4,163,770.98	97.996290	4,002,282.49	-161,488.49	0.40
Original Face:		Base	6,483,935.000	101.950352	4,163,770.98	97.996290	4,002,282.49	-161,488.49	0.40
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,891,684.600	99.817674	2,886,412.32	97.312130	2,813,959.88	-72,452.44	0.28
Original Face:		Base	4,322,624.000	99.817674	2,886,412.32	97.312130	2,813,959.88	-72,452.44	0.28
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	765,908.390	97.867135	749,572.60	98.776190	756,535.13	6,962.53	0.08
Original Face:		Base	2,161,312.000	97.867135	749,572.60	98.776190	756,535.13	6,962.53	0.08
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,875,047.190	100.160754	1,878,061.41	99.485230	1,865,395.01	-12,666.40	0.19
Original Face:		Base	4,527,840.000	100.160754	1,878,061.41	99.485230	1,865,395.01	-12,666.40	0.19
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	825,280.040	102.119009	842,767.80	103.696680	855,788.00	13,020.20	0.09
Original Face:		Base	4,322,624.000	102.119009	842,767.80	103.696680	855,788.00	13,020.20	0.09
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,519,936.650	101.666178	2,561,923.29	101.297050	2,552,621.49	-9,301.80	0.26
Original Face:		Base	8,645,247.000	101.666178	2,561,923.29	101.297050	2,552,621.49	-9,301.80	0.26
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,235,395.500	99.276757	1,226,460.59	100.344670	1,239,653.54	13,192.95	0.12
Original Face:		Base	2,161,312.000	99.276757	1,226,460.59	100.344670	1,239,653.54	13,192.95	0.12
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,213,332.160	99.972964	1,213,004.12	99.330970	1,205,214.60	-7,789.52	0.12
Original Face:		Base	2,161,312.000	99.972964	1,213,004.12	99.330970	1,205,214.60	-7,789.52	0.12
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,129,848.600	99.946021	1,129,238.72	99.191790	1,120,717.05	-8,521.67	0.11
Original Face:		Base	2,472,541.000	99.946021	1,129,238.72	99.191790	1,120,717.05	-8,521.67	0.11
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,556,000.130	100.330464	1,561,142.15	99.239970	1,544,174.06	-16,968.09	0.15
Original Face:		Base	4,322,624.000	100.330464	1,561,142.15	99.239970	1,544,174.06	-16,968.09	0.15

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,710,728.560	100.440658	4,731,486.76	99.380420	4,681,541.83	-49,944.93	0.47
Original Face:		Base	6,483,935.000	100.440658	4,731,486.76	99.380420	4,681,541.83	-49,944.93	0.47
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,017,771.310	100.103053	4,021,911.74	96.053590	3,859,213.58	-162,698.16	0.39
Original Face:		Base	5,619,411.000	100.103053	4,021,911.74	96.053590	3,859,213.58	-162,698.16	0.39
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,403,284.700	101.512573	3,454,761.85	95.383460	3,246,170.70	-208,591.15	0.33
Original Face:		Base	4,322,624.000	101.512573	3,454,761.85	95.383460	3,246,170.70	-208,591.15	0.33
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,240,098.590	100.028520	3,241,022.68	96.361560	3,122,209.55	-118,813.13	0.31
Original Face:		Base	4,322,624.000	100.028520	3,241,022.68	96.361560	3,122,209.55	-118,813.13	0.31
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,100,245.740	100.884312	8,171,877.18	97.346190	7,885,280.61	-286,596.57	0.79
Original Face:		Base	10,806,559.000	100.884312	8,171,877.18	97.346190	7,885,280.61	-286,596.57	0.79
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,375,107.150	100.562337	7,416,580.14	100.009430	7,375,802.62	-40,777.52	0.74
Original Face:		Base	10,806,559.000	100.562337	7,416,580.14	100.009430	7,375,802.62	-40,777.52	0.74
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,514,797.630	100.637251	3,537,195.73	99.467170	3,496,069.73	-41,126.00	0.35
Original Face:		Base	4,322,624.000	100.637251	3,537,195.73	99.467170	3,496,069.73	-41,126.00	0.35
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,101,110.850	99.885772	5,095,283.95	95.987420	4,896,424.70	-198,859.25	0.49
Original Face:		Base	6,483,935.000	99.885772	5,095,283.95	95.987420	4,896,424.70	-198,859.25	0.49
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,991,748.590	104.035065	5,193,168.87	101.851244	5,084,158.04	-109,010.83	0.51
Original Face:		Base	6,483,935.000	104.035065	5,193,168.87	101.851244	5,084,158.04	-109,010.83	0.51
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	33,569.400	99.600142	33,435.17	101.163990	33,960.14	524.97	0.00
Original Face:		Base	6,483,935.000	99.600142	33,435.17	101.163990	33,960.14	524.97	0.00

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31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,143,052.370	101.564113	1,160,931.00	102.465230	1,171,231.24	10,300.24	0.12
Original Face:		Base	33,932,595.000	101.564113	1,160,931.00	102.465230	1,171,231.24	10,300.24	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,238,372.630	106.704318	1,321,397.07	108.134070	1,339,102.73	17,705.66	0.13
Original Face:		Base	18,956,866.000	106.704318	1,321,397.07	108.134070	1,339,102.73	17,705.66	0.13
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,467,960.990	99.053608	1,454,068.32	102.672400	1,507,190.78	53,122.46	0.15
Original Face:		Base	4,322,624.000	99.053608	1,454,068.32	102.672400	1,507,190.78	53,122.46	0.15
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	846,565.960	106.153013	898,655.27	107.022740	906,018.09	7,362.82	0.09
Original Face:		Base	6,483,935.000	106.153013	898,655.27	107.022740	906,018.09	7,362.82	0.09
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.989420	4,322,166.21	100.012410	4,323,159.99	993.78	0.43
Original Face:		Base	4,322,624.000	99.989420	4,322,166.21	100.012410	4,323,159.99	993.78	0.43
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.992826	4,322,313.44	99.770340	4,312,696.21	-9,617.23	0.43
Original Face:		Base	4,322,624.000	99.992826	4,322,313.44	99.770340	4,312,696.21	-9,617.23	0.43
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	994,805.800	100.000025	994,806.05	99.986670	994,673.19	-132.86	0.10
Original Face:		Base	11,850,000.000	100.000025	994,806.05	99.986670	994,673.19	-132.86	0.10
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999747	9,999,974.67	99.912580	9,991,258.00	-8,716.67	1.00
Original Face:		Base	10,000,000.000	99.999747	9,999,974.67	99.912580	9,991,258.00	-8,716.67	1.00
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.992882	7,999,430.52	100.239090	8,019,127.20	19,696.68	0.80
Original Face:		Base	8,000,000.000	99.992882	7,999,430.52	100.239090	8,019,127.20	19,696.68	0.80
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.67575	15 May 2019		
		Local	3,025,836.000	100.000000	3,025,836.00	99.999990	3,025,835.70	-0.30	0.30
Original Face:		Base	3,025,836.000	100.000000	3,025,836.00	99.999990	3,025,835.70	-0.30	0.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.647	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	99.815020	8,629,255.02	-15,991.98	0.86
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	99.815020	8,629,255.02	-15,991.98	0.86
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.994600	6,249,662.53	99.853840	6,240,865.00	-8,797.53	0.63
Original Face:		Base	6,250,000.000	99.994600	6,249,662.53	99.853840	6,240,865.00	-8,797.53	0.63
36962G2V5	GENERAL ELEC CAP CORP COMPANY GUAR 05/16 VAR					0.5561	11 May 2016		
		Local	8,645,247.000	99.845512	8,631,891.17	100.052600	8,649,794.40	17,903.23	0.87
		Base		99.845512	8,631,891.17	100.052600	8,649,794.40	17,903.23	0.87
36962G5T7	GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR					1.1439	08 Feb 2016		
		Local	2,161,312.000	99.999999	2,161,311.97	100.114700	2,163,791.02	2,479.05	0.22
		Base		99.999999	2,161,311.97	100.114700	2,163,791.02	2,479.05	0.22
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.999027	864,516.59	100.015900	864,662.46	145.87	0.09
		Base		99.999027	864,516.59	100.015900	864,662.46	145.87	0.09
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.6239	29 Jan 2016		
		Local	1,080,656.000	99.999999	1,080,655.99	100.002400	1,080,681.94	25.95	0.11
		Base		99.999999	1,080,655.99	100.002400	1,080,681.94	25.95	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.5219	30 Apr 2018		
		Local	4,322,624.000	100.451776	4,342,152.57	100.877800	4,360,567.99	18,415.42	0.44
		Base		100.451776	4,342,152.57	100.877800	4,360,567.99	18,415.42	0.44
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	22,395.780	100.136499	22,426.35	102.041450	22,852.98	426.63	0.00
Original Face:		Base	1,880,341.000	100.136499	22,426.35	102.041450	22,852.98	426.63	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,251,841.590	102.527687	5,384,591.69	98.962080	5,197,331.68	-187,260.01	0.52
Original Face:		Base	7,989,505.000	102.527687	5,384,591.69	98.962080	5,197,331.68	-187,260.01	0.52
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.994462	864,477.12	101.540400	877,842.14	13,365.02	0.09
		Base		99.994462	864,477.12	101.540400	877,842.14	13,365.02	0.09

