Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
			107,408.170	Local	1.000000	107,408.17	1.000000	107,408.17	0.00	0.01
				Base	1.000000	107,408.17	1.000000	107,408.17	0.00	0.01
US DOLLAR Total									
			107,408.170	Local		107,408.17		107,408.17	0.00	0.01
				Base		107,408.17		107,408.17	0.00	0.01
CASH Total									
			107,408.170	Base		107,408.17		107,408.17	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					1.0	31 Dec 2099		
			107,408.170	Local	100.000000	107,408.17	100.000000	107,408.17	0.00	0.01
				Base	100.000000	107,408.17	100.000000	107,408.17	0.00	0.01
US DOLLAR Total									
			107,408.170	Local		107,408.17		107,408.17	0.00	0.01
				Base		107,408.17		107,408.17	0.00	0.01
CASH EQUIVALENT Total									
			107,408.170	Base		107,408.17		107,408.17	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			39,899.000	Local	38.395415	1,531,938.68	43.340000	1,729,222.66	197,283.98	0.22
				Base	38.395415	1,531,938.68	43.340000	1,729,222.66	197,283.98	0.22

& 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	28,186.000	46.346016	1,306,308.80	66.700000	1,880,006.20	573,697.40	0.24
		Base		46.346016	1,306,308.80	66.700000	1,880,006.20	573,697.40	0.24
00184X105	AOL INC COMMON STOCK USD.01								
		Local	37,127.000	21.204187	787,247.85	43.250000	1,605,742.75	818,494.90	0.21
		Base		21.204187	787,247.85	43.250000	1,605,742.75	818,494.90	0.21
002535300	AARON S INC COMMON STOCK USD.5								
		Local	30,746.000	20.570246	632,452.78	31.660000	973,418.36	340,965.58	0.13
		Base		20.570246	632,452.78	31.660000	973,418.36	340,965.58	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,019.000	40.182927	1,366,983.00	25.520000	868,164.88	-498,818.12	0.11
		Base		40.182927	1,366,983.00	25.520000	868,164.88	-498,818.12	0.11
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	54,788.000	8.850991	484,928.11	18.470000	1,011,934.36	527,006.25	0.13
		Base		8.850991	484,928.11	18.470000	1,011,934.36	527,006.25	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	20,673.000	51.235590	1,059,193.36	149.890000	3,098,675.97	2,039,482.61	0.40
		Base		51.235590	1,059,193.36	149.890000	3,098,675.97	2,039,482.61	0.40
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,709.000	16.453026	603,974.14	18.200000	668,103.80	64,129.66	0.09
		Base		16.453026	603,974.14	18.200000	668,103.80	64,129.66	0.09
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	34,795.000	46.391375	1,614,187.90	159.000000	5,532,405.00	3,918,217.10	0.72
		Base		46.391375	1,614,187.90	159.000000	5,532,405.00	3,918,217.10	0.72
00766T100	AECOM COMMON STOCK USD.01								
		Local	24,573.000	27.546392	676,897.48	25.420000	624,645.66	-52,251.82	0.08
		Base		27.546392	676,897.48	25.420000	624,645.66	-52,251.82	0.08
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	299,369.000	3.789922	1,134,585.02	2.570000	769,378.33	-365,206.69	0.10
		Base		3.789922	1,134,585.02	2.570000	769,378.33	-365,206.69	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
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	21,193.000	21.008216	445,227.13	41.850000	886,927.05	441,699.92	0.12
		Base		21.008216	445,227.13	41.850000	886,927.05	441,699.92	0.12
009728106	AKORN INC COMMON STOCK NPV								
		Local	34,800.000	42.587500	1,482,045.00	42.580000	1,481,784.00	-261.00	0.19
		Base		42.587500	1,482,045.00	42.580000	1,481,784.00	-261.00	0.19
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	62,714.000	14.348489	899,851.14	67.870000	4,256,399.18	3,356,548.04	0.55
		Base		14.348489	899,851.14	67.870000	4,256,399.18	3,356,548.04	0.55
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	53,465.000	45.412094	2,427,957.59	48.260000	2,580,220.90	152,263.31	0.34
		Base		45.412094	2,427,957.59	48.260000	2,580,220.90	152,263.31	0.34
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	21,613.000	19.141642	413,708.31	38.260000	826,913.38	413,205.07	0.11
		Base		19.141642	413,708.31	38.260000	826,913.38	413,205.07	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	34,324.000	65.240087	2,239,300.73	97.520000	3,347,276.48	1,107,975.75	0.43
		Base		65.240087	2,239,300.73	97.520000	3,347,276.48	1,107,975.75	0.43
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	34,446.000	62.590321	2,155,986.21	53.050000	1,827,360.30	-328,625.91	0.24
		Base		62.590321	2,155,986.21	53.050000	1,827,360.30	-328,625.91	0.24
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,678.000	340.480276	2,614,207.56	442.090000	3,394,367.02	780,159.46	0.44
		Base		340.480276	2,614,207.56	442.090000	3,394,367.02	780,159.46	0.44
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	52,881.000	33.567371	1,775,076.13	68.610000	3,628,165.41	1,853,089.28	0.47
		Base		33.567371	1,775,076.13	68.610000	3,628,165.41	1,853,089.28	0.47
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	80,772.000	16.537603	1,335,775.29	11.910000	961,994.52	-373,780.77	0.13
		Base		16.537603	1,335,775.29	11.910000	961,994.52	-373,780.77	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	50,107.000	41.197710	2,064,293.64	43.960000	2,202,703.72	138,410.08	0.29
		Base		41.197710	2,064,293.64	43.960000	2,202,703.72	138,410.08	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	83,439.000	17.810051	1,486,052.84	14.040000	1,171,483.56	-314,569.28	0.15
		Base		17.810051	1,486,052.84	14.040000	1,171,483.56	-314,569.28	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	35,185.000	32.985417	1,160,591.91	58.040000	2,042,137.40	881,545.49	0.27
		Base		32.985417	1,160,591.91	58.040000	2,042,137.40	881,545.49	0.27
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,792.000	20.182699	439,821.37	33.100000	721,315.20	281,493.83	0.09
		Base		20.182699	439,821.37	33.100000	721,315.20	281,493.83	0.09
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,810.000	48.566777	2,127,710.49	80.670000	3,534,152.70	1,406,442.21	0.46
		Base		48.566777	2,127,710.49	80.670000	3,534,152.70	1,406,442.21	0.46
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	46,042.000	18.435727	848,817.74	25.260000	1,163,020.92	314,203.18	0.15
		Base		18.435727	848,817.74	25.260000	1,163,020.92	314,203.18	0.15
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,855.000	43.108849	1,330,123.53	63.110000	1,947,259.05	617,135.52	0.25
		Base		43.108849	1,330,123.53	63.110000	1,947,259.05	617,135.52	0.25
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,198.000	16.196766	1,363,735.32	27.050000	2,277,555.90	913,820.58	0.30
		Base		16.196766	1,363,735.32	27.050000	2,277,555.90	913,820.58	0.30
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	62,801.000	32.049418	2,012,735.47	26.220000	1,646,642.22	-366,093.25	0.21
		Base		32.049418	2,012,735.47	26.220000	1,646,642.22	-366,093.25	0.21
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	46,195.000	29.963816	1,384,178.48	55.040000	2,542,572.80	1,158,394.32	0.33
		Base		29.963816	1,384,178.48	55.040000	2,542,572.80	1,158,394.32	0.33

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04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	62,782.000	13.167077	826,655.41	11.560000	725,759.92	-100,895.49	0.09
		Base		13.167077	826,655.41	11.560000	725,759.92	-100,895.49	0.09
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	30,422.000	41.435952	1,260,564.53	118.520000	3,605,615.44	2,345,050.91	0.47
		Base		41.435952	1,260,564.53	118.520000	3,605,615.44	2,345,050.91	0.47
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	72,350.000	17.376541	1,257,192.71	16.810000	1,216,203.50	-40,989.21	0.16
		Base		17.376541	1,257,192.71	16.810000	1,216,203.50	-40,989.21	0.16
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	198,948.000	6.040735	1,201,792.13	8.330000	1,657,236.84	455,444.71	0.22
		Base		6.040735	1,201,792.13	8.330000	1,657,236.84	455,444.71	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	47,855.000	32.575394	1,558,895.50	56.910000	2,723,428.05	1,164,532.55	0.35
		Base		32.575394	1,558,895.50	56.910000	2,723,428.05	1,164,532.55	0.35
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	28,530.000	30.013070	856,272.88	28.580000	815,387.40	-40,885.48	0.11
		Base		30.013070	856,272.88	28.580000	815,387.40	-40,885.48	0.11
053807103	AVNET INC COMMON STOCK USD1.								
		Local	65,329.000	28.262595	1,846,367.07	41.620000	2,718,992.98	872,625.91	0.35
		Base		28.262595	1,846,367.07	41.620000	2,718,992.98	872,625.91	0.35
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	40,767.000	17.250786	703,262.80	19.850000	809,224.95	105,962.15	0.11
		Base		17.250786	703,262.80	19.850000	809,224.95	105,962.15	0.11
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,915.000	52.111427	1,089,910.49	56.460000	1,180,860.90	90,950.41	0.15
		Base		52.111427	1,089,910.49	56.460000	1,180,860.90	90,950.41	0.15
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	50,197.000	23.071675	1,158,128.88	58.330000	2,927,991.01	1,769,862.13	0.38
		Base		23.071675	1,158,128.88	58.330000	2,927,991.01	1,769,862.13	0.38

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077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,410.000	78.047310	1,592,945.60	82.940000	1,692,805.40	99,859.80	0.22
		Base		78.047310	1,592,945.60	82.940000	1,692,805.40	99,859.80	0.22
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,611.000	45.055580	2,145,141.21	44.300000	2,109,167.30	-35,973.91	0.27
		Base		45.055580	2,145,141.21	44.300000	2,109,167.30	-35,973.91	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,397.000	25.901270	1,253,543.75	48.990000	2,370,969.03	1,117,425.28	0.31
		Base		25.901270	1,253,543.75	48.990000	2,370,969.03	1,117,425.28	0.31
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,480.000	34.249739	872,683.34	45.910000	1,169,786.80	297,103.46	0.15
		Base		34.249739	872,683.34	45.910000	1,169,786.80	297,103.46	0.15
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,801.000	93.860908	919,930.76	114.470000	1,121,920.47	201,989.71	0.15
		Base		93.860908	919,930.76	114.470000	1,121,920.47	201,989.71	0.15
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	94,117.000	19.462893	1,831,789.07	24.450000	2,301,160.65	469,371.58	0.30
		Base		19.462893	1,831,789.07	24.450000	2,301,160.65	469,371.58	0.30
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,673.000	70.951387	1,253,923.86	93.020000	1,643,942.46	390,018.60	0.21
		Base		70.951387	1,253,923.86	93.020000	1,643,942.46	390,018.60	0.21
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	21,286.000	32.364361	688,907.79	50.160000	1,067,705.76	378,797.97	0.14
		Base		32.364361	688,907.79	50.160000	1,067,705.76	378,797.97	0.14
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,226.000	318.454702	1,345,789.57	314.520000	1,329,161.52	-16,628.05	0.17
		Base		318.454702	1,345,789.57	314.520000	1,329,161.52	-16,628.05	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,297.000	19.125258	579,437.93	58.430000	1,770,253.71	1,190,815.78	0.23
		Base		19.125258	579,437.93	58.430000	1,770,253.71	1,190,815.78	0.23

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		57,209.000	Local	22.736540	1,300,734.69	47.990000	2,745,459.91	1,444,725.22	0.36
			Base	22.736540	1,300,734.69	47.990000	2,745,459.91	1,444,725.22	0.36
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		56,195.000	Local	21.339239	1,199,158.56	30.850000	1,733,615.75	534,457.19	0.23
			Base	21.339239	1,199,158.56	30.850000	1,733,615.75	534,457.19	0.23
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		44,309.000	Local	23.053678	1,021,485.40	54.280000	2,405,092.52	1,383,607.12	0.31
			Base	23.053678	1,021,485.40	54.280000	2,405,092.52	1,383,607.12	0.31
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		40,232.000	Local	29.168064	1,173,489.56	64.470000	2,593,757.04	1,420,267.48	0.34
			Base	29.168064	1,173,489.56	64.470000	2,593,757.04	1,420,267.48	0.34
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		76,570.000	Local	30.618026	2,344,422.26	45.160000	3,457,901.20	1,113,478.94	0.45
			Base	30.618026	2,344,422.26	45.160000	3,457,901.20	1,113,478.94	0.45
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		28,781.000	Local	29.914451	860,967.81	54.360000	1,564,535.16	703,567.35	0.20
			Base	29.914451	860,967.81	54.360000	1,564,535.16	703,567.35	0.20
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		37,021.000	Local	31.391124	1,162,130.79	43.100000	1,595,605.10	433,474.31	0.21
			Base	31.391124	1,162,130.79	43.100000	1,595,605.10	433,474.31	0.21
126804301	CABELA S INC COMMON STOCK USD.01								
		22,703.000	Local	56.313719	1,278,490.36	54.950000	1,247,529.85	-30,960.51	0.16
			Base	56.313719	1,278,490.36	54.950000	1,247,529.85	-30,960.51	0.16
127055101	CABOT CORP COMMON STOCK USD1.								
		30,531.000	Local	29.825075	910,589.37	42.410000	1,294,819.71	384,230.34	0.17
			Base	29.825075	910,589.37	42.410000	1,294,819.71	384,230.34	0.17
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		139,534.000	Local	8.117472	1,132,663.39	17.990000	2,510,216.66	1,377,553.27	0.33
			Base	8.117472	1,132,663.39	17.990000	2,510,216.66	1,377,553.27	0.33