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Base Currency: USD - US DOLLAR

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437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.731389	6,981,197.21	101.240700	7,086,849.00	105,651.79	0.71
		Base		99.731389	6,981,197.21	101.240700	7,086,849.00	105,651.79	0.71
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	3,455,638.140	99.998618	3,455,590.40	99.931580	3,453,273.79	-2,316.61	0.35
Original Face:		Base	10,000,000.000	99.998618	3,455,590.40	99.931580	3,453,273.79	-2,316.61	0.35
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.994729	9,999,472.87	99.878080	9,987,808.00	-11,664.87	1.00
Original Face:		Base	10,000,000.000	99.994729	9,999,472.87	99.878080	9,987,808.00	-11,664.87	1.00
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.974633	1,296,458.05	101.042600	1,310,307.30	13,849.25	0.13
		Base		99.974633	1,296,458.05	101.042600	1,310,307.30	13,849.25	0.13
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.2355	11 Feb 2016		
		Local	8,645,247.000	100.000000	8,645,247.01	99.998000	8,645,074.10	-172.91	0.87
		Base		100.000000	8,645,247.01	99.998000	8,645,074.10	-172.91	0.87
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.127263	4,600,796.68	100.824300	4,632,825.16	32,028.48	0.46
		Base		100.127263	4,600,796.68	100.824300	4,632,825.16	32,028.48	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.7261	12 Feb 2019		
		Local	1,512,918.000	100.000011	1,512,918.17	99.182100	1,500,543.84	-12,374.33	0.15
		Base		100.000011	1,512,918.17	99.182100	1,500,543.84	-12,374.33	0.15
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.2199	25 Jan 2018		
		Local	3,509,970.000	100.148348	3,515,176.97	100.491200	3,527,210.97	12,034.00	0.35
		Base		100.148348	3,515,176.97	100.491200	3,527,210.97	12,034.00	0.35
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.927419	3,997,096.74	98.983600	3,959,344.00	-37,752.74	0.40
		Base		99.927419	3,997,096.74	98.983600	3,959,344.00	-37,752.74	0.40
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.666	13 Jun 2016		
		Local	4,322,624.000	99.742679	4,311,500.99	99.902500	4,318,409.44	6,908.45	0.43
		Base		99.742679	4,311,500.99	99.902500	4,318,409.44	6,908.45	0.43

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48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.6776	23 Nov 2016		
		Local	4,322,624.000	99.975527	4,321,566.11	100.743700	4,354,771.35	33,205.24	0.44
		Base		99.975527	4,321,566.11	100.743700	4,354,771.35	33,205.24	0.44
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.958364	3,024,576.16	99.752400	3,018,344.03	-6,232.13	0.30
		Base		99.958364	3,024,576.16	99.752400	3,018,344.03	-6,232.13	0.30
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.947390	2,998,421.69	99.325700	2,979,771.00	-18,650.69	0.30
		Base		99.947390	2,998,421.69	99.325700	2,979,771.00	-18,650.69	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.930339	7,494,775.45	99.148500	7,436,137.50	-58,637.95	0.74
		Base		99.930339	7,494,775.45	99.148500	7,436,137.50	-58,637.95	0.74
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.779949	2,156,556.01	99.745300	2,155,807.14	-748.87	0.22
		Base		99.779949	2,156,556.01	99.745300	2,155,807.14	-748.87	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	8,104,919.000	99.715387	8,081,851.35	99.521000	8,066,096.44	-15,754.91	0.81
		Base		99.715387	8,081,851.35	99.521000	8,066,096.44	-15,754.91	0.81
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.975839	3,025,104.92	101.090300	3,058,826.69	33,721.77	0.31
		Base		99.975839	3,025,104.92	101.090300	3,058,826.69	33,721.77	0.31
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.995691	6,483,655.60	100.065300	6,488,169.01	4,513.41	0.65
		Base		99.995691	6,483,655.60	100.065300	6,488,169.01	4,513.41	0.65
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.966970	4,998,348.49	99.389600	4,969,480.00	-28,868.49	0.50
		Base		99.966970	4,998,348.49	99.389600	4,969,480.00	-28,868.49	0.50
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.49575	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.984530	6,050,736.78	-936.19	0.61
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	99.984530	6,050,736.78	-936.19	0.61

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65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.999588	5,999,975.28	99.951060	5,997,063.60	-2,911.68	0.60
Original Face:		Base	6,000,000.000	99.999588	5,999,975.28	99.951060	5,997,063.60	-2,911.68	0.60
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.63315	28 Jan 2016		
		Local	2,161,312.000	99.999999	2,161,311.98	100.021800	2,161,783.17	471.19	0.22
		Base		99.999999	2,161,311.98	100.021800	2,161,783.17	471.19	0.22
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					0.6707	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.137100	10,013,710.00	13,710.00	1.00
		Base		100.000000	10,000,000.00	100.137100	10,013,710.00	13,710.00	1.00
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.950447	6,480,722.00	99.953800	6,480,939.42	217.42	0.65
		Base		99.950447	6,480,722.00	99.953800	6,480,939.42	217.42	0.65
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.6372	15 Jun 2018		
		Local	4,322,624.000	99.999993	4,322,623.71	99.575000	4,304,252.85	-18,370.86	0.43
		Base		99.999993	4,322,623.71	99.575000	4,304,252.85	-18,370.86	0.43
74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.281280	6,658,676.99	100.096300	6,646,394.32	-12,282.67	0.67
		Base		100.281280	6,658,676.99	100.096300	6,646,394.32	-12,282.67	0.67
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	0.000	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
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.8219	30 Apr 2018		
		Local	8,645,247.000	99.820351	8,629,715.93	99.221800	8,577,969.69	-51,746.24	0.86
		Base		99.820351	8,629,715.93	99.221800	8,577,969.69	-51,746.24	0.86
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.821	25 Nov 2027		
		Local	1,349,787.400	99.858947	1,347,883.48	98.844250	1,334,187.23	-13,696.25	0.13
Original Face:		Base	3,025,836.000	99.858947	1,347,883.48	98.844250	1,334,187.23	-13,696.25	0.13
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.597	15 Aug 2025		
		Local	440,343.670	100.000000	440,343.67	100.162130	441,057.60	713.93	0.04
Original Face:		Base	1,729,049.000	100.000000	440,343.67	100.162130	441,057.60	713.93	0.04