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13057Q107	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		145,549.000	Local	7.198303	1,047,705.82	5.120000	745,210.88	-302,494.94	0.10
			Base	7.198303	1,047,705.82	5.120000	745,210.88	-302,494.94	0.10
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		41,184.000	Local	44.236260	1,821,826.15	77.050000	3,173,227.20	1,351,401.05	0.41
			Base	44.236260	1,821,826.15	77.050000	3,173,227.20	1,351,401.05	0.41
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		9,356.000	Local	140.086420	1,310,648.55	32.780000	306,689.68	-1,003,958.87	0.04
			Base	140.086420	1,310,648.55	32.780000	306,689.68	-1,003,958.87	0.04
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		30,586.000	Local	43.100967	1,318,286.19	89.680000	2,742,952.48	1,424,666.29	0.36
			Base	43.100967	1,318,286.19	89.680000	2,742,952.48	1,424,666.29	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		25,377.000	Local	40.857136	1,036,831.55	37.940000	962,803.38	-74,028.17	0.13
			Base	40.857136	1,036,831.55	37.940000	962,803.38	-74,028.17	0.13
146229109	CARTER S INC COMMON STOCK USD.01								
		25,220.000	Local	48.949344	1,234,502.45	81.490000	2,055,177.80	820,675.35	0.27
			Base	48.949344	1,234,502.45	81.490000	2,055,177.80	820,675.35	0.27
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		35,334.000	Local	12.558137	443,729.22	23.890000	844,129.26	400,400.04	0.11
			Base	12.558137	443,729.22	23.890000	844,129.26	400,400.04	0.11
15135B101	CENTENE CORP COMMON STOCK USD.001								
		27,966.000	Local	76.640488	2,143,327.89	109.160000	3,052,768.56	909,440.67	0.40
			Base	76.640488	2,143,327.89	109.160000	3,052,768.56	909,440.67	0.40
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		22,366.000	Local	36.026713	805,773.46	69.350000	1,551,082.10	745,308.64	0.20
			Base	36.026713	805,773.46	69.350000	1,551,082.10	745,308.64	0.20
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		21,941.000	Local	25.412270	557,570.61	52.510000	1,152,121.91	594,551.30	0.15
			Base	25.412270	557,570.61	52.510000	1,152,121.91	594,551.30	0.15

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168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	72,901.000	10.985408	800,847.25	16.680000	1,215,988.68	415,141.43	0.16
		Base		10.985408	800,847.25	16.680000	1,215,988.68	415,141.43	0.16
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	63,768.000	30.609919	1,951,933.30	80.920000	5,160,106.56	3,208,173.26	0.67
		Base		30.609919	1,951,933.30	80.920000	5,160,106.56	3,208,173.26	0.67
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	50,798.000	14.551139	739,168.78	18.520000	940,778.96	201,610.18	0.12
		Base		14.551139	739,168.78	18.520000	940,778.96	201,610.18	0.12
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	49,640.000	23.371989	1,160,185.51	37.170000	1,845,118.80	684,933.29	0.24
		Base		23.371989	1,160,185.51	37.170000	1,845,118.80	684,933.29	0.24
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		Local	22,856.000	52.823612	1,207,336.48	86.690000	1,981,386.64	774,050.16	0.26
		Base		52.823612	1,207,336.48	86.690000	1,981,386.64	774,050.16	0.26
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	23,894.000	49.192405	1,175,403.33	62.530000	1,494,091.82	318,688.49	0.19
		Base		49.192405	1,175,403.33	62.530000	1,494,091.82	318,688.49	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,005.000	40.563762	1,054,860.62	47.320000	1,230,556.60	175,695.98	0.16
		Base		40.563762	1,054,860.62	47.320000	1,230,556.60	175,695.98	0.16
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		Local	73,025.000	17.993040	1,313,941.73	6.420000	468,820.50	-845,121.23	0.06
		Base		17.993040	1,313,941.73	6.420000	468,820.50	-845,121.23	0.06
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	41,492.000	43.049130	1,786,194.51	36.750000	1,524,831.00	-261,363.51	0.20
		Base		43.049130	1,786,194.51	36.750000	1,524,831.00	-261,363.51	0.20
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	39,472.950	30.479477	1,203,114.86	40.000000	1,578,918.00	375,803.14	0.21
		Base		30.479477	1,203,114.86	40.000000	1,578,918.00	375,803.14	0.21

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201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	56,323.000	14.173021	798,267.07	13.420000	755,854.66	-42,412.41	0.10
		Base		14.173021	798,267.07	13.420000	755,854.66	-42,412.41	0.10
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	55,420.000	25.234393	1,398,490.07	47.070000	2,608,619.40	1,210,129.33	0.34
		Base		25.234393	1,398,490.07	47.070000	2,608,619.40	1,210,129.33	0.34
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,506.000	75.937766	1,557,179.83	43.580000	893,651.48	-663,528.35	0.12
		Base		75.937766	1,557,179.83	43.580000	893,651.48	-663,528.35	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,010.000	87.355069	1,398,554.65	87.400000	1,399,274.00	719.35	0.18
		Base		87.355069	1,398,554.65	87.400000	1,399,274.00	719.35	0.18
205944101	CON WAY INC COMMON STOCK USD.625								
		Local	27,609.000	31.357667	865,753.82	40.970000	1,131,140.73	265,386.91	0.15
		Base		31.357667	865,753.82	40.970000	1,131,140.73	265,386.91	0.15
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	47,833.000	11.137697	532,749.48	19.160000	916,480.28	383,730.80	0.12
		Base		11.137697	532,749.48	19.160000	916,480.28	383,730.80	0.12
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	23,015.000	79.078001	1,819,980.19	157.650000	3,628,314.75	1,808,334.56	0.47
		Base		79.078001	1,819,980.19	157.650000	3,628,314.75	1,808,334.56	0.47
217204106	COPART INC COMMON STOCK NPV								
		Local	54,199.000	21.710578	1,176,691.60	36.600000	1,983,683.40	806,991.80	0.26
		Base		21.710578	1,176,691.60	36.600000	1,983,683.40	806,991.80	0.26
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	42,778.000	17.659848	755,452.99	33.200000	1,420,229.60	664,776.61	0.18
		Base		17.659848	755,452.99	33.200000	1,420,229.60	664,776.61	0.18
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		Local	16,036.000	33.075039	530,391.32	68.520000	1,098,786.72	568,395.40	0.14
		Base		33.075039	530,391.32	68.520000	1,098,786.72	568,395.40	0.14

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22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	44,103.000	32.378733	1,427,999.26	30.000000	1,323,090.00	-104,909.26	0.17
		Base		32.378733	1,427,999.26	30.000000	1,323,090.00	-104,909.26	0.17
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	63,682.000	29.752636	1,894,707.38	39.320000	2,503,976.24	609,268.86	0.33
		Base		29.752636	1,894,707.38	39.320000	2,503,976.24	609,268.86	0.33
222816100	COVANCE INC COMMON STOCK USD.01								
		Local	26,972.000	57.242429	1,543,942.79	106.210000	2,864,696.12	1,320,753.33	0.37
		Base		57.242429	1,543,942.79	106.210000	2,864,696.12	1,320,753.33	0.37
22357R103	COVISINT CORP W/I COMMON STOCK								
		Local	6.000	2.700000	16.20	2.220000	13.32	-2.88	0.00
		Base		2.700000	16.20	2.220000	13.32	-2.88	0.00
224399105	CRANE CO COMMON STOCK USD1.								
		Local	23,618.000	36.477397	861,523.17	60.950000	1,439,517.10	577,993.93	0.19
		Base		36.477397	861,523.17	60.950000	1,439,517.10	577,993.93	0.19
225447101	CREE INC COMMON STOCK USD.00125								
		Local	56,938.000	34.180953	1,946,195.13	35.360000	2,013,327.68	67,132.55	0.26
		Base		34.180953	1,946,195.13	35.360000	2,013,327.68	67,132.55	0.26
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	26,151.000	57.610287	1,506,566.62	62.300000	1,629,207.30	122,640.68	0.21
		Base		57.610287	1,506,566.62	62.300000	1,629,207.30	122,640.68	0.21
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	70,711.000	17.244058	1,219,344.61	14.730000	1,041,573.03	-177,771.58	0.14
		Base		17.244058	1,219,344.61	14.730000	1,041,573.03	-177,771.58	0.14
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		Local	34,356.000	25.992711	893,005.59	47.990000	1,648,744.44	755,738.85	0.21
		Base		25.992711	893,005.59	47.990000	1,648,744.44	755,738.85	0.21
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	13,970.000	50.066111	699,423.57	96.700000	1,350,899.00	651,475.43	0.18
		Base		50.066111	699,423.57	96.700000	1,350,899.00	651,475.43	0.18

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235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	80,680.000	21.437571	1,729,583.25	20.870000	1,683,791.60	-45,791.65	0.22
		Base		21.437571	1,729,583.25	20.870000	1,683,791.60	-45,791.65	0.22
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	44,722.000	20.125901	900,070.54	18.120000	810,362.64	-89,707.90	0.11
		Base		20.125901	900,070.54	18.120000	810,362.64	-89,707.90	0.11
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,510.000	63.722243	1,052,054.24	66.050000	1,090,485.50	38,431.26	0.14
		Base		63.722243	1,052,054.24	66.050000	1,090,485.50	38,431.26	0.14
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	23,678.000	22.750646	538,689.80	64.930000	1,537,412.54	998,722.74	0.20
		Base		22.750646	538,689.80	64.930000	1,537,412.54	998,722.74	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	27,405.000	24.591279	673,923.99	42.410000	1,162,246.05	488,322.06	0.15
		Base		24.591279	673,923.99	42.410000	1,162,246.05	488,322.06	0.15
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	46,767.000	31.457502	1,471,172.99	51.650000	2,415,515.55	944,342.56	0.31
		Base		31.457502	1,471,172.99	51.650000	2,415,515.55	944,342.56	0.31
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	30,807.000	29.056057	895,129.94	31.200000	961,178.40	66,048.46	0.12
		Base		29.056057	895,129.94	31.200000	961,178.40	66,048.46	0.12
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	26,220.000	60.935223	1,597,721.56	99.050000	2,597,091.00	999,369.44	0.34
		Base		60.935223	1,597,721.56	99.050000	2,597,091.00	999,369.44	0.34
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,732.000	50.326332	1,546,628.83	38.300000	1,177,035.60	-369,593.23	0.15
		Base		50.326332	1,546,628.83	38.300000	1,177,035.60	-369,593.23	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	60,872.000	24.974585	1,520,252.95	36.560000	2,225,480.32	705,227.37	0.29
		Base		24.974585	1,520,252.95	36.560000	2,225,480.32	705,227.37	0.29

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257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	95,241.000	10.946733	1,042,577.84	16.470000	1,568,619.27	526,041.43	0.20
		Base		10.946733	1,042,577.84	16.470000	1,568,619.27	526,041.43	0.20
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	34,529.000	29.596218	1,021,927.82	18.670000	644,656.43	-377,271.39	0.08
		Base		29.596218	1,021,927.82	18.670000	644,656.43	-377,271.39	0.08
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		Local	36,538.000	53.469237	1,953,658.99	80.080000	2,925,963.04	972,304.05	0.38
		Base		53.469237	1,953,658.99	80.080000	2,925,963.04	972,304.05	0.38
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,817.000	74.719083	1,405,988.98	74.230000	1,396,785.91	-9,203.07	0.18
		Base		74.719083	1,405,988.98	74.230000	1,396,785.91	-9,203.07	0.18
264411505	DUKE REALTY CORP REIT USD.01								
		Local	162,889.000	12.460443	2,029,669.03	21.830000	3,555,866.87	1,526,197.84	0.46
		Base		12.460443	2,029,669.03	21.830000	3,555,866.87	1,526,197.84	0.46
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,959.000	69.587253	1,667,241.00	71.220000	1,706,359.98	39,118.98	0.22
		Base		69.587253	1,667,241.00	71.220000	1,706,359.98	39,118.98	0.22
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,429.000	21.004365	1,437,307.66	36.180000	2,475,761.22	1,038,453.56	0.32
		Base		21.004365	1,437,307.66	36.180000	2,475,761.22	1,038,453.56	0.32
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,374.000	27.112202	1,528,423.25	40.250000	2,269,053.50	740,630.25	0.29
		Base		27.112202	1,528,423.25	40.250000	2,269,053.50	740,630.25	0.29
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	34,895.000	57.999428	2,023,890.04	63.420000	2,213,040.90	189,150.86	0.29
		Base		57.999428	2,023,890.04	63.420000	2,213,040.90	189,150.86	0.29
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	29,600.000	58.685872	1,737,101.82	128.010000	3,789,096.00	2,051,994.18	0.49
		Base		58.685872	1,737,101.82	128.010000	3,789,096.00	2,051,994.18	0.49