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78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.921	25 Jan 2029		
		Local	1,306,183.780	100.000001	1,306,183.79	97.523180	1,273,831.96	-32,351.83	0.13
Original Face:		Base	2,161,312.000	100.000001	1,306,183.79	97.523180	1,273,831.96	-32,351.83	0.13
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.501	25 Sep 2019		
		Local	988,446.100	100.000001	988,446.11	99.506190	983,565.05	-4,881.06	0.10
Original Face:		Base	2,161,312.000	100.000001	988,446.11	99.506190	983,565.05	-4,881.06	0.10
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.471	25 Sep 2019		
		Local	4,836,833.600	100.000000	4,836,833.60	99.037580	4,790,282.95	-46,550.65	0.48
Original Face:		Base	7,348,460.000	100.000000	4,836,833.60	99.037580	4,790,282.95	-46,550.65	0.48
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.839444	6,988,761.09	101.858700	7,130,109.00	141,347.91	0.71
		Base		99.839444	6,988,761.09	101.858700	7,130,109.00	141,347.91	0.71
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.860079	863,315.35	100.606000	869,764.02	6,448.67	0.09
		Base		99.860079	863,315.35	100.606000	869,764.02	6,448.67	0.09
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.045658	6,933,196.04	100.054800	7,003,836.00	70,639.96	0.70
		Base		99.045658	6,933,196.04	100.054800	7,003,836.00	70,639.96	0.70
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.993380	5,999,602.81	99.884760	5,993,085.60	-6,517.21	0.60
Original Face:		Base	6,000,000.000	99.993380	5,999,602.81	99.884760	5,993,085.60	-6,517.21	0.60
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.918169	3,455,269.21	100.919100	3,489,882.39	34,613.18	0.35
		Base		99.918169	3,455,269.21	100.919100	3,489,882.39	34,613.18	0.35
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.978620	2,160,849.92	99.959600	2,160,438.83	-411.09	0.22
		Base		99.978620	2,160,849.92	99.959600	2,160,438.83	-411.09	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5719	30 Oct 2017		
		Local	2,161,312.000	99.786233	2,156,691.82	99.954000	2,160,317.80	3,625.98	0.22
		Base		99.786233	2,156,691.82	99.954000	2,160,317.80	3,625.98	0.22

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89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.5719	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.06	99.850700	8,632,339.65	-12,907.41	0.86
		Base		100.000001	8,645,247.06	99.850700	8,632,339.65	-12,907.41	0.86
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	98.227800	4,911,390.00	-88,610.00	0.49
		Base		100.000000	5,000,000.00	98.227800	4,911,390.00	-88,610.00	0.49
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.988691	5,499,378.03	99.840690	5,491,237.95	-8,140.08	0.55
Original Face:		Base	5,500,000.000	99.988691	5,499,378.03	99.840690	5,491,237.95	-8,140.08	0.55
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.549584	19,909,916.71	99.544800	19,908,960.00	-956.71	1.99
		Base		99.549584	19,909,916.71	99.544800	19,908,960.00	-956.71	1.99
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.035428	10,003,542.75	100.875000	10,087,500.00	83,957.25	1.01
		Base		100.035428	10,003,542.75	100.875000	10,087,500.00	83,957.25	1.01
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	102.813256	5,140,662.80	102.710900	5,135,545.00	-5,117.80	0.51
		Base		102.813256	5,140,662.80	102.710900	5,135,545.00	-5,117.80	0.51
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.792164	9,979,216.44	99.839800	9,983,980.00	4,763.56	1.00
		Base		99.792164	9,979,216.44	99.839800	9,983,980.00	4,763.56	1.00
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.397175	2,148,283.07	98.902300	2,137,587.28	-10,695.79	0.21
		Base		99.397175	2,148,283.07	98.902300	2,137,587.28	-10,695.79	0.21
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.421717	19,884,343.48	100.421900	20,084,380.00	200,036.52	2.01
		Base		99.421717	19,884,343.48	100.421900	20,084,380.00	200,036.52	2.01
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.975702	19,995,140.37	99.960900	19,992,180.00	-2,960.37	2.00
		Base		99.975702	19,995,140.37	99.960900	19,992,180.00	-2,960.37	2.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		20,000,000.000	Local	99.990837	19,998,167.35	100.011700	20,002,340.00	4,172.65	2.00
			Base	99.990837	19,998,167.35	100.011700	20,002,340.00	4,172.65	2.00
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		6,483,935.320	Local	99.995888	6,483,668.68	99.692680	6,464,008.89	-19,659.79	0.65
Original Face:		6,483,935.000	Base	99.995888	6,483,668.68	99.692680	6,464,008.89	-19,659.79	0.65
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		4,322,624.000	Local	108.695307	4,698,489.43	108.668000	4,697,309.05	-1,180.38	0.47
			Base	108.695307	4,698,489.43	108.668000	4,697,309.05	-1,180.38	0.47
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9464	23 Apr 2018		
		4,322,624.000	Local	99.999994	4,322,623.72	100.217400	4,332,021.38	9,397.66	0.43
			Base	99.999994	4,322,623.72	100.217400	4,332,021.38	9,397.66	0.43
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.6616	14 May 2018		
		3,458,099.000	Local	99.999997	3,458,098.90	99.921100	3,455,370.56	-2,728.34	0.35
			Base	99.999997	3,458,098.90	99.921100	3,455,370.56	-2,728.34	0.35
US DOLLAR Total									
		694,736,910.370	Local		696,406,499.99		693,629,116.39	-2,777,383.60	69.47
Original Face:		444,200,748.000	Base		696,406,499.99		693,629,116.39	-2,777,383.60	69.47
FIXED INCOME Total									
		694,736,910.370	Base		696,406,499.99		693,629,116.39	-2,777,383.60	69.47
Original Face:		444,200,748.000							

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

Holdings

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

As of: *November 30, 2015* *View Date:* *December 16, 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								
		999,730,506.010	Base	1,001,191,157.73		998,413,774.13	-2,777,383.60	100.00
Original Face:		444,200,748.000						

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

Books Closed

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	786.690	Local	786.69	786.69	0.00	0.00		0.00
		Base	786.69	786.69	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,941,056.340	Local	3,941,056.34	3,941,056.34	0.50	0.00		0.00
		Base	3,941,056.34	3,941,056.34	0.50	0.00	0.00	0.00
EQUITY								
	20,957,616.700	Local	581,550,344.13	790,697,608.48	99.50	209,147,264.35		209,147,264.35
		Base	581,550,344.13	790,697,608.48	99.50	209,147,264.35	0.00	209,147,264.35
US DOLLAR Total								
	24,899,459.730	Local	585,492,187.16	794,639,451.51	100.00	209,147,264.35		209,147,264.35
		Base	585,492,187.16	794,639,451.51	100.00	209,147,264.35	0.00	209,147,264.35
FUND Total								
	24,899,459.730	Base	585,492,187.16	794,639,451.51	100.00	209,147,264.35	0.00	209,147,264.35

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	929,943.800	Local	929,943.80	929,943.80	0.18	0.00		0.00
		Base	929,943.80	929,943.80	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	11,150,092.600	Local	11,150,092.60	11,150,092.60	2.12	0.00		0.00
		Base	11,150,092.60	11,150,092.60	2.12	0.00	0.00	0.00
EQUITY								
	18,946,483.000	Local	411,959,548.94	513,907,124.59	97.70	101,947,575.65		101,947,575.65
		Base	411,959,548.94	513,907,124.59	97.70	101,947,575.65	0.00	101,947,575.65
US DOLLAR Total								
	31,026,519.400	Local	424,039,585.34	525,987,160.99	100.00	101,947,575.65		101,947,575.65
		Base	424,039,585.34	525,987,160.99	100.00	101,947,575.65	0.00	101,947,575.65
FUND Total								
	31,026,519.400	Base	424,039,585.34	525,987,160.99	100.00	101,947,575.65	0.00	101,947,575.65