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29444U700	EQUINIX INC REIT USD.001								
		Local	26,964.000	117.503557	3,168,365.90	216.860000	5,847,413.04	2,679,047.14	0.76
		Base		117.503557	3,168,365.90	216.860000	5,847,413.04	2,679,047.14	0.76
294752100	EQUITY ONE INC REIT USD.01								
		Local	36,596.000	18.744024	685,956.32	27.240000	996,875.04	310,918.72	0.13
		Base		18.744024	685,956.32	27.240000	996,875.04	310,918.72	0.13
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,225.000	81.210724	1,236,433.27	112.090000	1,706,570.25	470,136.98	0.22
		Base		81.210724	1,236,433.27	112.090000	1,706,570.25	470,136.98	0.22
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	89,021.000	10.958223	975,512.01	17.110000	1,523,149.31	547,637.30	0.20
		Base		10.958223	975,512.01	17.110000	1,523,149.31	547,637.30	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	52,680.000	41.085983	2,164,409.56	66.000000	3,476,880.00	1,312,470.44	0.45
		Base		41.085983	2,164,409.56	66.000000	3,476,880.00	1,312,470.44	0.45
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,807.000	105.270789	2,085,098.52	82.220000	1,628,531.54	-456,566.98	0.21
		Base		105.270789	2,085,098.52	82.220000	1,628,531.54	-456,566.98	0.21
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	19,555.000	42.472169	830,543.27	40.670000	795,301.85	-35,241.42	0.10
		Base		42.472169	830,543.27	40.670000	795,301.85	-35,241.42	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,508.000	55.475089	1,026,732.95	143.590000	2,657,563.72	1,630,830.77	0.35
		Base		55.475089	1,026,732.95	143.590000	2,657,563.72	1,630,830.77	0.35
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,304.000	27.469279	420,389.85	71.350000	1,091,940.40	671,550.55	0.14
		Base		27.469279	420,389.85	71.350000	1,091,940.40	671,550.55	0.14
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	56,617.000	10.204476	577,746.81	15.350000	869,070.95	291,324.14	0.11
		Base		10.204476	577,746.81	15.350000	869,070.95	291,324.14	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	32,477.000	85.218286	2,767,634.29	143.770000	4,669,218.29	1,901,584.00	0.61
		Base		85.218286	2,767,634.29	143.770000	4,669,218.29	1,901,584.00	0.61
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	45,374.000	21.115190	958,080.63	31.610000	1,434,272.14	476,191.51	0.19
		Base		21.115190	958,080.63	31.610000	1,434,272.14	476,191.51	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	51,131.000	15.053708	769,711.13	34.020000	1,739,476.62	969,765.49	0.23
		Base		15.053708	769,711.13	34.020000	1,739,476.62	969,765.49	0.23
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	112,140.000	10.824388	1,213,846.85	12.990000	1,456,698.60	242,851.75	0.19
		Base		10.824388	1,213,846.85	12.990000	1,456,698.60	242,851.75	0.19
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	168,717.000	12.408538	2,093,531.23	8.120000	1,369,982.04	-723,549.19	0.18
		Base		12.408538	2,093,531.23	8.120000	1,369,982.04	-723,549.19	0.18
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	78,841.000	17.132766	1,350,764.39	16.385000	1,291,809.79	-58,954.60	0.17
		Base		17.132766	1,350,764.39	16.385000	1,291,809.79	-58,954.60	0.17
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,059.000	12.679055	1,116,504.91	19.560000	1,722,434.04	605,929.13	0.22
		Base		12.679055	1,116,504.91	19.560000	1,722,434.04	605,929.13	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,730.000	18.500775	1,253,057.52	53.220000	3,604,590.60	2,351,533.08	0.47
		Base		18.500775	1,253,057.52	53.220000	3,604,590.60	2,351,533.08	0.47
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	66,010.000	21.471489	1,417,333.02	29.895000	1,973,368.95	556,035.93	0.26
		Base		21.471489	1,417,333.02	29.895000	1,973,368.95	556,035.93	0.26
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	75,206.000	16.701786	1,256,074.54	44.790000	3,368,476.74	2,112,402.20	0.44
		Base		16.701786	1,256,074.54	44.790000	3,368,476.74	2,112,402.20	0.44

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360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	88,313.000	9.911367	875,302.55	11.150000	984,689.95	109,387.40	0.13
		Base		9.911367	875,302.55	11.150000	984,689.95	109,387.40	0.13
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,070.000	30.469769	641,998.03	57.150000	1,204,150.50	562,152.47	0.16
		Base		30.469769	641,998.03	57.150000	1,204,150.50	562,152.47	0.16
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	76,924.000	32.056701	2,465,929.67	44.430000	3,417,733.32	951,803.65	0.44
		Base		32.056701	2,465,929.67	44.430000	3,417,733.32	951,803.65	0.44
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,962.000	32.178748	1,350,284.64	84.220000	3,534,039.64	2,183,755.00	0.46
		Base		32.178748	1,350,284.64	84.220000	3,534,039.64	2,183,755.00	0.46
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	24,399.000	77.187719	1,883,303.15	82.450000	2,011,697.55	128,394.40	0.26
		Base		77.187719	1,883,303.15	82.450000	2,011,697.55	128,394.40	0.26
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	139,564.000	9.407216	1,312,908.63	16.690000	2,329,323.16	1,016,414.53	0.30
		Base		9.407216	1,312,908.63	16.690000	2,329,323.16	1,016,414.53	0.30
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	32,242.000	45.969765	1,482,157.15	87.310000	2,815,049.02	1,332,891.87	0.37
		Base		45.969765	1,482,157.15	87.310000	2,815,049.02	1,332,891.87	0.37
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,348.000	35.259745	999,543.24	71.240000	2,019,511.52	1,019,968.28	0.26
		Base		35.259745	999,543.24	71.240000	2,019,511.52	1,019,968.28	0.26
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,099.000	703.983478	1,477,661.32	935.320000	1,963,236.68	485,575.36	0.26
		Base		703.983478	1,477,661.32	935.320000	1,963,236.68	485,575.36	0.26
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	17,170.000	25.667128	440,704.58	34.080000	585,153.60	144,449.02	0.08
		Base		25.667128	440,704.58	34.080000	585,153.60	144,449.02	0.08

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391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	73,341.000	23.580349	1,729,406.38	29.570000	2,168,693.37	439,286.99	0.28
		Base		23.580349	1,729,406.38	29.570000	2,168,693.37	439,286.99	0.28
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	16,156.000	53.503380	864,400.61	38.200000	617,159.20	-247,241.41	0.08
		Base		53.503380	864,400.61	38.200000	617,159.20	-247,241.41	0.08
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,470.000	33.692190	1,026,601.04	18.780000	572,226.60	-454,374.44	0.07
		Base		33.692190	1,026,601.04	18.780000	572,226.60	-454,374.44	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	40,771.000	64.191849	2,617,165.88	38.490000	1,569,275.79	-1,047,890.09	0.20
		Base		64.191849	2,617,165.88	38.490000	1,569,275.79	-1,047,890.09	0.20
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	46,143.000	28.449569	1,312,748.45	53.340000	2,461,267.62	1,148,519.17	0.32
		Base		28.449569	1,312,748.45	53.340000	2,461,267.62	1,148,519.17	0.32
404251100	HNI CORP COMMON STOCK USD1.								
		Local	21,163.000	29.551138	625,390.73	49.250000	1,042,277.75	416,887.02	0.14
		Base		29.551138	625,390.73	49.250000	1,042,277.75	416,887.02	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	41,847.000	30.127989	1,260,765.96	19.785000	827,942.90	-432,823.06	0.11
		Base		30.127989	1,260,765.96	19.785000	827,942.90	-432,823.06	0.11
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,477.000	39.383507	609,538.54	77.440000	1,198,538.88	589,000.34	0.16
		Base		39.383507	609,538.54	77.440000	1,198,538.88	589,000.34	0.16
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	48,106.000	21.667063	1,042,315.73	52.770000	2,538,553.62	1,496,237.89	0.33
		Base		21.667063	1,042,315.73	52.770000	2,538,553.62	1,496,237.89	0.33
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	22,183.000	38.590362	856,049.99	44.570000	988,696.31	132,646.32	0.13
		Base		38.590362	856,049.99	44.570000	988,696.31	132,646.32	0.13

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410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	38,883.000	31.508869	1,225,159.37	26.110000	1,015,235.13	-209,924.24	0.13
		Base		31.508869	1,225,159.37	26.110000	1,015,235.13	-209,924.24	0.13
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	47,616.000	29.039695	1,382,754.12	111.380000	5,303,470.08	3,920,715.96	0.69
		Base		29.039695	1,382,754.12	111.380000	5,303,470.08	3,920,715.96	0.69
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,988.000	44.980481	944,050.34	69.000000	1,448,172.00	504,121.66	0.19
		Base		44.980481	944,050.34	69.000000	1,448,172.00	504,121.66	0.19
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	38,520.000	35.978545	1,385,893.56	14.760000	568,555.20	-817,338.36	0.07
		Base		35.978545	1,385,893.56	14.760000	568,555.20	-817,338.36	0.07
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		Local	48,889.000	23.627135	1,155,107.01	34.300000	1,676,892.70	521,785.69	0.22
		Base		23.627135	1,155,107.01	34.300000	1,676,892.70	521,785.69	0.22
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		Local	37,143.000	26.680984	991,011.79	54.170000	2,012,036.31	1,021,024.52	0.26
		Base		26.680984	991,011.79	54.170000	2,012,036.31	1,021,024.52	0.26
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		Local	46,786.000	12.922647	604,598.94	18.770000	878,173.22	273,574.28	0.11
		Base		12.922647	604,598.94	18.770000	878,173.22	273,574.28	0.11
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	38,982.000	28.121859	1,096,246.31	61.370000	2,392,325.34	1,296,079.03	0.31
		Base		28.121859	1,096,246.31	61.370000	2,392,325.34	1,296,079.03	0.31
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	43,506.000	31.011158	1,349,171.44	47.000000	2,044,782.00	695,610.56	0.27
		Base		31.011158	1,349,171.44	47.000000	2,044,782.00	695,610.56	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		Local	27,418.000	31.997113	877,296.84	47.760000	1,309,483.68	432,186.84	0.17
		Base		31.997113	877,296.84	47.760000	1,309,483.68	432,186.84	0.17

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436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	93,305.000	27.899733	2,603,184.60	35.920000	3,351,515.60	748,331.00	0.44
		Base		27.899733	2,603,184.60	35.920000	3,351,515.60	748,331.00	0.44
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	115,565.000	24.363706	2,815,591.66	30.365000	3,509,131.23	693,539.57	0.46
		Base		24.363706	2,815,591.66	30.365000	3,509,131.23	693,539.57	0.46
437306103	HOME PROPERTIES INC REIT USD.01								
		Local	27,345.000	58.149635	1,590,101.78	70.500000	1,927,822.50	337,720.72	0.25
		Base		58.149635	1,590,101.78	70.500000	1,927,822.50	337,720.72	0.25
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	71,454.000	21.631826	1,545,680.47	32.590000	2,328,685.86	783,005.39	0.30
		Base		21.631826	1,545,680.47	32.590000	2,328,685.86	783,005.39	0.30
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	25,894.000	49.493358	1,281,581.00	106.040000	2,745,799.76	1,464,218.76	0.36
		Base		49.493358	1,281,581.00	106.040000	2,745,799.76	1,464,218.76	0.36
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	44,117.000	38.211510	1,685,777.18	79.610000	3,512,154.37	1,826,377.19	0.46
		Base		38.211510	1,685,777.18	79.610000	3,512,154.37	1,826,377.19	0.46
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,019.000	36.722234	845,309.11	116.600000	2,684,015.40	1,838,706.29	0.35
		Base		36.722234	845,309.11	116.600000	2,684,015.40	1,838,706.29	0.35
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	16,914.000	73.682242	1,246,261.44	74.640000	1,262,460.96	16,199.52	0.16
		Base		73.682242	1,246,261.44	74.640000	1,262,460.96	16,199.52	0.16
450911201	ITT CORP COMMON STOCK USD1.								
		Local	43,664.000	20.525895	896,242.70	35.810000	1,563,607.84	667,365.14	0.20
		Base		20.525895	896,242.70	35.810000	1,563,607.84	667,365.14	0.20
451107106	IDACORP INC COMMON STOCK NPV								
		Local	23,962.000	36.640767	877,986.07	67.910000	1,627,259.42	749,273.35	0.21
		Base		36.640767	877,986.07	67.910000	1,627,259.42	749,273.35	0.21

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45167R104	IDEX CORP COMMON STOCK USD.01								
		37,848.000	Local	37.246740	1,409,714.63	72.350000	2,738,302.80	1,328,588.17	0.36
			Base	37.246740	1,409,714.63	72.350000	2,738,302.80	1,328,588.17	0.36
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		22,729.000	Local	60.121583	1,366,503.45	158.420000	3,600,728.18	2,234,224.73	0.47
			Base	60.121583	1,366,503.45	158.420000	3,600,728.18	2,234,224.73	0.47
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		51,803.000	Local	30.791865	1,595,110.97	41.685000	2,159,408.06	564,297.09	0.28
			Base	30.791865	1,595,110.97	41.685000	2,159,408.06	564,297.09	0.28
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		74,331.000	Local	19.306837	1,435,096.49	25.180000	1,871,654.58	436,558.09	0.24
			Base	19.306837	1,435,096.49	25.180000	1,871,654.58	436,558.09	0.24
457187102	INGREDION INC COMMON STOCK USD.01								
		34,256.000	Local	41.332712	1,415,893.38	80.640000	2,762,403.84	1,346,510.46	0.36
			Base	41.332712	1,415,893.38	80.640000	2,762,403.84	1,346,510.46	0.36
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		70,858.000	Local	6.903574	489,173.44	18.290000	1,295,992.82	806,819.38	0.17
			Base	6.903574	489,173.44	18.290000	1,295,992.82	806,819.38	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		17,715.000	Local	37.738873	668,544.13	49.980000	885,395.70	216,851.57	0.12
			Base	37.738873	668,544.13	49.980000	885,395.70	216,851.57	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		27,619.000	Local	18.283630	504,975.57	22.510000	621,703.69	116,728.12	0.08
			Base	18.283630	504,975.57	22.510000	621,703.69	116,728.12	0.08
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		117,931.000	Local	15.943084	1,880,183.80	16.920000	1,995,392.52	115,208.72	0.26
			Base	15.943084	1,880,183.80	16.920000	1,995,392.52	115,208.72	0.26
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		13,326.000	Local	26.943009	359,042.54	29.090000	387,653.34	28,610.80	0.05
			Base	26.943009	359,042.54	29.090000	387,653.34	28,610.80	0.05

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46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		61,737.000	Local	12.149620	750,081.08	14.310000	883,456.47	133,375.39	0.11
			Base	12.149620	750,081.08	14.310000	883,456.47	133,375.39	0.11
465741106	ITRON INC COMMON STOCK NPV								
		18,619.000	Local	48.230584	898,005.25	37.210000	692,812.99	-205,192.26	0.09
			Base	48.230584	898,005.25	37.210000	692,812.99	-205,192.26	0.09
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		110,520.000	Local	41.669933	4,605,360.98	12.150000	1,342,818.00	-3,262,542.98	0.17
			Base	41.669933	4,605,360.98	12.150000	1,342,818.00	-3,262,542.98	0.17
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		92,118.000	Local	21.027934	1,937,051.25	20.610000	1,898,551.98	-38,499.27	0.25
			Base	21.027934	1,937,051.25	20.610000	1,898,551.98	-38,499.27	0.25
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		70,042.000	Local	6.657413	466,298.55	17.540000	1,228,536.68	762,238.13	0.16
			Base	6.657413	466,298.55	17.540000	1,228,536.68	762,238.13	0.16
471109108	JARDEN CORP COMMON STOCK USD.01								
		85,283.000	Local	25.061154	2,137,290.40	48.020000	4,095,289.66	1,957,999.26	0.53
			Base	25.061154	2,137,290.40	48.020000	4,095,289.66	1,957,999.26	0.53
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		116,845.000	Local	6.362067	743,375.67	16.790000	1,961,827.55	1,218,451.88	0.25
			Base	6.362067	743,375.67	16.790000	1,961,827.55	1,218,451.88	0.25
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		21,365.000	Local	61.510130	1,314,163.93	147.080000	3,142,364.20	1,828,200.27	0.41
			Base	61.510130	1,314,163.93	147.080000	3,142,364.20	1,828,200.27	0.41
48242W106	KBR INC COMMON STOCK USD.001								
		69,156.000	Local	26.671607	1,844,501.64	16.530000	1,143,148.68	-701,352.96	0.15
			Base	26.671607	1,844,501.64	16.530000	1,143,148.68	-701,352.96	0.15
482539103	KLX INC COMMON STOCK USD.01								
		25,098.000	Local	18.160010	455,779.93	39.310000	986,602.38	530,822.45	0.13
			Base	18.160010	455,779.93	39.310000	986,602.38	530,822.45	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		60,591.000	Local	38.705954	2,345,232.46	31.530000	1,910,434.23	-434,798.23	0.25
			Base	38.705954	2,345,232.46	31.530000	1,910,434.23	-434,798.23	0.25
48666K109	KB HOME COMMON STOCK USD1.								
		43,403.000	Local	13.032455	565,647.65	12.460000	540,801.38	-24,846.27	0.07
			Base	13.032455	565,647.65	12.460000	540,801.38	-24,846.27	0.07
488401100	KEMPER CORP COMMON STOCK USD.1								
		23,849.000	Local	27.300276	651,084.28	34.910000	832,568.59	181,484.31	0.11
			Base	27.300276	651,084.28	34.910000	832,568.59	181,484.31	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		37,708.000	Local	29.305528	1,105,052.86	31.420000	1,184,785.36	79,732.50	0.15
			Base	29.305528	1,105,052.86	31.420000	1,184,785.36	79,732.50	0.15
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		79,844.000	Local	30.982166	2,473,740.09	33.390000	2,665,991.16	192,251.07	0.35
			Base	30.982166	2,473,740.09	33.390000	2,665,991.16	192,251.07	0.35
49427F108	KILROY REALTY CORP REIT USD.01								
		40,020.000	Local	53.286124	2,132,510.69	74.150000	2,967,483.00	834,972.31	0.39
			Base	53.286124	2,132,510.69	74.150000	2,967,483.00	834,972.31	0.39
497266106	KIRBY CORP COMMON STOCK USD.1								
		27,199.000	Local	48.421993	1,317,029.79	72.490000	1,971,655.51	654,625.72	0.26
			Base	48.421993	1,317,029.79	72.490000	1,971,655.51	654,625.72	0.26
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		40,537.000	Local	31.858546	1,291,449.86	21.210000	859,789.77	-431,660.09	0.11
			Base	31.858546	1,291,449.86	21.210000	859,789.77	-431,660.09	0.11
501889208	LKQ CORP COMMON STOCK USD.01								
		144,452.000	Local	10.817036	1,562,542.52	25.810000	3,728,306.12	2,165,763.60	0.48
			Base	10.817036	1,562,542.52	25.810000	3,728,306.12	2,165,763.60	0.48
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		38,211.000	Local	34.764069	1,328,369.85	56.020000	2,140,580.22	812,210.37	0.28
			Base	34.764069	1,328,369.85	56.020000	2,140,580.22	812,210.37	0.28

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513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	9,254.000	58.580848	542,107.17	89.930000	832,212.22	290,105.05	0.11
		Base		58.580848	542,107.17	89.930000	832,212.22	290,105.05	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,325.000	42.118501	898,177.04	64.080000	1,366,506.00	468,328.96	0.18
		Base		42.118501	898,177.04	64.080000	1,366,506.00	468,328.96	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,230.000	35.790705	1,905,139.21	40.460000	2,153,685.80	248,546.59	0.28
		Base		35.790705	1,905,139.21	40.460000	2,153,685.80	248,546.59	0.28
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,657.000	41.439243	1,228,963.64	41.400000	1,227,799.80	-1,163.84	0.16
		Base		41.439243	1,228,963.64	41.400000	1,227,799.80	-1,163.84	0.16
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,068.000	44.072946	928,528.83	98.310000	2,071,195.08	1,142,666.25	0.27
		Base		44.072946	928,528.83	98.310000	2,071,195.08	1,142,666.25	0.27
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	29,457.000	23.785970	700,663.33	39.910000	1,175,628.87	474,965.54	0.15
		Base		23.785970	700,663.33	39.910000	1,175,628.87	474,965.54	0.15
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,809.000	34.451266	2,439,459.72	40.300000	2,853,602.70	414,142.98	0.37
		Base		34.451266	2,439,459.72	40.300000	2,853,602.70	414,142.98	0.37
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	17,157.000	35.656183	611,753.14	54.670000	937,973.19	326,220.05	0.12
		Base		35.656183	611,753.14	54.670000	937,973.19	326,220.05	0.12
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	21,580.000	35.782745	772,191.64	65.240000	1,407,879.20	635,687.56	0.18
		Base		35.782745	772,191.64	65.240000	1,407,879.20	635,687.56	0.18
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,029.000	31.323420	1,159,874.91	67.910000	2,514,639.39	1,354,764.48	0.33
		Base		31.323420	1,159,874.91	67.910000	2,514,639.39	1,354,764.48	0.33

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538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	68,868.000	24.573218	1,692,308.41	23.770000	1,636,992.36	-55,316.05	0.21
		Base		24.573218	1,692,308.41	23.770000	1,636,992.36	-55,316.05	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	67,790.000	8.696981	589,568.34	16.370000	1,109,722.30	520,153.96	0.14
		Base		8.696981	589,568.34	16.370000	1,109,722.30	520,153.96	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,616.000	27.869991	518,827.75	25.000000	465,400.00	-53,427.75	0.06
		Base		27.869991	518,827.75	25.000000	465,400.00	-53,427.75	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	92,527.000	20.368470	1,884,633.38	22.610000	2,092,035.47	207,402.09	0.27
		Base		20.368470	1,884,633.38	22.610000	2,092,035.47	207,402.09	0.27
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,991.000	29.443982	441,394.73	43.660000	654,507.06	213,112.33	0.09
		Base		29.443982	441,394.73	43.660000	654,507.06	213,112.33	0.09
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,081.000	62.502991	1,505,134.52	75.070000	1,807,760.67	302,626.15	0.23
		Base		62.502991	1,505,134.52	75.070000	1,807,760.67	302,626.15	0.23
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	53,403.000	32.415671	1,731,094.06	53.820000	2,874,149.46	1,143,055.40	0.37
		Base		32.415671	1,731,094.06	53.820000	2,874,149.46	1,143,055.40	0.37
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	39,893.000	27.172729	1,084,001.66	19.510000	778,312.43	-305,689.23	0.10
		Base		27.172729	1,084,001.66	19.510000	778,312.43	-305,689.23	0.10
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,725.000	47.383361	1,787,537.28	72.880000	2,749,398.00	961,860.72	0.36
		Base		47.383361	1,787,537.28	72.880000	2,749,398.00	961,860.72	0.36
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,866.000	31.834496	1,523,789.99	67.890000	3,249,622.74	1,725,832.75	0.42
		Base		31.834496	1,523,789.99	67.890000	3,249,622.74	1,725,832.75	0.42

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587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	46,637.000	11.511327	536,853.76	23.010000	1,073,117.37	536,263.61	0.14
		Base		11.511327	536,853.76	23.010000	1,073,117.37	536,263.61	0.14
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	17,314.000	42.610498	737,758.17	57.150000	989,495.10	251,736.93	0.13
		Base		42.610498	737,758.17	57.150000	989,495.10	251,736.93	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,375.000	36.435804	633,072.10	52.060000	904,542.50	271,470.40	0.12
		Base		36.435804	633,072.10	52.060000	904,542.50	271,470.40	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,608.000	97.668009	1,329,066.26	303.950000	4,136,151.60	2,807,085.34	0.54
		Base		97.668009	1,329,066.26	303.950000	4,136,151.60	2,807,085.34	0.54
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	35,872.000	62.762685	2,251,423.03	79.320000	2,845,367.04	593,944.01	0.37
		Base		62.762685	2,251,423.03	79.320000	2,845,367.04	593,944.01	0.37
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,355.000	20.613731	584,502.33	29.050000	823,712.75	239,210.42	0.11
		Base		20.613731	584,502.33	29.050000	823,712.75	239,210.42	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,447.000	27.971336	460,044.57	65.330000	1,074,482.51	614,437.94	0.14
		Base		27.971336	460,044.57	65.330000	1,074,482.51	614,437.94	0.14
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,490.000	37.704622	772,567.70	69.810000	1,430,406.90	657,839.20	0.19
		Base		37.704622	772,567.70	69.810000	1,430,406.90	657,839.20	0.19
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	80,273.000	16.268523	1,305,923.18	25.400000	2,038,934.20	733,011.02	0.26
		Base		16.268523	1,305,923.18	25.400000	2,038,934.20	733,011.02	0.26
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,855.000	747.229245	1,386,110.25	1,254.230000	2,326,596.65	940,486.40	0.30
		Base		747.229245	1,386,110.25	1,254.230000	2,326,596.65	940,486.40	0.30

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	40,131.000	43.807105	1,758,022.92	63.430000	2,545,509.33	787,486.41	0.33
		Base		43.807105	1,758,022.92	63.430000	2,545,509.33	787,486.41	0.33
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	48,046.000	23.500503	1,129,105.17	30.080000	1,445,223.68	316,118.51	0.19
		Base		23.500503	1,129,105.17	30.080000	1,445,223.68	316,118.51	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	62,869.000	28.587525	1,797,269.10	42.840000	2,693,307.96	896,038.86	0.35
		Base		28.587525	1,797,269.10	42.840000	2,693,307.96	896,038.86	0.35
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,160.000	23.878254	624,655.13	26.290000	687,746.40	63,091.27	0.09
		Base		23.878254	624,655.13	26.290000	687,746.40	63,091.27	0.09
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	211,002.000	15.904347	3,355,849.07	15.450000	3,259,980.90	-95,868.17	0.42
		Base		15.904347	3,355,849.07	15.450000	3,259,980.90	-95,868.17	0.42
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,334.000	10.070345	627,724.88	12.590000	784,785.06	157,060.18	0.10
		Base		10.070345	627,724.88	12.590000	784,785.06	157,060.18	0.10
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,078.000	140.218824	712,031.19	449.670000	2,283,424.26	1,571,393.07	0.30
		Base		140.218824	712,031.19	449.670000	2,283,424.26	1,571,393.07	0.30
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,971.000	41.159941	1,151,284.70	72.860000	2,037,967.06	886,682.36	0.26
		Base		41.159941	1,151,284.70	72.860000	2,037,967.06	886,682.36	0.26
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,037.000	32.286443	1,647,803.20	24.950000	1,273,373.15	-374,430.05	0.17
		Base		32.286443	1,647,803.20	24.950000	1,273,373.15	-374,430.05	0.17
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	95,011.000	19.480296	1,850,842.44	35.180000	3,342,486.98	1,491,644.54	0.43
		Base		19.480296	1,850,842.44	35.180000	3,342,486.98	1,491,644.54	0.43

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675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	50,057.000	26.208666	1,311,927.18	52.360000	2,620,984.52	1,309,057.34	0.34
		Base		26.208666	1,311,927.18	52.360000	2,620,984.52	1,309,057.34	0.34
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	231,076.000	5.144619	1,188,797.93	7.600000	1,756,177.60	567,379.67	0.23
		Base		5.144619	1,188,797.93	7.600000	1,756,177.60	567,379.67	0.23
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,347.000	45.737498	1,159,308.37	41.070000	1,041,001.29	-118,307.08	0.14
		Base		45.737498	1,159,308.37	41.070000	1,041,001.29	-118,307.08	0.14
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,447.000	26.672160	865,431.57	70.120000	2,275,183.64	1,409,752.07	0.30
		Base		26.672160	865,431.57	70.120000	2,275,183.64	1,409,752.07	0.30
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	115,656.000	14.534437	1,680,994.83	14.040000	1,623,810.24	-57,184.59	0.21
		Base		14.534437	1,680,994.83	14.040000	1,623,810.24	-57,184.59	0.21
680665205	OLIN CORP COMMON STOCK USD1.								
		Local	37,274.000	19.411902	723,559.24	25.070000	934,459.18	210,899.94	0.12
		Base		19.411902	723,559.24	25.070000	934,459.18	210,899.94	0.12
681904108	OMNICARE INC COMMON STOCK USD1.								
		Local	46,659.000	31.750366	1,481,440.32	74.980000	3,498,491.82	2,017,051.50	0.45
		Base		31.750366	1,481,440.32	74.980000	3,498,491.82	2,017,051.50	0.45
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	60,742.000	22.986863	1,396,268.02	43.860000	2,664,144.12	1,267,876.10	0.35
		Base		22.986863	1,396,268.02	43.860000	2,664,144.12	1,267,876.10	0.35
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,813.000	34.169104	847,837.98	44.190000	1,096,486.47	248,648.49	0.14
		Base		34.169104	847,837.98	44.190000	1,096,486.47	248,648.49	0.14
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	15,220.000	75.422890	1,147,936.39	130.310000	1,983,318.20	835,381.81	0.26
		Base		75.422890	1,147,936.39	130.310000	1,983,318.20	835,381.81	0.26