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	28,870,952.750	Local	28,870,952.75	28,870,952.75	1.53	0.00		0.00
		Base	28,870,952.75	28,870,952.75	1.53	0.00	0.00	0.00
CASH EQUIVALENT								
	5,000,000.000	Local	5,000,000.00	4,997,865.00	0.26	-2,135.00		-2,135.00
		Base	5,000,000.00	4,997,865.00	0.26	-2,135.00	0.00	-2,135.00
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								
	1,746,805,199.190	Local	1,817,079,766.49	1,853,252,154.83	98.17	36,172,388.34		36,172,388.34
Original Face:	1,339,515,266.000	Base	1,817,079,766.49	1,853,252,154.83	98.17	36,172,388.34	0.00	36,172,388.34
US DOLLAR Total								
	1,781,314,975.210	Local	1,851,589,542.51	1,887,759,795.85	100.00	36,170,253.34		36,170,253.34
Original Face:	1,339,515,266.000	Base	1,851,589,542.51	1,887,759,795.85	100.00	36,170,253.34	0.00	36,170,253.34
FUND Total								
	1,781,314,975.210	Base	1,851,589,542.51	1,887,759,795.85	100.00	36,170,253.34	0.00	36,170,253.34
Original Face:	1,339,515,266.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,819,207.650	Local	-2,819,207.65	-2,819,207.65	1.14	0.00		0.00
		Base	-2,819,207.65	-2,819,207.65	1.14	0.00	0.00	0.00
CASH EQUIVALENT								
	32,500,000.000	Local	32,492,083.33	32,492,593.75	13.10	510.42		510.42
		Base	32,492,083.33	32,492,593.75	13.10	510.42	0.00	510.42
FIXED INCOME								
	210,693,150.630	Local	212,610,802.80	212,764,729.82	85.77	153,927.02		153,927.02
Original Face:	166,939,358.000	Base	212,610,802.80	212,764,729.82	85.77	153,927.02	0.00	153,927.02
US DOLLAR Total								
	240,373,942.980	Local	242,283,678.48	242,438,115.92	100.00	154,437.44		154,437.44
Original Face:	166,939,358.000	Base	242,283,678.48	242,438,115.92	100.00	154,437.44	0.00	154,437.44
FUND Total								
	240,373,942.980	Base	242,283,678.48	242,438,115.92	100.00	154,437.44	0.00	154,437.44
Original Face:	166,939,358.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	520,505.020	Local	520,505.02	520,505.02	0.36	0.00		0.00
		Base	520,505.02	520,505.02	0.36	0.00	0.00	0.00
CASH EQUIVALENT								
	33,923,537.740	Local	33,923,537.74	33,923,537.74	23.47	0.00		0.00
		Base	33,923,537.74	33,923,537.74	23.47	0.00	0.00	0.00
FIXED INCOME								
	108,180,186.100	Local	110,520,911.45	110,116,550.79	76.17	-404,360.66		-404,360.66
Original Face:	109,556,139.000	Base	110,520,911.45	110,116,550.79	76.17	-404,360.66	0.00	-404,360.66
US DOLLAR Total								
	142,624,228.860	Local	144,964,954.21	144,560,593.55	100.00	-404,360.66		-404,360.66
Original Face:	109,556,139.000	Base	144,964,954.21	144,560,593.55	100.00	-404,360.66	0.00	-404,360.66
FUND Total								
	142,624,228.860	Base	144,964,954.21	144,560,593.55	100.00	-404,360.66	0.00	-404,360.66
Original Face:	109,556,139.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	9,119,750.930	Local	9,119,750.93	9,119,750.93	0.47	0.00		0.00
		Base	9,119,750.93	9,119,750.93	0.47	0.00	0.00	0.00
EQUITY								
	31,826,795.000	Local	1,229,424,187.91	1,941,334,183.65	99.53	711,909,995.74		711,909,995.74
		Base	1,229,424,187.91	1,941,334,183.65	99.53	711,909,995.74	0.00	711,909,995.74
US DOLLAR Total								
	40,946,545.930	Local	1,238,543,938.84	1,950,453,934.58	100.00	711,909,995.74		711,909,995.74
		Base	1,238,543,938.84	1,950,453,934.58	100.00	711,909,995.74	0.00	711,909,995.74
FUND Total								
	40,946,545.930	Base	1,238,543,938.84	1,950,453,934.58	100.00	711,909,995.74	0.00	711,909,995.74

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	305,616,944.100	Local	305,464,041.32	305,437,864.10	31.44	-26,177.22		-26,177.22
		Base	305,464,041.32	305,437,864.10	31.44	-26,177.22	0.00	-26,177.22
FIXED INCOME								
	662,010,984.450	Local	669,914,773.46	666,057,350.73	68.56	-3,857,422.73		-3,857,422.73
Original Face:	667,307,595.000	Base	669,914,773.46	666,057,350.73	68.56	-3,857,422.73	0.00	-3,857,422.73
US DOLLAR Total								
	967,627,928.550	Local	975,378,814.78	971,495,214.83	100.00	-3,883,599.95		-3,883,599.95
Original Face:	667,307,595.000	Base	975,378,814.78	971,495,214.83	100.00	-3,883,599.95	0.00	-3,883,599.95
FUND Total								
	967,627,928.550	Base	975,378,814.78	971,495,214.83	100.00	-3,883,599.95	0.00	-3,883,599.95
Original Face:	667,307,595.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	553,033,654.550	Local	552,912,209.73	552,780,405.79	43.48	-131,803.94		-131,803.94
		Base	552,912,209.73	552,780,405.79	43.48	-131,803.94	0.00	-131,803.94
FIXED INCOME								
	719,796,765.500	Local	722,778,506.87	718,504,161.43	56.52	-4,274,345.44		-4,274,345.44
Original Face:	616,294,018.000	Base	722,778,506.87	718,504,161.43	56.52	-4,274,345.44	0.00	-4,274,345.44
US DOLLAR Total								
	1,272,830,420.060	Local	1,275,690,716.61	1,271,284,567.23	100.00	-4,406,149.38		-4,406,149.38
Original Face:	616,294,018.000	Base	1,275,690,716.61	1,271,284,567.23	100.00	-4,406,149.38	0.00	-4,406,149.38
FUND Total								
	1,272,830,420.060	Base	1,275,690,716.61	1,271,284,567.23	100.00	-4,406,149.38	0.00	-4,406,149.38
Original Face:	616,294,018.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	2,172,560.150	Local	2,172,969.07	2,174,608.55	2.13	1,639.48		1,639.48
		Base	2,172,969.07	2,174,608.55	2.13	1,639.48	0.00	1,639.48
FIXED INCOME								
	99,952,362.860	Local	100,051,725.67	99,968,978.77	97.87	-82,746.90		-82,746.90
Original Face:	53,348,000.000	Base	100,051,725.67	99,968,978.77	97.87	-82,746.90	0.00	-82,746.90
US DOLLAR Total								
	102,124,923.010	Local	102,224,694.74	102,143,587.32	100.00	-81,107.42		-81,107.42
Original Face:	53,348,000.000	Base	102,224,694.74	102,143,587.32	100.00	-81,107.42	0.00	-81,107.42
FUND Total								
	102,124,923.010	Base	102,224,694.74	102,143,587.32	100.00	-81,107.42	0.00	-81,107.42
Original Face:	53,348,000.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	35.710	Local	35.71	35.71	0.00	0.00		0.00
		Base	35.71	35.71	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	284,368,225.900	Local	284,313,689.52	284,309,505.90	27.14	-4,183.62		-4,183.62
		Base	284,313,689.52	284,309,505.90	27.14	-4,183.62	0.00	-4,183.62
FIXED INCOME								
	766,303,831.900	Local	767,217,346.32	763,275,632.42	72.86	-3,941,713.90		-3,941,713.90
Original Face:	326,946,631.000	Base	767,217,346.42	763,275,632.42	72.86	-3,941,713.90	-0.10	-3,941,714.00
US DOLLAR Total								
	1,050,672,093.510	Local	1,051,531,071.55	1,047,585,174.03	100.00	-3,945,897.52		-3,945,897.52
Original Face:	326,946,631.000	Base	1,051,531,071.65	1,047,585,174.03	100.00	-3,945,897.52	-0.10	-3,945,897.62
FUND Total								
	1,050,672,093.510	Base	1,051,531,071.65	1,047,585,174.03	100.00	-3,945,897.52	-0.10	-3,945,897.62
Original Face:	326,946,631.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	-1,902,535.550	Local	-1,902,535.55	-1,902,535.55	0.16	0.00		0.00
		Base	-1,902,535.55	-1,902,535.55	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	1,128,349,070.450	Local	1,128,122,073.28	1,128,130,473.27	94.41	8,399.99		8,399.99
		Base	1,128,122,073.28	1,128,130,473.27	94.41	8,399.99	0.00	8,399.99
FIXED INCOME								
	64,861,126.960	Local	64,870,483.02	64,859,423.89	5.43	-11,059.13		-11,059.13
Original Face:	132,750,000.000	Base	64,870,483.02	64,859,423.89	5.43	-11,059.13	0.00	-11,059.13
US DOLLAR Total								
	1,191,307,661.860	Local	1,191,090,020.75	1,191,087,361.61	100.00	-2,659.14		-2,659.14
Original Face:	132,750,000.000	Base	1,191,090,020.75	1,191,087,361.61	100.00	-2,659.14	0.00	-2,659.14
FUND Total								
	1,191,307,661.860	Base	1,191,090,020.75	1,191,087,361.61	100.00	-2,659.14	0.00	-2,659.14
Original Face:	132,750,000.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	-1,740.210	Local	-1,740.21	-1,740.21	0.00	0.00		0.00
		Base	-1,740.21	-1,740.21	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	784,611,900.500	Local	784,496,979.52	784,496,979.52	77.28	0.00		0.00
		Base	784,496,979.52	784,496,979.52	77.28	0.00	0.00	0.00
FIXED INCOME								
	230,000,000.000	Local	230,821,359.65	230,670,685.00	22.72	-150,674.65		-150,674.65
		Base	230,821,359.65	230,670,685.00	22.72	-150,674.65	0.00	-150,674.65
US DOLLAR Total								
	1,014,610,160.290	Local	1,015,316,598.96	1,015,165,924.31	100.00	-150,674.65		-150,674.65
		Base	1,015,316,598.96	1,015,165,924.31	100.00	-150,674.65	0.00	-150,674.65
FUND Total								
	1,014,610,160.290	Base	1,015,316,598.96	1,015,165,924.31	100.00	-150,674.65	0.00	-150,674.65