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688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	38,040.000	34.313691	1,305,292.81	42.850000	1,630,014.00	324,721.19	0.21
		Base		34.313691	1,305,292.81	42.850000	1,630,014.00	324,721.19	0.21
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	30,069.000	29.172834	877,197.94	34.230000	1,029,261.87	152,063.93	0.13
		Base		29.172834	877,197.94	34.230000	1,029,261.87	152,063.93	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	37,969.000	13.437230	510,198.20	30.500000	1,158,054.50	647,856.30	0.15
		Base		13.437230	510,198.20	30.500000	1,158,054.50	647,856.30	0.15
69370C100	PTC INC COMMON STOCK USD.01								
		Local	55,293.000	18.633312	1,030,291.73	33.410000	1,847,339.13	817,047.40	0.24
		Base		18.633312	1,030,291.73	33.410000	1,847,339.13	817,047.40	0.24
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,897.000	25.725461	1,206,446.94	75.850000	3,557,137.45	2,350,690.51	0.46
		Base		25.725461	1,206,446.94	75.850000	3,557,137.45	2,350,690.51	0.46
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	46,150.000	43.096851	1,988,919.67	42.755000	1,973,143.25	-15,776.42	0.26
		Base		43.096851	1,988,919.67	42.755000	1,973,143.25	-15,776.42	0.26
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,213.000	81.868469	999,859.61	171.860000	2,098,926.18	1,099,066.57	0.27
		Base		81.868469	999,859.61	171.860000	2,098,926.18	1,099,066.57	0.27
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	69,792.000	14.892363	1,039,367.79	17.160000	1,197,630.72	158,262.93	0.16
		Base		14.892363	1,039,367.79	17.160000	1,197,630.72	158,262.93	0.16
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	129,393.000	12.399406	1,604,396.35	6.230000	806,118.39	-798,277.96	0.10
		Base		12.399406	1,604,396.35	6.230000	806,118.39	-798,277.96	0.10
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	145,317.000	9.751070	1,416,996.19	7.270000	1,056,454.59	-360,541.60	0.14
		Base		9.751070	1,416,996.19	7.270000	1,056,454.59	-360,541.60	0.14

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Base Currency: USD - US DOLLAR

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727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	20,462.000	32.489939	664,809.14	45.830000	937,773.46	272,964.32	0.12
		Base		32.489939	664,809.14	45.830000	937,773.46	272,964.32	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,118.000	51.456430	1,498,308.34	144.590000	4,210,171.62	2,711,863.28	0.55
		Base		51.456430	1,498,308.34	144.590000	4,210,171.62	2,711,863.28	0.55
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	65,060.000	13.841214	900,509.37	13.300000	865,298.00	-35,211.37	0.11
		Base		13.841214	900,509.37	13.300000	865,298.00	-35,211.37	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,336.000	37.530803	1,626,434.89	35.590000	1,542,328.24	-84,106.65	0.20
		Base		37.530803	1,626,434.89	35.590000	1,542,328.24	-84,106.65	0.20
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	24,434.000	33.247982	812,381.19	47.250000	1,154,506.50	342,125.31	0.15
		Base		33.247982	812,381.19	47.250000	1,154,506.50	342,125.31	0.15
737630103	POTLATCH CORP REIT USD1.								
		Local	19,351.000	33.941039	656,793.05	39.860000	771,330.86	114,537.81	0.10
		Base		33.941039	656,793.05	39.860000	771,330.86	114,537.81	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,331.000	34.567108	875,619.41	49.640000	1,257,430.84	381,811.43	0.16
		Base		34.567108	875,619.41	49.640000	1,257,430.84	381,811.43	0.16
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	28,602.000	43.233182	1,236,555.47	45.790000	1,309,685.58	73,130.11	0.17
		Base		43.233182	1,236,555.47	45.790000	1,309,685.58	73,130.11	0.17
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	69,512.000	43.568010	3,028,499.50	73.870000	5,134,851.44	2,106,351.94	0.67
		Base		43.568010	3,028,499.50	73.870000	5,134,851.44	2,106,351.94	0.67
748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	83,542.000	17.246553	1,440,811.56	25.950000	2,167,914.90	727,103.34	0.28
		Base		17.246553	1,440,811.56	25.950000	2,167,914.90	727,103.34	0.28

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749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,625.000	23.828320	1,516,076.86	47.860000	3,045,092.50	1,529,015.64	0.40
		Base		23.828320	1,516,076.86	47.860000	3,045,092.50	1,529,015.64	0.40
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	56,796.000	33.328272	1,892,912.54	44.960000	2,553,548.16	660,635.62	0.33
		Base		33.328272	1,892,912.54	44.960000	2,553,548.16	660,635.62	0.33
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	60,053.000	27.232373	1,635,385.68	52.620000	3,159,988.86	1,524,603.18	0.41
		Base		27.232373	1,635,385.68	52.620000	3,159,988.86	1,524,603.18	0.41
754907103	RAYONIER INC REIT NPV								
		Local	60,408.000	22.483130	1,358,160.94	29.350000	1,772,974.80	414,813.86	0.23
		Base		22.483130	1,358,160.94	29.350000	1,772,974.80	414,813.86	0.23
756109104	REALTY INCOME CORP REIT USD1.								
		Local	106,150.000	36.226539	3,845,447.12	54.310000	5,765,006.50	1,919,559.38	0.75
		Base		36.226539	3,845,447.12	54.310000	5,765,006.50	1,919,559.38	0.75
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	21,303.000	64.424302	1,372,430.91	68.850000	1,466,711.55	94,280.64	0.19
		Base		64.424302	1,372,430.91	68.850000	1,466,711.55	94,280.64	0.19
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	44,447.000	51.227548	2,276,910.82	68.560000	3,047,286.32	770,375.50	0.40
		Base		51.227548	2,276,910.82	68.560000	3,047,286.32	770,375.50	0.40
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,746.000	44.831607	1,468,055.80	82.810000	2,711,696.26	1,243,640.46	0.35
		Base		44.831607	1,468,055.80	82.810000	2,711,696.26	1,243,640.46	0.35
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	37,217.000	36.628259	1,363,193.90	52.370000	1,949,054.29	585,860.39	0.25
		Base		36.628259	1,363,193.90	52.370000	1,949,054.29	585,860.39	0.25
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	25,217.000	23.417050	590,507.74	34.280000	864,438.76	273,931.02	0.11
		Base		23.417050	590,507.74	34.280000	864,438.76	273,931.02	0.11

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761152107	RESMED INC COMMON STOCK USD.004								
		Local	66,472.000	28.124556	1,869,495.51	62.470000	4,152,505.84	2,283,010.33	0.54
		Base		28.124556	1,869,495.51	62.470000	4,152,505.84	2,283,010.33	0.54
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	73,939.000	23.791857	1,759,146.10	20.580000	1,521,664.62	-237,481.48	0.20
		Base		23.791857	1,759,146.10	20.580000	1,521,664.62	-237,481.48	0.20
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		Local	66,760.000	32.800750	2,189,778.09	64.900000	4,332,724.00	2,142,945.91	0.56
		Base		32.800750	2,189,778.09	64.900000	4,332,724.00	2,142,945.91	0.56
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	30,522.000	16.340417	498,742.20	33.050000	1,008,752.10	510,009.90	0.13
		Base		16.340417	498,742.20	33.050000	1,008,752.10	510,009.90	0.13
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		Local	29,311.000	39.329243	1,152,779.44	17.070000	500,338.77	-652,440.67	0.07
		Base		39.329243	1,152,779.44	17.070000	500,338.77	-652,440.67	0.07
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	45,156.000	25.103027	1,133,552.30	23.110000	1,043,555.16	-89,997.14	0.14
		Base		25.103027	1,133,552.30	23.110000	1,043,555.16	-89,997.14	0.14
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,077.000	76.837793	2,387,888.08	72.460000	2,251,839.42	-136,048.66	0.29
		Base		76.837793	2,387,888.08	72.460000	2,251,839.42	-136,048.66	0.29
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,181.000	21.890989	1,361,203.57	40.170000	2,497,810.77	1,136,607.20	0.32
		Base		21.890989	1,361,203.57	40.170000	2,497,810.77	1,136,607.20	0.32
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	46,008.000	48.493947	2,231,109.52	126.000000	5,797,008.00	3,565,898.48	0.75
		Base		48.493947	2,231,109.52	126.000000	5,797,008.00	3,565,898.48	0.75
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	201,715.000	9.501956	1,916,686.96	9.110000	1,837,623.65	-79,063.31	0.24
		Base		9.501956	1,916,686.96	9.110000	1,837,623.65	-79,063.31	0.24

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78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	32,130.000	59.844473	1,922,802.92	37.820000	1,215,156.60	-707,646.32	0.16
		Base		59.844473	1,922,802.92	37.820000	1,215,156.60	-707,646.32	0.16
784635104	SPX CORP COMMON STOCK USD10.								
		Local	19,579.000	64.002676	1,253,108.39	83.570000	1,636,217.03	383,108.64	0.21
		Base		64.002676	1,253,108.39	83.570000	1,636,217.03	383,108.64	0.21
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	22,800.000	260.986855	5,950,500.29	261.070000	5,952,396.00	1,895.71	0.77
		Base		260.986855	5,950,500.29	261.070000	5,952,396.00	1,895.71	0.77
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	24,238.000	56.190773	1,361,951.95	112.900000	2,736,470.20	1,374,518.25	0.36
		Base		56.190773	1,361,951.95	112.900000	2,736,470.20	1,374,518.25	0.36
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	30,375.000	76.994219	2,338,699.40	134.670000	4,090,601.25	1,751,901.85	0.53
		Base		76.994219	2,338,699.40	134.670000	4,090,601.25	1,751,901.85	0.53
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	40,144.000	49.102619	1,971,175.52	138.070000	5,542,682.08	3,571,506.56	0.72
		Base		49.102619	1,971,175.52	138.070000	5,542,682.08	3,571,506.56	0.72
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	19,276.000	34.980938	674,292.56	48.780000	940,283.28	265,990.72	0.12
		Base		34.980938	674,292.56	48.780000	940,283.28	265,990.72	0.12
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	21,166.000	46.767745	989,886.09	63.430000	1,342,559.38	352,673.29	0.17
		Base		46.767745	989,886.09	63.430000	1,342,559.38	352,673.29	0.17
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,820.000	19.736630	628,019.56	25.460000	810,137.20	182,117.64	0.11
		Base		19.736630	628,019.56	25.460000	810,137.20	182,117.64	0.11
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	97,188.000	22.512068	2,187,902.87	23.290000	2,263,508.52	75,605.65	0.29
		Base		22.512068	2,187,902.87	23.290000	2,263,508.52	75,605.65	0.29

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81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,955.000	29.934342	687,142.81	61.000000	1,400,255.00	713,112.19	0.18
		Base		29.934342	687,142.81	61.000000	1,400,255.00	713,112.19	0.18
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	98,981.000	9.101676	900,893.00	22.630000	2,239,940.03	1,339,047.03	0.29
		Base		9.101676	900,893.00	22.630000	2,239,940.03	1,339,047.03	0.29
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	23,983.000	66.542824	1,595,896.54	117.130000	2,809,128.79	1,213,232.25	0.37
		Base		66.542824	1,595,896.54	117.130000	2,809,128.79	1,213,232.25	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,789.000	42.198309	792,864.03	43.760000	822,206.64	29,342.61	0.11
		Base		42.198309	792,864.03	43.760000	822,206.64	29,342.61	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,789.000	31.782821	660,733.06	51.410000	1,068,762.49	408,029.43	0.14
		Base		31.782821	660,733.06	51.410000	1,068,762.49	408,029.43	0.14
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	26,394.000	72.264546	1,907,350.43	90.220000	2,381,266.68	473,916.25	0.31
		Base		72.264546	1,907,350.43	90.220000	2,381,266.68	473,916.25	0.31
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	90,881.000	22.203732	2,017,897.34	83.050000	7,547,667.05	5,529,769.71	0.98
		Base		22.203732	2,017,897.34	83.050000	7,547,667.05	5,529,769.71	0.98
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,856.000	52.174038	1,870,752.30	59.410000	2,130,204.96	259,452.66	0.28
		Base		52.174038	1,870,752.30	59.410000	2,130,204.96	259,452.66	0.28
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	31,367.000	52.167728	1,636,345.13	48.150000	1,510,321.05	-126,024.08	0.20
		Base		52.167728	1,636,345.13	48.150000	1,510,321.05	-126,024.08	0.20
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,523.000	37.560762	1,221,588.65	51.600000	1,678,186.80	456,598.15	0.22
		Base		37.560762	1,221,588.65	51.600000	1,678,186.80	456,598.15	0.22

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835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	48,269.000	30.305766	1,462,829.00	44.200000	2,133,489.80	670,660.80	0.28
		Base		30.305766	1,462,829.00	44.200000	2,133,489.80	670,660.80	0.28
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	29,269.000	26.620984	779,169.58	42.550000	1,245,395.95	466,226.37	0.16
		Base		26.620984	779,169.58	42.550000	1,245,395.95	466,226.37	0.16
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,040.000	42.237519	846,439.88	62.040000	1,243,281.60	396,841.72	0.16
		Base		42.237519	846,439.88	62.040000	1,243,281.60	396,841.72	0.16
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	114,602.000	12.811153	1,468,183.78	17.040000	1,952,818.08	484,634.30	0.25
		Base		12.811153	1,468,183.78	17.040000	1,952,818.08	484,634.30	0.25
859152100	STERIS CORP COMMON STOCK NPV								
		Local	28,325.000	33.879252	959,629.82	65.220000	1,847,356.50	887,726.68	0.24
		Base		33.879252	959,629.82	65.220000	1,847,356.50	887,726.68	0.24
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	31,315.000	48.010000	1,503,433.15	47.150000	1,476,502.25	-26,930.90	0.19
		Base		48.010000	1,503,433.15	47.150000	1,476,502.25	-26,930.90	0.19
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	120,123.000	5.556570	667,471.89	18.730000	2,249,903.79	1,582,431.90	0.29
		Base		5.556570	667,471.89	18.730000	2,249,903.79	1,582,431.90	0.29
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,538.000	25.267866	1,832,880.49	20.000000	1,450,760.00	-382,120.49	0.19
		Base		25.267866	1,832,880.49	20.000000	1,450,760.00	-382,120.49	0.19
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	98,331.000	6.056720	595,563.33	9.740000	957,743.94	362,180.61	0.12
		Base		6.056720	595,563.33	9.740000	957,743.94	362,180.61	0.12
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	74,279.000	24.237133	1,800,309.99	42.990000	3,193,254.21	1,392,944.22	0.41
		Base		24.237133	1,800,309.99	42.990000	3,193,254.21	1,392,944.22	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	65,102.000	19.251431	1,253,306.67	25.770000	1,677,678.54	424,371.87	0.22
		Base		19.251431	1,253,306.67	25.770000	1,677,678.54	424,371.87	0.22
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,715.000	15.833312	1,262,152.44	14.700000	1,171,810.50	-90,341.94	0.15
		Base		15.833312	1,262,152.44	14.700000	1,171,810.50	-90,341.94	0.15
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	45,712.000	33.963281	1,552,529.48	39.350000	1,798,767.20	246,237.72	0.23
		Base		33.963281	1,552,529.48	39.350000	1,798,767.20	246,237.72	0.23
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,185.000	56.807718	1,714,740.98	81.950000	2,473,660.75	758,919.77	0.32
		Base		56.807718	1,714,740.98	81.950000	2,473,660.75	758,919.77	0.32
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	18,235.000	39.863591	726,912.58	57.100000	1,041,218.50	314,305.92	0.14
		Base		39.863591	726,912.58	57.100000	1,041,218.50	314,305.92	0.14
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	19,741.000	57.477881	1,134,670.84	109.560000	2,162,823.96	1,028,153.12	0.28
		Base		57.477881	1,134,670.84	109.560000	2,162,823.96	1,028,153.12	0.28
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,807.000	34.468175	1,613,351.87	23.250000	1,088,262.75	-525,089.12	0.14
		Base		34.468175	1,613,351.87	23.250000	1,088,262.75	-525,089.12	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	29,035.000	48.071224	1,395,747.98	55.030000	1,597,796.05	202,048.07	0.21
		Base		48.071224	1,395,747.98	55.030000	1,597,796.05	202,048.07	0.21
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	103,199.000	20.277497	2,092,617.38	18.100000	1,867,901.90	-224,715.48	0.24
		Base		20.277497	2,092,617.38	18.100000	1,867,901.90	-224,715.48	0.24
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	51,673.000	23.915883	1,235,805.40	22.480000	1,161,609.04	-74,196.36	0.15
		Base		23.915883	1,235,805.40	22.480000	1,161,609.04	-74,196.36	0.15

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885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	22,141.000	30.151297	667,579.86	56.350000	1,247,645.35	580,065.49	0.16
		Base		30.151297	667,579.86	56.350000	1,247,645.35	580,065.49	0.16
885175307	THORATEC CORP COMMON STOCK NPV								
		Local	26,218.000	40.861805	1,071,314.81	35.890000	940,964.02	-130,350.79	0.12
		Base		40.861805	1,071,314.81	35.890000	940,964.02	-130,350.79	0.12
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	49,834.000	45.387526	2,261,841.97	29.080000	1,449,172.72	-812,669.25	0.19
		Base		45.387526	2,261,841.97	29.080000	1,449,172.72	-812,669.25	0.19
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	23,704.000	53.309641	1,263,651.72	29.260000	693,579.04	-570,072.68	0.09
		Base		53.309641	1,263,651.72	29.260000	693,579.04	-570,072.68	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,971.000	22.958380	1,193,169.97	25.040000	1,301,353.84	108,183.87	0.17
		Base		22.958380	1,193,169.97	25.040000	1,301,353.84	108,183.87	0.17
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	35,512.000	24.550186	871,826.22	38.010000	1,349,811.12	477,984.90	0.18
		Base		24.550186	871,826.22	38.010000	1,349,811.12	477,984.90	0.18
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	18,274.000	20.242941	369,919.51	27.000000	493,398.00	123,478.49	0.06
		Base		20.242941	369,919.51	27.000000	493,398.00	123,478.49	0.06
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	77,175.000	27.018392	2,085,144.40	34.620000	2,671,798.50	586,654.10	0.35
		Base		27.018392	2,085,144.40	34.620000	2,671,798.50	586,654.10	0.35
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,510.000	22.304733	212,118.01	31.190000	296,616.90	84,498.89	0.04
		Base		22.304733	212,118.01	31.190000	296,616.90	84,498.89	0.04
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	33,338.000	61.140581	2,038,304.68	118.500000	3,950,553.00	1,912,248.32	0.51
		Base		61.140581	2,038,304.68	118.500000	3,950,553.00	1,912,248.32	0.51

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89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	20,176.000	83.294880	1,680,557.49	90.700000	1,829,963.20	149,405.71	0.24
		Base		83.294880	1,680,557.49	90.700000	1,829,963.20	149,405.71	0.24
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		Local	123,464.000	19.446389	2,400,929.01	23.840000	2,943,381.76	542,452.75	0.38
		Base		19.446389	2,400,929.01	23.840000	2,943,381.76	542,452.75	0.38
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		Local	74,190.000	11.828014	877,520.36	26.470000	1,963,809.30	1,086,288.94	0.26
		Base		11.828014	877,520.36	26.470000	1,963,809.30	1,086,288.94	0.26
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,210.000	52.903357	1,280,790.28	57.060000	1,381,422.60	100,632.32	0.18
		Base		52.903357	1,280,790.28	57.060000	1,381,422.60	100,632.32	0.18
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		Local	32,147.000	21.552686	692,854.20	21.360000	686,659.92	-6,194.28	0.09
		Base		21.552686	692,854.20	21.360000	686,659.92	-6,194.28	0.09
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,011.000	35.410125	850,232.50	67.610000	1,623,383.71	773,151.21	0.21
		Base		35.410125	850,232.50	67.610000	1,623,383.71	773,151.21	0.21
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	15,746.000	110.775373	1,744,269.02	106.080000	1,670,335.68	-73,933.34	0.22
		Base		110.775373	1,744,269.02	106.080000	1,670,335.68	-73,933.34	0.22
902653104	UDR INC REIT USD.01								
		Local	121,658.000	19.556748	2,379,234.83	33.260000	4,046,345.08	1,667,110.25	0.53
		Base		19.556748	2,379,234.83	33.260000	4,046,345.08	1,667,110.25	0.53
902681105	UGI CORP COMMON STOCK NPV								
		Local	82,192.000	18.351682	1,508,361.45	36.990000	3,040,282.08	1,531,920.63	0.40
		Base		18.351682	1,508,361.45	36.990000	3,040,282.08	1,531,920.63	0.40
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,523.000	144.688495	1,956,622.52	148.010000	2,001,539.23	44,916.71	0.26
		Base		144.688495	1,956,622.52	148.010000	2,001,539.23	44,916.71	0.26

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904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		Local	103,566.000	18.103461	1,874,903.03	15.510000	1,606,308.66	-268,594.37	0.21
		Base		18.103461	1,874,903.03	15.510000	1,606,308.66	-268,594.37	0.21
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	21,976.000	43.350939	952,680.23	29.780000	654,445.28	-298,234.95	0.09
		Base		43.350939	952,680.23	29.780000	654,445.28	-298,234.95	0.09
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,780.000	56.803515	1,350,787.59	77.280000	1,837,718.40	486,930.81	0.24
		Base		56.803515	1,350,787.59	77.280000	1,837,718.40	486,930.81	0.24
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	69,350.000	31.994293	2,218,804.25	24.440000	1,694,914.00	-523,890.25	0.22
		Base		31.994293	2,218,804.25	24.440000	1,694,914.00	-523,890.25	0.22
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,646.000	55.403731	1,254,672.90	141.130000	3,196,029.98	1,941,357.08	0.42
		Base		55.403731	1,254,672.90	141.130000	3,196,029.98	1,941,357.08	0.42
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	41,591.000	23.945148	995,902.67	23.740000	987,370.34	-8,532.33	0.13
		Base		23.945148	995,902.67	23.740000	987,370.34	-8,532.33	0.13
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,101.000	27.124167	1,087,706.22	52.100000	2,089,262.10	1,001,555.88	0.27
		Base		27.124167	1,087,706.22	52.100000	2,089,262.10	1,001,555.88	0.27
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	104,830.000	11.495900	1,205,115.21	9.080000	951,856.40	-253,258.81	0.12
		Base		11.495900	1,205,115.21	9.080000	951,856.40	-253,258.81	0.12
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	11,729.000	93.907399	1,101,439.88	120.120000	1,408,887.48	307,447.60	0.18
		Base		93.907399	1,101,439.88	120.120000	1,408,887.48	307,447.60	0.18
920355104	VALSPAR CORP COMMON STOCK USD.5								
		Local	36,338.000	29.468228	1,070,816.48	83.430000	3,031,679.34	1,960,862.86	0.39
		Base		29.468228	1,070,816.48	83.430000	3,031,679.34	1,960,862.86	0.39

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92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	39,344.000	25.688499	1,010,688.30	47.920000	1,885,364.48	874,676.18	0.25
		Base		25.688499	1,010,688.30	47.920000	1,885,364.48	874,676.18	0.25
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	53,892.000	35.508793	1,913,639.86	31.390000	1,691,669.88	-221,969.98	0.22
		Base		35.508793	1,913,639.86	31.390000	1,691,669.88	-221,969.98	0.22
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,665.000	8.567669	554,028.30	13.620000	880,737.30	326,709.00	0.11
		Base		8.567669	554,028.30	13.620000	880,737.30	326,709.00	0.11
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	23,696.000	35.653130	844,836.58	56.500000	1,338,824.00	493,987.42	0.17
		Base		35.653130	844,836.58	56.500000	1,338,824.00	493,987.42	0.17
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	87,548.000	19.599243	1,715,874.55	17.680000	1,547,848.64	-168,025.91	0.20
		Base		19.599243	1,715,874.55	17.680000	1,547,848.64	-168,025.91	0.20
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	45,883.000	27.067309	1,241,929.33	83.450000	3,828,936.35	2,587,007.02	0.50
		Base		27.067309	1,241,929.33	83.450000	3,828,936.35	2,587,007.02	0.50
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,858.000	27.148490	1,082,084.53	44.710000	1,782,051.18	699,966.65	0.23
		Base		27.148490	1,082,084.53	44.710000	1,782,051.18	699,966.65	0.23
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,802.000	16.856927	788,937.90	19.860000	929,487.72	140,549.82	0.12
		Base		16.856927	788,937.90	19.860000	929,487.72	140,549.82	0.12
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	59,165.000	24.028442	1,421,642.76	43.220000	2,557,111.30	1,135,468.54	0.33
		Base		24.028442	1,421,642.76	43.220000	2,557,111.30	1,135,468.54	0.33
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	13,010.000	62.176982	808,922.54	108.860000	1,416,268.60	607,346.06	0.18
		Base		62.176982	808,922.54	108.860000	1,416,268.60	607,346.06	0.18

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		43,018.000	Local	20.336040	874,815.77	30.530000	1,313,339.54	438,523.77	0.17
			Base	20.336040	874,815.77	30.530000	1,313,339.54	438,523.77	0.17
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		53,623.000	Local	22.586894	1,211,177.02	37.480000	2,009,790.04	798,613.02	0.26
			Base	22.586894	1,211,177.02	37.480000	2,009,790.04	798,613.02	0.26
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		20,929.000	Local	32.238947	674,728.93	72.850000	1,524,677.65	849,948.72	0.20
			Base	32.238947	674,728.93	72.850000	1,524,677.65	849,948.72	0.20
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		130,588.000	Local	4.661335	608,714.37	10.540000	1,376,397.52	767,683.15	0.18
			Base	4.661335	608,714.37	10.540000	1,376,397.52	767,683.15	0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		21,238.000	Local	22.528374	478,457.60	28.530000	605,920.14	127,462.54	0.08
			Base	22.528374	478,457.60	28.530000	605,920.14	127,462.54	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		62,320.000	Local	24.416182	1,521,616.49	42.720000	2,662,310.40	1,140,693.91	0.35
			Base	24.416182	1,521,616.49	42.720000	2,662,310.40	1,140,693.91	0.35
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		34,786.000	Local	42.647949	1,483,551.54	37.130000	1,291,604.18	-191,947.36	0.17
			Base	42.647949	1,483,551.54	37.130000	1,291,604.18	-191,947.36	0.17
96208T104	WEX INC COMMON STOCK USD.01								
		18,480.000	Local	68.226491	1,260,825.56	92.050000	1,701,084.00	440,258.44	0.22
			Base	68.226491	1,260,825.56	92.050000	1,701,084.00	440,258.44	0.22
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		83,113.000	Local	19.028765	1,581,537.74	32.970000	2,740,235.61	1,158,697.87	0.36
			Base	19.028765	1,581,537.74	32.970000	2,740,235.61	1,158,697.87	0.36
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		22,365.000	Local	41.637057	931,212.77	61.960000	1,385,735.40	454,522.63	0.18
			Base	41.637057	931,212.77	61.960000	1,385,735.40	454,522.63	0.18