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	12,169,790.880	Local	12,169,790.88	12,169,790.88	4.07	0.00		0.00
		Base	12,169,790.88	12,169,790.88	4.07	0.00	0.00	0.00
FIXED INCOME								
	274,020,000.000	Local	286,750,205.78	286,735,632.40	95.93	-14,573.38		-14,573.38
		Base	286,750,205.78	286,735,632.40	95.93	-14,573.38	0.00	-14,573.38
US DOLLAR Total								
	286,189,790.880	Local	298,919,996.66	298,905,423.28	100.00	-14,573.38		-14,573.38
		Base	298,919,996.66	298,905,423.28	100.00	-14,573.38	0.00	-14,573.38
FUND Total								
	286,189,790.880	Base	298,919,996.66	298,905,423.28	100.00	-14,573.38	0.00	-14,573.38

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	1,323,349.150	Local	1,323,349.15	1,323,349.15	0.42	0.00		0.00
		Base	1,323,349.15	1,323,349.15	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	61,892,740.360	Local	61,849,340.43	61,849,340.43	19.61	0.00		0.00
		Base	61,849,340.43	61,849,340.43	19.61	0.00	0.00	0.00
FIXED INCOME								
	250,122,040.490	Local	251,180,922.71	252,179,750.99	79.97	998,828.28		998,828.28
Original Face:	194,859,028.000	Base	251,180,922.71	252,179,750.99	79.97	998,828.28	0.00	998,828.28
US DOLLAR Total								
	313,338,130.000	Local	314,353,612.29	315,352,440.57	100.00	998,828.28		998,828.28
Original Face:	194,859,028.000	Base	314,353,612.29	315,352,440.57	100.00	998,828.28	0.00	998,828.28
FUND Total								
	313,338,130.000	Base	314,353,612.29	315,352,440.57	100.00	998,828.28	0.00	998,828.28
Original Face:	194,859,028.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,768,765.040	Local	-2,768,765.04	-2,768,765.04	0.80	0.00		0.00
		Base	-2,768,765.04	-2,768,765.04	0.80	0.00	0.00	0.00
CASH EQUIVALENT								
	29,000,000.000	Local	28,982,216.39	28,982,216.39	8.40	0.00		0.00
		Base	28,982,216.39	28,982,216.39	8.40	0.00	0.00	0.00
FIXED INCOME								
	310,302,344.300	Local	314,497,186.33	313,163,072.01	90.79	-1,334,114.32		-1,334,114.32
Original Face:	209,935,168.000	Base	314,497,186.33	313,163,072.01	90.79	-1,334,114.32	0.00	-1,334,114.32
US DOLLAR Total								
	336,533,579.260	Local	340,710,637.68	339,376,523.36	100.00	-1,334,114.32		-1,334,114.32
Original Face:	209,935,168.000	Base	340,710,637.68	339,376,523.36	100.00	-1,334,114.32	0.00	-1,334,114.32
FUND Total								
	336,533,579.260	Base	340,710,637.68	339,376,523.36	100.00	-1,334,114.32	0.00	-1,334,114.32
Original Face:	209,935,168.000							

Holdings

Currency Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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								
	51,561.640	Local	51,561.64	51,561.64	0.01	0.00		0.00
		Base	51,561.64	51,561.64	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	304,942,034.000	Local	304,733,096.10	304,733,096.10	30.52	0.00		0.00
		Base	304,733,096.10	304,733,096.10	30.52	0.00	0.00	0.00
FIXED INCOME								
	694,736,910.370	Local	696,406,499.99	693,629,116.39	69.47	-2,777,383.60		-2,777,383.60
Original Face:	444,200,748.000	Base	696,406,499.99	693,629,116.39	69.47	-2,777,383.60	0.00	-2,777,383.60
US DOLLAR Total								
	999,730,506.010	Local	1,001,191,157.73	998,413,774.13	100.00	-2,777,383.60		-2,777,383.60
Original Face:	444,200,748.000	Base	1,001,191,157.73	998,413,774.13	100.00	-2,777,383.60	0.00	-2,777,383.60
FUND Total								
	999,730,506.010	Base	1,001,191,157.73	998,413,774.13	100.00	-2,777,383.60	0.00	-2,777,383.60
Original Face:	444,200,748.000							

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	786.690	786.69	786.69	0.00	0.00	0.00	0.00
CASH Total	786.690	786.69	786.69	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	3,941,056.340	3,941,056.34	3,941,056.34	0.50	0.00	0.00	0.00
CASH EQUIVALENT Total	3,941,056.340	3,941,056.34	3,941,056.34	0.50	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	20,957,616.700	581,550,344.13	790,697,608.48	99.50	209,147,264.35	0.00	209,147,264.35
EQUITY Total	20,957,616.700	581,550,344.13	790,697,608.48	99.50	209,147,264.35	0.00	209,147,264.35

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	24,899,459.730	585,492,187.16	794,639,451.51	100.00	209,147,264.35	0.00	209,147,264.35

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	929,943.800	929,943.80	929,943.80	0.18	0.00	0.00	0.00
CASH Total	929,943.800	929,943.80	929,943.80	0.18	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
CASH EQUIVALENT							
US DOLLAR	11,150,092.600	11,150,092.60	11,150,092.60	2.12	0.00	0.00	0.00
CASH EQUIVALENT Total	11,150,092.600	11,150,092.60	11,150,092.60	2.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	18,946,483.000	411,959,548.94	513,907,124.59	97.70	101,947,575.65	0.00	101,947,575.65
EQUITY Total	18,946,483.000	411,959,548.94	513,907,124.59	97.70	101,947,575.65	0.00	101,947,575.65