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969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,825.000	28.167287	1,149,929.50	78.250000	3,194,556.25	2,044,626.75	0.42
		Base		28.167287	1,149,929.50	78.250000	3,194,556.25	2,044,626.75	0.42
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,825.000	29.359420	816,925.86	44.610000	1,241,273.25	424,347.39	0.16
		Base		29.359420	816,925.86	44.610000	1,241,273.25	424,347.39	0.16
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,352.000	40.644748	1,396,228.38	48.970000	1,682,217.44	285,989.06	0.22
		Base		40.644748	1,396,228.38	48.970000	1,682,217.44	285,989.06	0.22
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	24,156.000	16.218669	391,778.16	29.930000	722,989.08	331,210.92	0.09
		Base		16.218669	391,778.16	29.930000	722,989.08	331,210.92	0.09
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	96,943.000	17.700248	1,715,915.16	10.660000	1,033,412.38	-682,502.78	0.13
		Base		17.700248	1,715,915.16	10.660000	1,033,412.38	-682,502.78	0.13
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	24,273.000	31.636394	767,910.19	83.460000	2,025,824.58	1,257,914.39	0.26
		Base		31.636394	767,910.19	83.460000	2,025,824.58	1,257,914.39	0.26
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,666.000	30.668262	909,804.66	43.320000	1,285,131.12	375,326.46	0.17
		Base		30.668262	909,804.66	43.320000	1,285,131.12	375,326.46	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,569.000	84.550297	1,823,665.35	171.380000	3,696,495.22	1,872,829.87	0.48
		Base		84.550297	1,823,665.35	171.380000	3,696,495.22	1,872,829.87	0.48
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	18,367.000	91.535544	1,681,233.34	95.630000	1,756,436.21	75,202.87	0.23
		Base		91.535544	1,681,233.34	95.630000	1,756,436.21	75,202.87	0.23
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	59,365.000	29.753192	1,766,298.27	21.120000	1,253,788.80	-512,509.47	0.16
		Base		29.753192	1,766,298.27	21.120000	1,253,788.80	-512,509.47	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
			38,219.000	Local	47.368434	1,810,374.16	121.110000	4,628,703.09	2,818,328.93	0.60
				Base	47.368434	1,810,374.16	121.110000	4,628,703.09	2,818,328.93	0.60
US DOLLAR Total									
			19,157,974.950	Local		526,400,933.76		769,297,935.79	242,897,002.03	99.97
				Base		526,400,933.76		769,297,935.79	242,897,002.03	99.97
EQUITY Total									
			19,157,974.950	Base		526,400,933.76		769,297,935.79	242,897,002.03	99.97

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# Issue has not been redenominated but Local is converted

Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		19,372,791.290	Base	526,615,750.10		769,512,752.13	242,897,002.03	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	106,730.170	1.000000	106,730.17	1.000000	106,730.17	0.00	0.02
		Base		1.000000	106,730.17	1.000000	106,730.17	0.00	0.02
US DOLLAR Total									
		Local	106,730.170		106,730.17		106,730.17	0.00	0.02
		Base			106,730.17		106,730.17	0.00	0.02
CASH Total									
		Base	106,730.170		106,730.17		106,730.17	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0885855	31 Dec 2099		
		Local	4,936,165.780	100.000000	4,936,165.78	100.000000	4,936,165.78	0.00	1.03
		Base		100.000000	4,936,165.78	100.000000	4,936,165.78	0.00	1.03
US DOLLAR Total									
		Local	4,936,165.780		4,936,165.78		4,936,165.78	0.00	1.03
		Base			4,936,165.78		4,936,165.78	0.00	1.03
CASH EQUIVALENT Total									
		Base	4,936,165.780		4,936,165.78		4,936,165.78	0.00	1.03
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	28,839.000	10.058887	290,088.23	21.810000	628,978.59	338,890.36	0.13
		Base		10.058887	290,088.23	21.810000	628,978.59	338,890.36	0.13

& 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
000361105	AAR CORP COMMON STOCK USD1.								
		Local	26,056.000	23.910260	623,005.73	28.660000	746,764.96	123,759.23	0.16
		Base		23.910260	623,005.73	28.660000	746,764.96	123,759.23	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	35,647.000	22.798212	812,687.86	28.870000	1,029,128.89	216,441.03	0.21
		Base		22.798212	812,687.86	28.870000	1,029,128.89	216,441.03	0.21
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	121,752.000	7.259509	883,859.77	3.790000	461,440.08	-422,419.69	0.10
		Base		7.259509	883,859.77	3.790000	461,440.08	-422,419.69	0.10
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	32,063.000	8.306355	266,326.67	18.820000	603,425.66	337,098.99	0.13
		Base		8.306355	266,326.67	18.820000	603,425.66	337,098.99	0.13
002474104	AZZ INC COMMON STOCK USD1.								
		Local	17,648.000	26.086664	460,377.45	42.190000	744,569.12	284,191.67	0.16
		Base		26.086664	460,377.45	42.190000	744,569.12	284,191.67	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	14,565.000	29.366036	427,716.32	61.480000	895,456.20	467,739.88	0.19
		Base		29.366036	427,716.32	61.480000	895,456.20	467,739.88	0.19
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	25,306.000	15.702118	397,357.79	51.740000	1,309,332.44	911,974.65	0.27
		Base		15.702118	397,357.79	51.740000	1,309,332.44	911,974.65	0.27
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	46,481.000	23.761952	1,104,479.30	36.190000	1,682,147.39	577,668.09	0.35
		Base		23.761952	1,104,479.30	36.190000	1,682,147.39	577,668.09	0.35
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	18,785.000	19.963923	375,022.29	19.400000	364,429.00	-10,593.29	0.08
		Base		19.963923	375,022.29	19.400000	364,429.00	-10,593.29	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	28,842.000	28.037694	808,663.17	41.550000	1,198,385.10	389,721.93	0.25
		Base		28.037694	808,663.17	41.550000	1,198,385.10	389,721.93	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,389.000	26.201234	1,136,845.33	23.110000	1,002,719.79	-134,125.54	0.21
		Base		26.201234	1,136,845.33	23.110000	1,002,719.79	-134,125.54	0.21
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,350.000	21.261236	794,107.18	22.110000	825,808.50	31,701.32	0.17
		Base		21.261236	794,107.18	22.110000	825,808.50	31,701.32	0.17
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	25,703.000	20.226609	519,884.54	15.320000	393,769.96	-126,114.58	0.08
		Base		20.226609	519,884.54	15.320000	393,769.96	-126,114.58	0.08
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	54,403.000	9.250300	503,244.07	2.440000	132,743.32	-370,500.75	0.03
		Base		9.250300	503,244.07	2.440000	132,743.32	-370,500.75	0.03
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	25,915.000	13.808942	357,858.73	24.000000	621,960.00	264,101.27	0.13
		Base		13.808942	357,858.73	24.000000	621,960.00	264,101.27	0.13
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	13,791.000	29.371063	405,056.33	25.590000	352,911.69	-52,144.64	0.07
		Base		29.371063	405,056.33	25.590000	352,911.69	-52,144.64	0.07
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	50,594.000	5.693692	288,066.65	11.040000	558,557.76	270,491.11	0.12
		Base		5.693692	288,066.65	11.040000	558,557.76	270,491.11	0.12
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	10,196.000	8.236272	83,977.03	10.380000	105,834.48	21,857.45	0.02
		Base		8.236272	83,977.03	10.380000	105,834.48	21,857.45	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	11,833.000	29.827812	352,952.50	34.640000	409,895.12	56,942.62	0.09
		Base		29.827812	352,952.50	34.640000	409,895.12	56,942.62	0.09
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	24,530.000	28.132828	690,098.28	41.550000	1,019,221.50	329,123.22	0.21
		Base		28.132828	690,098.28	41.550000	1,019,221.50	329,123.22	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	19,740.000	25.209157	497,628.75	34.130000	673,726.20	176,097.45	0.14
		Base		25.209157	497,628.75	34.130000	673,726.20	176,097.45	0.14
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	16,366.000	17.164381	280,912.26	16.330000	267,256.78	-13,655.48	0.06
		Base		17.164381	280,912.26	16.330000	267,256.78	-13,655.48	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,377.000	55.671542	522,032.05	181.270000	1,699,768.79	1,177,736.74	0.35
		Base		55.671542	522,032.05	181.270000	1,699,768.79	1,177,736.74	0.35
018522300	ALLETE INC COMMON STOCK NPV								
		Local	26,378.000	41.722163	1,100,547.21	56.650000	1,494,313.70	393,766.49	0.31
		Base		41.722163	1,100,547.21	56.650000	1,494,313.70	393,766.49	0.31
018772103	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV								
		Local	56,531.000	3.248575	183,645.18	1.050000	59,357.55	-124,287.63	0.01
		Base		3.248575	183,645.18	1.050000	59,357.55	-124,287.63	0.01
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,407.000	25.728461	139,113.79	30.360000	164,156.52	25,042.73	0.03
		Base		25.728461	139,113.79	30.360000	164,156.52	25,042.73	0.03
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	22,951.000	21.455594	492,427.33	28.180000	646,759.18	154,331.85	0.14
		Base		21.455594	492,427.33	28.180000	646,759.18	154,331.85	0.14
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	25,490.000	31.784748	810,193.23	44.380000	1,131,246.20	321,052.97	0.24
		Base		31.784748	810,193.23	44.380000	1,131,246.20	321,052.97	0.24
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	51,979.000	25.885273	1,345,490.60	25.510000	1,325,984.29	-19,506.31	0.28
		Base		25.885273	1,345,490.60	25.510000	1,325,984.29	-19,506.31	0.28
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,871.000	39.591211	469,987.27	33.570000	398,509.47	-71,477.80	0.08
		Base		39.591211	469,987.27	33.570000	398,509.47	-71,477.80	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
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,409.000	74.963197	405,475.93	46.400000	250,977.60	-154,498.33	0.05
		Base		74.963197	405,475.93	46.400000	250,977.60	-154,498.33	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	26,404.000	19.440596	513,309.50	39.640000	1,046,654.56	533,345.06	0.22
		Base		19.440596	513,309.50	39.640000	1,046,654.56	533,345.06	0.22
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	17,412.000	14.511875	252,680.77	11.180000	194,666.16	-58,014.61	0.04
		Base		14.511875	252,680.77	11.180000	194,666.16	-58,014.61	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,598.000	36.773625	316,179.63	41.130000	353,635.74	37,456.11	0.07
		Base		36.773625	316,179.63	41.130000	353,635.74	37,456.11	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,942.000	24.378805	315,510.50	40.700000	526,739.40	211,228.90	0.11
		Base		24.378805	315,510.50	40.700000	526,739.40	211,228.90	0.11
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	33,089.000	34.608702	1,145,167.33	55.180000	1,825,851.02	680,683.69	0.38
		Base		34.608702	1,145,167.33	55.180000	1,825,851.02	680,683.69	0.38
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,507.000	57.851070	492,139.05	81.530000	693,575.71	201,436.66	0.14
		Base		57.851070	492,139.05	81.530000	693,575.71	201,436.66	0.14
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	18,480.000	32.009948	591,543.84	44.980000	831,230.40	239,686.56	0.17
		Base		32.009948	591,543.84	44.980000	831,230.40	239,686.56	0.17
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	17,579.000	17.013975	299,088.67	19.245000	338,307.86	39,219.19	0.07
		Base		17.013975	299,088.67	19.245000	338,307.86	39,219.19	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	9,972.000	35.136265	350,378.83	39.180000	390,702.96	40,324.13	0.08
		Base		35.136265	350,378.83	39.180000	390,702.96	40,324.13	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	18,739.000	67.156679	1,258,449.00	75.360000	1,412,171.04	153,722.04	0.29
		Base		67.156679	1,258,449.00	75.360000	1,412,171.04	153,722.04	0.29
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	19,915.000	15.308962	304,877.98	43.260000	861,522.90	556,644.92	0.18
		Base		15.308962	304,877.98	43.260000	861,522.90	556,644.92	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		Local	28,384.000	35.332705	1,002,883.50	40.430000	1,147,565.12	144,681.62	0.24
		Base		35.332705	1,002,883.50	40.430000	1,147,565.12	144,681.62	0.24
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		Local	25,021.000	24.811959	620,820.02	6.270000	156,881.67	-463,938.35	0.03
		Base		24.811959	620,820.02	6.270000	156,881.67	-463,938.35	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	16,647.000	22.547676	375,351.17	37.260000	620,267.22	244,916.05	0.13
		Base		22.547676	375,351.17	37.260000	620,267.22	244,916.05	0.13
039380100	ARCH COAL INC COMMON STOCK USD.01								
		Local	145,955.000	17.788805	2,596,365.02	0.927300	135,344.07	-2,461,020.95	0.03
		Base		17.788805	2,596,365.02	0.927300	135,344.07	-2,461,020.95	0.03
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	8,893.000	23.176528	206,108.86	33.620000	298,982.66	92,873.80	0.06
		Base		23.176528	206,108.86	33.620000	298,982.66	92,873.80	0.06
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
		Local	39,637.000	16.033342	635,513.59	24.910000	987,357.67	351,844.08	0.21
		Base		16.033342	635,513.59	24.910000	987,357.67	351,844.08	0.21
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	12,927.000	35.567707	459,783.75	35.560000	459,684.12	-99.63	0.10
		Base		35.567707	459,783.75	35.560000	459,684.12	-99.63	0.10
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	41,861.000	12.410000	519,495.01	12.230000	511,960.03	-7,534.98	0.11
		Base		12.410000	519,495.01	12.230000	511,960.03	-7,534.98	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	6,895.000	40.244703	277,487.23	66.430000	458,034.85	180,547.62	0.10
		Base		40.244703	277,487.23	66.430000	458,034.85	180,547.62	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,056.000	45.723345	779,857.37	45.200000	770,931.20	-8,926.17	0.16
		Base		45.723345	779,857.37	45.200000	770,931.20	-8,926.17	0.16
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	39,371.000	25.312915	996,594.78	37.130000	1,461,845.23	465,250.45	0.31
		Base		25.312915	996,594.78	37.130000	1,461,845.23	465,250.45	0.31
05381L101	AVIV REIT INC REIT USD.01								
		Local	16,894.000	28.471070	480,990.25	39.330000	664,441.02	183,450.77	0.14
		Base		28.471070	480,990.25	39.330000	664,441.02	183,450.77	0.14
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	36,898.000	21.871722	807,022.81	29.840000	1,101,036.32	294,013.51	0.23
		Base		21.871722	807,022.81	29.840000	1,101,036.32	294,013.51	0.23
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	8,963.000	69.423431	622,242.21	84.360000	756,118.68	133,876.47	0.16
		Base		69.423431	622,242.21	84.360000	756,118.68	133,876.47	0.16
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	9,934.000	37.780513	375,311.62	59.860000	594,649.24	219,337.62	0.12
		Base		37.780513	375,311.62	59.860000	594,649.24	219,337.62	0.12
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,137.000	40.722282	860,746.88	52.970000	1,119,626.89	258,880.01	0.23
		Base		40.722282	860,746.88	52.970000	1,119,626.89	258,880.01	0.23
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	29,775.000	4.071603	121,231.98	6.370000	189,666.75	68,434.77	0.04
		Base		4.071603	121,231.98	6.370000	189,666.75	68,434.77	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	44,390.000	15.645727	694,513.80	32.430000	1,439,567.70	745,053.90	0.30
		Base		15.645727	694,513.80	32.430000	1,439,567.70	745,053.90	0.30