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	31,026,519.400	424,039,585.34	525,987,160.99	100.00	101,947,575.65	0.00	101,947,575.65

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	28,870,952.750	28,870,952.75	28,870,952.75	1.53	0.00	0.00	0.00
CASH Total	28,870,952.750	28,870,952.75	28,870,952.75	1.53	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	5,000,000.000	5,000,000.00	4,997,865.00	0.26	-2,135.00	0.00	-2,135.00
CASH EQUIVALENT Total	5,000,000.000	5,000,000.00	4,997,865.00	0.26	-2,135.00	0.00	-2,135.00

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

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	1,746,805,199.190	1,817,079,766.49	1,853,252,154.83	98.17	36,172,388.34	0.00	36,172,388.34
FIXED INCOME Total	1,746,805,199.190	1,817,079,766.49	1,853,252,154.83	98.17	36,172,388.34	0.00	36,172,388.34

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	1,781,314,975.210	1,851,589,542.51	1,887,759,795.85	100.00	36,170,253.34	0.00	36,170,253.34

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,819,207.650	-2,819,207.65	-2,819,207.65	1.14	0.00	0.00	0.00
CASH Total	-2,819,207.650	-2,819,207.65	-2,819,207.65	1.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	32,500,000.000	32,492,083.33	32,492,593.75	13.10	510.42	0.00	510.42
CASH EQUIVALENT Total	32,500,000.000	32,492,083.33	32,492,593.75	13.10	510.42	0.00	510.42

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	210,693,150.630	212,610,802.80	212,764,729.82	85.77	153,927.02	0.00	153,927.02
FIXED INCOME Total	210,693,150.630	212,610,802.80	212,764,729.82	85.77	153,927.02	0.00	153,927.02

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	240,373,942.980	242,283,678.48	242,438,115.92	100.00	154,437.44	0.00	154,437.44

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	520,505.020	520,505.02	520,505.02	0.36	0.00	0.00	0.00
CASH Total	520,505.020	520,505.02	520,505.02	0.36	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	33,923,537.740	33,923,537.74	33,923,537.74	23.47	0.00	0.00	0.00
CASH EQUIVALENT Total	33,923,537.740	33,923,537.74	33,923,537.74	23.47	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							
	108,180,186.100	110,520,911.45	110,116,550.79	76.17	-404,360.66	0.00	-404,360.66
FIXED INCOME Total							
	108,180,186.100	110,520,911.45	110,116,550.79	76.17	-404,360.66	0.00	-404,360.66

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	142,624,228.860	144,964,954.21	144,560,593.55	100.00	-404,360.66	0.00	-404,360.66

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,119,750.930	9,119,750.93	9,119,750.93	0.47	0.00	0.00	0.00
CASH EQUIVALENT Total	9,119,750.930	9,119,750.93	9,119,750.93	0.47	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	31,826,795.000	1,229,424,187.91	1,941,334,183.65	99.53	711,909,995.74	0.00	711,909,995.74
EQUITY Total	31,826,795.000	1,229,424,187.91	1,941,334,183.65	99.53	711,909,995.74	0.00	711,909,995.74

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	40,946,545.930	1,238,543,938.84	1,950,453,934.58	100.00	711,909,995.74	0.00	711,909,995.74

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	305,616,944.100	305,464,041.32	305,437,864.10	31.44	-26,177.22	0.00	-26,177.22
CASH EQUIVALENT Total							
	305,616,944.100	305,464,041.32	305,437,864.10	31.44	-26,177.22	0.00	-26,177.22

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	662,010,984.450	669,914,773.46	666,057,350.73	68.56	-3,857,422.73	0.00	-3,857,422.73
FIXED INCOME Total							
	662,010,984.450	669,914,773.46	666,057,350.73	68.56	-3,857,422.73	0.00	-3,857,422.73

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	967,627,928.550	975,378,814.78	971,495,214.83	100.00	-3,883,599.95	0.00	-3,883,599.95

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	553,033,654.550	552,912,209.73	552,780,405.79	43.48	-131,803.94	0.00	-131,803.94
CASH EQUIVALENT Total	553,033,654.550	552,912,209.73	552,780,405.79	43.48	-131,803.94	0.00	-131,803.94

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	719,796,765.500	722,778,506.87	718,504,161.43	56.52	-4,274,345.44	0.00	-4,274,345.44
FIXED INCOME Total							
	719,796,765.500	722,778,506.87	718,504,161.43	56.52	-4,274,345.44	0.00	-4,274,345.44

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	1,272,830,420.060	1,275,690,716.61	1,271,284,567.23	100.00	-4,406,149.38	0.00	-4,406,149.38

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	2,172,560.150	2,172,969.07	2,174,608.55	2.13	1,639.48	0.00	1,639.48
CASH EQUIVALENT Total	2,172,560.150	2,172,969.07	2,174,608.55	2.13	1,639.48	0.00	1,639.48

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	99,952,362.860	100,051,725.67	99,968,978.77	97.87	-82,746.90	0.00	-82,746.90
FIXED INCOME Total	99,952,362.860	100,051,725.67	99,968,978.77	97.87	-82,746.90	0.00	-82,746.90

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	102,124,923.010	102,224,694.74	102,143,587.32	100.00	-81,107.42	0.00	-81,107.42

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	35.710	35.71	35.71	0.00	0.00	0.00	0.00
CASH Total	35.710	35.71	35.71	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	284,368,225.900	284,313,689.52	284,309,505.90	27.14	-4,183.62	0.00	-4,183.62
CASH EQUIVALENT Total	284,368,225.900	284,313,689.52	284,309,505.90	27.14	-4,183.62	0.00	-4,183.62

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	766,303,831.900	767,217,346.42	763,275,632.42	72.86	-3,941,713.90	-0.10	-3,941,714.00
FIXED INCOME Total							
	766,303,831.900	767,217,346.42	763,275,632.42	72.86	-3,941,713.90	-0.10	-3,941,714.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	1,050,672,093.510	1,051,531,071.65	1,047,585,174.03	100.00	-3,945,897.52	-0.10	-3,945,897.62

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	-1,902,535.550	-1,902,535.55	-1,902,535.55	0.16	0.00	0.00	0.00
CASH Total	-1,902,535.550	-1,902,535.55	-1,902,535.55	0.16	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,128,349,070.450	1,128,122,073.28	1,128,130,473.27	94.41	8,399.99	0.00	8,399.99
CASH EQUIVALENT Total	1,128,349,070.450	1,128,122,073.28	1,128,130,473.27	94.41	8,399.99	0.00	8,399.99

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	64,861,126.960	64,870,483.02	64,859,423.89	5.43	-11,059.13	0.00	-11,059.13
FIXED INCOME Total							
	64,861,126.960	64,870,483.02	64,859,423.89	5.43	-11,059.13	0.00	-11,059.13

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	1,191,307,661.860	1,191,090,020.75	1,191,087,361.61	100.00	-2,659.14	0.00	-2,659.14

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	-1,740.210	-1,740.21	-1,740.21	0.00	0.00	0.00	0.00
CASH Total	-1,740.210	-1,740.21	-1,740.21	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	784,611,900.500	784,496,979.52	784,496,979.52	77.28	0.00	0.00	0.00
CASH EQUIVALENT Total	784,611,900.500	784,496,979.52	784,496,979.52	77.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	230,000,000.000	230,821,359.65	230,670,685.00	22.72	-150,674.65	0.00	-150,674.65
FIXED INCOME Total							
	230,000,000.000	230,821,359.65	230,670,685.00	22.72	-150,674.65	0.00	-150,674.65

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	1,014,610,160.290	1,015,316,598.96	1,015,165,924.31	100.00	-150,674.65	0.00	-150,674.65

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,169,790.880	12,169,790.88	12,169,790.88	4.07	0.00	0.00	0.00
CASH EQUIVALENT Total	12,169,790.880	12,169,790.88	12,169,790.88	4.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	274,020,000.000	286,750,205.78	286,735,632.40	95.93	-14,573.38	0.00	-14,573.38
FIXED INCOME Total							
	274,020,000.000	286,750,205.78	286,735,632.40	95.93	-14,573.38	0.00	-14,573.38

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	286,189,790.880	298,919,996.66	298,905,423.28	100.00	-14,573.38	0.00	-14,573.38

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	1,323,349.150	1,323,349.15	1,323,349.15	0.42	0.00	0.00	0.00
CASH Total	1,323,349.150	1,323,349.15	1,323,349.15	0.42	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	61,892,740.360	61,849,340.43	61,849,340.43	19.61	0.00	0.00	0.00
CASH EQUIVALENT Total	61,892,740.360	61,849,340.43	61,849,340.43	19.61	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							
	250,122,040.490	251,180,922.71	252,179,750.99	79.97	998,828.28	0.00	998,828.28
FIXED INCOME Total							
	250,122,040.490	251,180,922.71	252,179,750.99	79.97	998,828.28	0.00	998,828.28

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	313,338,130.000	314,353,612.29	315,352,440.57	100.00	998,828.28	0.00	998,828.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,768,765.040	-2,768,765.04	-2,768,765.04	0.80	0.00	0.00	0.00
CASH Total	-2,768,765.040	-2,768,765.04	-2,768,765.04	0.80	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	29,000,000.000	28,982,216.39	28,982,216.39	8.40	0.00	0.00	0.00
CASH EQUIVALENT Total	29,000,000.000	28,982,216.39	28,982,216.39	8.40	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							
	310,302,344.300	314,497,186.33	313,163,072.01	90.79	-1,334,114.32	0.00	-1,334,114.32
FIXED INCOME Total							
	310,302,344.300	314,497,186.33	313,163,072.01	90.79	-1,334,114.32	0.00	-1,334,114.32

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	336,533,579.260	340,710,637.68	339,376,523.36	100.00	-1,334,114.32	0.00	-1,334,114.32

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	51,561.640	51,561.64	51,561.64	0.01	0.00	0.00	0.00
CASH Total	51,561.640	51,561.64	51,561.64	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	304,942,034.000	304,733,096.10	304,733,096.10	30.52	0.00	0.00	0.00
CASH EQUIVALENT Total	304,942,034.000	304,733,096.10	304,733,096.10	30.52	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	694,736,910.370	696,406,499.99	693,629,116.39	69.47	-2,777,383.60	0.00	-2,777,383.60
FIXED INCOME Total							
	694,736,910.370	696,406,499.99	693,629,116.39	69.47	-2,777,383.60	0.00	-2,777,383.60

Holdings

Asset Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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	999,730,506.010	1,001,191,157.73	998,413,774.13	100.00	-2,777,383.60	0.00	-2,777,383.60

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	786.690	786.69	786.69	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							
	3,941,056.340	3,941,056.34	3,941,056.34	0.50	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							
	20,957,616.700	581,550,344.13	790,697,608.48	99.50	209,147,264.35	0.00	209,147,264.35
					249,128,382.45 GN	0.00 GN	249,128,382.45 GN
					-39,981,118.10 LS	0.00 LS	-39,981,118.10 LS
FUND Total							
0.000	24,899,459.730	585,492,187.16	794,639,451.51	100.00	209,147,264.35	0.00	209,147,264.35
					249,128,382.45 GN	0.00 GN	249,128,382.45 GN
					-39,981,118.10 LS	0.00 LS	-39,981,118.10 LS

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	929,943.800	929,943.80	929,943.80	0.18	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	11,150,092.600	11,150,092.60	11,150,092.60	2.12	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							
	18,946,483.000	411,959,548.94	513,907,124.59	97.70	101,947,575.65	0.00	101,947,575.65
					137,806,480.35 GN	0.00 GN	137,806,480.35 GN
					-35,858,904.70 LS	0.00 LS	-35,858,904.70 LS
FUND Total							
0.000	31,026,519.400	424,039,585.34	525,987,160.99	100.00	101,947,575.65	0.00	101,947,575.65
					137,806,480.35 GN	0.00 GN	137,806,480.35 GN
					-35,858,904.70 LS	0.00 LS	-35,858,904.70 LS

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	28,870,952.750	28,870,952.75	28,870,952.75	1.53	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							
	5,000,000.000	5,000,000.00	4,997,865.00	0.26	-2,135.00	0.00	-2,135.00
					0.00 GN	0.00 GN	0.00 GN
					-2,135.00 LS	0.00 LS	-2,135.00 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							
	1,746,805,199.190	1,817,079,766.49	1,853,252,154.83	98.17	36,172,388.34	0.00	36,172,388.34
					47,338,863.82 GN	0.00 GN	47,338,863.82 GN
					-11,166,475.48 LS	0.00 LS	-11,166,475.48 LS
Original Face: 1,339,515,266.000							
FUND Total							
0.000	1,781,314,975.210	1,851,589,542.51	1,887,759,795.85	100.00	36,170,253.34	0.00	36,170,253.34
					47,338,863.82 GN	0.00 GN	47,338,863.82 GN
					-11,168,610.48 LS	0.00 LS	-11,168,610.48 LS
Original Face: 1,339,515,266.000							

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,819,207.650	-2,819,207.65	-2,819,207.65	1.14	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							
	32,500,000.000	32,492,083.33	32,492,593.75	13.10	510.42	0.00	510.42
					1,577.92 GN	0.00 GN	1,577.92 GN
					-1,067.50 LS	0.00 LS	-1,067.50 LS
FIXED INCOME							
	210,693,150.630	212,610,802.80	212,764,729.82	85.77	153,927.02	0.00	153,927.02
					732,524.76 GN	0.00 GN	732,524.76 GN
					-578,597.74 LS	0.00 LS	-578,597.74 LS
Original Face:	166,939,358.000						
FUND Total							
0.000	240,373,942.980	242,283,678.48	242,438,115.92	100.00	154,437.44	0.00	154,437.44
					734,102.68 GN	0.00 GN	734,102.68 GN
					-579,665.24 LS	0.00 LS	-579,665.24 LS
Original Face:	166,939,358.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	520,505.020	520,505.02	520,505.02	0.36	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	33,923,537.740	33,923,537.74	33,923,537.74	23.47	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	108,180,186.100	110,520,911.45	110,116,550.79	76.17	-404,360.66	0.00	-404,360.66
					161,467.59 GN	0.00 GN	161,467.59 GN
					-565,828.25 LS	0.00 LS	-565,828.25 LS
Original Face:	109,556,139.000						
FUND Total							
0.000	142,624,228.860	144,964,954.21	144,560,593.55	100.00	-404,360.66	0.00	-404,360.66
					161,467.59 GN	0.00 GN	161,467.59 GN
					-565,828.25 LS	0.00 LS	-565,828.25 LS
Original Face:	109,556,139.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	9,119,750.930	9,119,750.93	9,119,750.93	0.47	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							
	31,826,795.000	1,229,424,187.91	1,941,334,183.65	99.53	711,909,995.74	0.00	711,909,995.74
					776,252,775.76 GN	0.00 GN	776,252,775.76 GN
					-64,342,780.02 LS	0.00 LS	-64,342,780.02 LS
FUND Total							
0.000	40,946,545.930	1,238,543,938.84	1,950,453,934.58	100.00	711,909,995.74	0.00	711,909,995.74
					776,252,775.76 GN	0.00 GN	776,252,775.76 GN
					-64,342,780.02 LS	0.00 LS	-64,342,780.02 LS

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	305,616,944.100	305,464,041.32	305,437,864.10	31.44	-26,177.22	0.00	-26,177.22
					9,337.92 GN	0.00 GN	9,337.92 GN
					-35,515.14 LS	0.00 LS	-35,515.14 LS
FIXED INCOME							
	662,010,984.450	669,914,773.46	666,057,350.73	68.56	-3,857,422.73	0.00	-3,857,422.73
					840,204.32 GN	0.00 GN	840,204.32 GN
					-4,697,627.05 LS	0.00 LS	-4,697,627.05 LS
Original Face:	667,307,595.000						
FUND Total							
0.000	967,627,928.550	975,378,814.78	971,495,214.83	100.00	-3,883,599.95	0.00	-3,883,599.95
					849,542.24 GN	0.00 GN	849,542.24 GN
					-4,733,142.19 LS	0.00 LS	-4,733,142.19 LS
Original Face:	667,307,595.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	553,033,654.550	552,912,209.73	552,780,405.79	43.48	-131,803.94	0.00	-131,803.94
					9,172.71 GN	0.00 GN	9,172.71 GN
					-140,976.65 LS	0.00 LS	-140,976.65 LS
FIXED INCOME							
	719,796,765.500	722,778,506.87	718,504,161.43	56.52	-4,274,345.44	0.00	-4,274,345.44
					768,840.03 GN	0.00 GN	768,840.03 GN
					-5,043,185.47 LS	0.00 LS	-5,043,185.47 LS
Original Face:	616,294,018.000						
FUND Total							
0.000	1,272,830,420.060	1,275,690,716.61	1,271,284,567.23	100.00	-4,406,149.38	0.00	-4,406,149.38
					778,012.74 GN	0.00 GN	778,012.74 GN
					-5,184,162.12 LS	0.00 LS	-5,184,162.12 LS
Original Face:	616,294,018.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	2,172,560.150	2,172,969.07	2,174,608.55	2.13	1,639.48	0.00	1,639.48
					1,639.48 GN	0.00 GN	1,639.48 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	99,952,362.860	100,051,725.67	99,968,978.77	97.87	-82,746.90	0.00	-82,746.90
					60,507.41 GN	0.00 GN	60,507.41 GN
					-143,254.31 LS	0.00 LS	-143,254.31 LS
Original Face:	53,348,000.000						
FUND Total							
0.000	102,124,923.010	102,224,694.74	102,143,587.32	100.00	-81,107.42	0.00	-81,107.42
					62,146.89 GN	0.00 GN	62,146.89 GN
					-143,254.31 LS	0.00 LS	-143,254.31 LS
Original Face:	53,348,000.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	35.710	35.71	35.71	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	284,368,225.900	284,313,689.52	284,309,505.90	27.14	-4,183.62	0.00	-4,183.62
					5,606.11 GN	0.00 GN	5,606.11 GN
					-9,789.73 LS	0.00 LS	-9,789.73 LS
FIXED INCOME							
	766,303,831.900	767,217,346.42	763,275,632.42	72.86	-3,941,713.90	-0.10	-3,941,714.00
					219,289.41 GN	0.00 GN	219,289.41 GN
					-4,161,003.31 LS	-0.10 LS	-4,161,003.41 LS
Original Face:	326,946,631.000						
FUND Total							
0.000	1,050,672,093.510	1,051,531,071.65	1,047,585,174.03	100.00	-3,945,897.52	-0.10	-3,945,897.62
					224,895.52 GN	0.00 GN	224,895.52 GN
					-4,170,793.04 LS	-0.10 LS	-4,170,793.14 LS
Original Face:	326,946,631.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	-1,902,535.550	-1,902,535.55	-1,902,535.55	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,128,349,070.450	1,128,122,073.28	1,128,130,473.27	94.41	8,399.99	0.00	8,399.99
					25,740.05 GN	0.00 GN	25,740.05 GN
					-17,340.06 LS	0.00 LS	-17,340.06 LS
FIXED INCOME							
	64,861,126.960	64,870,483.02	64,859,423.89	5.43	-11,059.13	0.00	-11,059.13
					12.19 GN	0.00 GN	12.19 GN
					-11,071.32 LS	0.00 LS	-11,071.32 LS
Original Face:	132,750,000.000						
FUND Total							
0.000	1,191,307,661.860	1,191,090,020.75	1,191,087,361.61	100.00	-2,659.14	0.00	-2,659.14
					25,752.24 GN	0.00 GN	25,752.24 GN
					-28,411.38 LS	0.00 LS	-28,411.38 LS
Original Face:	132,750,000.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	-1,740.210	-1,740.21	-1,740.21	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							
	784,611,900.500	784,496,979.52	784,496,979.52	77.28	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							
	230,000,000.000	230,821,359.65	230,670,685.00	22.72	-150,674.65	0.00	-150,674.65
					10,022.56 GN	0.00 GN	10,022.56 GN
					-160,697.21 LS	0.00 LS	-160,697.21 LS
FUND Total							
0.000	1,014,610,160.290	1,015,316,598.96	1,015,165,924.31	100.00	-150,674.65	0.00	-150,674.65
					10,022.56 GN	0.00 GN	10,022.56 GN
					-160,697.21 LS	0.00 LS	-160,697.21 LS

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	12,169,790.880	12,169,790.88	12,169,790.88	4.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	274,020,000.000	286,750,205.78	286,735,632.40	95.93	-14,573.38	0.00	-14,573.38
					126,698.71 GN	0.00 GN	126,698.71 GN
					-141,272.09 LS	0.00 LS	-141,272.09 LS
FUND Total							
0.000	286,189,790.880	298,919,996.66	298,905,423.28	100.00	-14,573.38	0.00	-14,573.38
					126,698.71 GN	0.00 GN	126,698.71 GN
					-141,272.09 LS	0.00 LS	-141,272.09 LS

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	1,323,349.150	1,323,349.15	1,323,349.15	0.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	61,892,740.360	61,849,340.43	61,849,340.43	19.61	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							
	250,122,040.490	251,180,922.71	252,179,750.99	79.97	998,828.28	0.00	998,828.28
					1,864,672.67 GN	0.00 GN	1,864,672.67 GN
					-865,844.39 LS	0.00 LS	-865,844.39 LS
Original Face:	194,859,028.000						
FUND Total							
0.000	313,338,130.000	314,353,612.29	315,352,440.57	100.00	998,828.28	0.00	998,828.28
					1,864,672.67 GN	0.00 GN	1,864,672.67 GN
					-865,844.39 LS	0.00 LS	-865,844.39 LS
Original Face:	194,859,028.000						

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		-2,768,765.040	-2,768,765.04	-2,768,765.04	0.80	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		29,000,000.000	28,982,216.39	28,982,216.39	8.40	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								
		310,302,344.300	314,497,186.33	313,163,072.01	90.79	-1,334,114.32	0.00	-1,334,114.32
						817,760.94 GN	0.00 GN	817,760.94 GN
						-2,151,875.26 LS	0.00 LS	-2,151,875.26 LS
Original Face:	209,935,168.000							
FUND Total								
	0.000	336,533,579.260	340,710,637.68	339,376,523.36	100.00	-1,334,114.32	0.00	-1,334,114.32
						817,760.94 GN	0.00 GN	817,760.94 GN
						-2,151,875.26 LS	0.00 LS	-2,151,875.26 LS
Original Face:	209,935,168.000							

Holdings

Fund Summary

As of: *November 30, 2015*

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

View Date: *December 16, 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							
	51,561.640	51,561.64	51,561.64	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	304,942,034.000	304,733,096.10	304,733,096.10	30.52	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							
	694,736,910.370	696,406,499.99	693,629,116.39	69.47	-2,777,383.60	0.00	-2,777,383.60
					1,237,583.71 GN	0.00 GN	1,237,583.71 GN
					-4,014,967.31 LS	0.00 LS	-4,014,967.31 LS
Original Face:	444,200,748.000						
FUND Total							
0.000	999,730,506.010	1,001,191,157.73	998,413,774.13	100.00	-2,777,383.60	0.00	-2,777,383.60
					1,237,583.71 GN	0.00 GN	1,237,583.71 GN
					-4,014,967.31 LS	0.00 LS	-4,014,967.31 LS
Original Face:	444,200,748.000						