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Base Currency: USD - US DOLLAR

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06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,457.000	31.316945	421,432.13	40.380000	543,393.66	121,961.53	0.11
		Base		31.316945	421,432.13	40.380000	543,393.66	121,961.53	0.11
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	29,409.000	14.430601	424,389.54	23.490000	690,817.41	266,427.87	0.14
		Base		14.430601	424,389.54	23.490000	690,817.41	266,427.87	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	33,692.000	25.379357	855,081.30	34.350000	1,157,320.20	302,238.90	0.24
		Base		25.379357	855,081.30	34.350000	1,157,320.20	302,238.90	0.24
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	34,138.000	21.406054	730,759.88	10.200000	348,207.60	-382,552.28	0.07
		Base		21.406054	730,759.88	10.200000	348,207.60	-382,552.28	0.07
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	24,050.000	23.274249	559,745.69	5.880000	141,414.00	-418,331.69	0.03
		Base		23.274249	559,745.69	5.880000	141,414.00	-418,331.69	0.03
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	54,660.000	9.875513	539,795.55	12.950000	707,847.00	168,051.45	0.15
		Base		9.875513	539,795.55	12.950000	707,847.00	168,051.45	0.15
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,351.000	19.699774	144,813.04	23.520000	172,895.52	28,082.48	0.04
		Base		19.699774	144,813.04	23.520000	172,895.52	28,082.48	0.04
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	36,527.000	16.600751	606,375.65	24.230000	885,049.21	278,673.56	0.18
		Base		16.600751	606,375.65	24.230000	885,049.21	278,673.56	0.18
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,503.000	9.884217	123,582.36	11.910000	148,910.73	25,328.37	0.03
		Base		9.884217	123,582.36	11.910000	148,910.73	25,328.37	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	1,179.000	384.343325	453,140.78	413.970000	488,070.63	34,929.85	0.10
		Base		384.343325	453,140.78	413.970000	488,070.63	34,929.85	0.10

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09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	16,968.000	22.079254	374,640.79	33.530000	568,937.04	194,296.25	0.12
		Base		22.079254	374,640.79	33.530000	568,937.04	194,296.25	0.12
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	14,885.000	44.569638	663,419.06	44.290000	659,256.65	-4,162.41	0.14
		Base		44.569638	663,419.06	44.290000	659,256.65	-4,162.41	0.14
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,625.000	29.014633	308,280.48	21.010000	223,231.25	-85,049.23	0.05
		Base		29.014633	308,280.48	21.010000	223,231.25	-85,049.23	0.05
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	31,828.000	27.881398	887,409.13	43.710000	1,391,201.88	503,792.75	0.29
		Base		27.881398	887,409.13	43.710000	1,391,201.88	503,792.75	0.29
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	28,193.000	10.967669	309,211.48	13.520000	381,169.36	71,957.88	0.08
		Base		10.967669	309,211.48	13.520000	381,169.36	71,957.88	0.08
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,145.000	42.709829	347,871.56	31.080000	253,146.60	-94,724.96	0.05
		Base		42.709829	347,871.56	31.080000	253,146.60	-94,724.96	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,228.000	49.056158	796,083.33	56.370000	914,772.36	118,689.03	0.19
		Base		49.056158	796,083.33	56.370000	914,772.36	118,689.03	0.19
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,098.000	30.291086	820,827.86	40.440000	1,095,843.12	275,015.26	0.23
		Base		30.291086	820,827.86	40.440000	1,095,843.12	275,015.26	0.23
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	22,092.000	23.135899	511,118.29	26.080000	576,159.36	65,041.07	0.12
		Base		23.135899	511,118.29	26.080000	576,159.36	65,041.07	0.12
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	56,916.000	7.994300	455,003.60	11.000000	626,076.00	171,072.40	0.13
		Base		7.994300	455,003.60	11.000000	626,076.00	171,072.40	0.13

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	26,275.000	25.188155	661,818.77	24.770000	650,831.75	-10,987.02	0.14
		Base		25.188155	661,818.77	24.770000	650,831.75	-10,987.02	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	53,676.000	9.088527	487,835.80	13.060000	701,008.56	213,172.76	0.15
		Base		9.088527	487,835.80	13.060000	701,008.56	213,172.76	0.15
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	32,778.000	31.028167	1,017,041.26	26.170000	857,800.26	-159,241.00	0.18
		Base		31.028167	1,017,041.26	26.170000	857,800.26	-159,241.00	0.18
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	31,193.000	18.650928	581,778.39	18.410000	574,263.13	-7,515.26	0.12
		Base		18.650928	581,778.39	18.410000	574,263.13	-7,515.26	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	33,397.000	27.968258	934,055.91	22.410000	748,426.77	-185,629.14	0.16
		Base		27.968258	934,055.91	22.410000	748,426.77	-185,629.14	0.16
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,174.000	50.144866	1,212,201.99	55.710000	1,346,733.54	134,531.55	0.28
		Base		50.144866	1,212,201.99	55.710000	1,346,733.54	134,531.55	0.28
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	47,967.000	8.947691	429,193.91	9.600000	460,483.20	31,289.29	0.10
		Base		8.947691	429,193.91	9.600000	460,483.20	31,289.29	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	46,017.000	10.756279	494,971.71	12.910000	594,079.47	99,107.76	0.12
		Base		10.756279	494,971.71	12.910000	594,079.47	99,107.76	0.12
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		Local	30,089.000	13.053658	392,771.51	28.390000	854,226.71	461,455.20	0.18
		Base		13.053658	392,771.51	28.390000	854,226.71	461,455.20	0.18
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,291.000	42.916860	827,909.14	50.790000	979,789.89	151,880.75	0.20
		Base		42.916860	827,909.14	50.790000	979,789.89	151,880.75	0.20

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119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		Local	13,013.000	73.715402	959,258.53	178.320000	2,320,478.16	1,361,219.63	0.48
		Base		73.715402	959,258.53	178.320000	2,320,478.16	1,361,219.63	0.48
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	31,580.000	24.268740	766,406.81	10.300000	325,274.00	-441,132.81	0.07
		Base		24.268740	766,406.81	10.300000	325,274.00	-441,132.81	0.07
125071100	CDI CORP COMMON STOCK USD.1								
		Local	9,980.000	14.276341	142,477.88	16.990000	169,560.20	27,082.32	0.04
		Base		14.276341	142,477.88	16.990000	169,560.20	27,082.32	0.04
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	23,604.000	18.251073	430,798.32	24.520000	578,770.08	147,971.76	0.12
		Base		18.251073	430,798.32	24.520000	578,770.08	147,971.76	0.12
126501105	CTS CORP COMMON STOCK NPV								
		Local	23,017.000	10.842009	249,550.51	16.000000	368,272.00	118,721.49	0.08
		Base		10.842009	249,550.51	16.000000	368,272.00	118,721.49	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	66,214.000	12.289155	813,714.10	14.610000	967,386.54	153,672.44	0.20
		Base		12.289155	813,714.10	14.610000	967,386.54	153,672.44	0.20
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	16,359.000	43.465645	711,054.48	49.410000	808,298.19	97,243.71	0.17
		Base		43.465645	711,054.48	49.410000	808,298.19	97,243.71	0.17
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	16,362.000	60.346757	987,393.63	84.590000	1,384,061.58	396,667.95	0.29
		Base		60.346757	987,393.63	84.590000	1,384,061.58	396,667.95	0.29
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	20,625.000	18.599385	383,612.31	35.050000	722,906.25	339,293.94	0.15
		Base		18.599385	383,612.31	35.050000	722,906.25	339,293.94	0.15
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	11,716.000	13.288016	155,682.40	12.550000	147,035.80	-8,646.60	0.03
		Base		13.288016	155,682.40	12.550000	147,035.80	-8,646.60	0.03

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128126109	CALAMP CORP COMMON STOCK USD.01								
		24,874.000	Local	14.842048	369,181.09	17.910000	445,493.34	76,312.25	0.09
			Base	14.842048	369,181.09	17.910000	445,493.34	76,312.25	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		10,582.000	Local	26.521287	280,648.26	40.110000	424,444.02	143,795.76	0.09
			Base	26.521287	280,648.26	40.110000	424,444.02	143,795.76	0.09
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		36,590.000	Local	16.143526	590,691.60	19.730000	721,920.70	131,229.10	0.15
			Base	16.143526	590,691.60	19.730000	721,920.70	131,229.10	0.15
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		53,338.000	Local	6.709757	357,885.02	8.160000	435,238.08	77,353.06	0.09
			Base	6.709757	357,885.02	8.160000	435,238.08	77,353.06	0.09
132011107	CAMBREX CORP COMMON STOCK USD.1								
		21,312.000	Local	7.718828	164,503.66	22.430000	478,028.16	313,524.50	0.10
			Base	7.718828	164,503.66	22.430000	478,028.16	313,524.50	0.10
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		24,269.000	Local	15.998429	388,265.87	40.570000	984,593.33	596,327.46	0.21
			Base	15.998429	388,265.87	40.570000	984,593.33	596,327.46	0.21
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		7,485.000	Local	43.179687	323,199.96	67.990000	508,905.15	185,705.19	0.11
			Base	43.179687	323,199.96	67.990000	508,905.15	185,705.19	0.11
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		65,877.000	Local	12.448436	820,065.60	12.020000	791,841.54	-28,224.06	0.17
			Base	12.448436	820,065.60	12.020000	791,841.54	-28,224.06	0.17
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		22,023.000	Local	17.021227	374,858.49	17.810000	392,229.63	17,371.14	0.08
			Base	17.021227	374,858.49	17.810000	392,229.63	17,371.14	0.08
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		30,613.000	Local	25.143320	769,712.47	33.610000	1,028,902.93	259,190.46	0.21
			Base	25.143320	769,712.47	33.610000	1,028,902.93	259,190.46	0.21

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141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	41,171.000	6.524988	268,640.30	5.580000	229,734.18	-38,906.12	0.05
		Base		6.524988	268,640.30	5.580000	229,734.18	-38,906.12	0.05
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	26,539.000	12.281067	325,927.24	13.480000	357,745.72	31,818.48	0.07
		Base		12.281067	325,927.24	13.480000	357,745.72	31,818.48	0.07
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	29,159.000	30.617571	892,777.74	45.100000	1,315,070.90	422,293.16	0.27
		Base		30.617571	892,777.74	45.100000	1,315,070.90	422,293.16	0.27
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	26,559.000	48.986888	1,301,042.76	91.300000	2,424,836.70	1,123,793.94	0.51
		Base		48.986888	1,301,042.76	91.300000	2,424,836.70	1,123,793.94	0.51
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	19,862.000	22.121309	439,373.44	20.800000	413,129.60	-26,243.84	0.09
		Base		22.121309	439,373.44	20.800000	413,129.60	-26,243.84	0.09
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	11,959.000	14.601446	174,618.69	6.050000	72,351.95	-102,266.74	0.02
		Base		14.601446	174,618.69	6.050000	72,351.95	-102,266.74	0.02
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	17,656.000	26.608253	469,795.32	42.400000	748,614.40	278,819.08	0.16
		Base		26.608253	469,795.32	42.400000	748,614.40	278,819.08	0.16
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	50,371.000	5.194061	261,630.07	7.960000	400,953.16	139,323.09	0.08
		Base		5.194061	261,630.07	7.960000	400,953.16	139,323.09	0.08
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	15,122.000	21.261092	321,510.23	23.830000	360,357.26	38,847.03	0.08
		Base		21.261092	321,510.23	23.830000	360,357.26	38,847.03	0.08
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,474.000	8.995130	265,122.46	9.100000	268,213.40	3,090.94	0.06
		Base		8.995130	265,122.46	9.100000	268,213.40	3,090.94	0.06

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154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV								
		Local	18,758.000	21.364618	400,757.50	20.980000	393,542.84	-7,214.66	0.08
		Base		21.364618	400,757.50	20.980000	393,542.84	-7,214.66	0.08
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,472.000	13.887621	492,621.69	23.110000	819,757.92	327,136.23	0.17
		Base		13.887621	492,621.69	23.110000	819,757.92	327,136.23	0.17
157210105	CEVA INC COMMON STOCK USD.001								
		Local	13,884.000	26.074860	362,023.35	18.310000	254,216.04	-107,807.31	0.05
		Base		26.074860	362,023.35	18.310000	254,216.04	-107,807.31	0.05
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	28,739.000	15.697740	451,137.34	12.960000	372,457.44	-78,679.90	0.08
		Base		15.697740	451,137.34	12.960000	372,457.44	-78,679.90	0.08
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	11,696.000	65.988338	771,799.60	101.140000	1,182,933.44	411,133.84	0.25
		Base		65.988338	771,799.60	101.140000	1,182,933.44	411,133.84	0.25
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	37,733.000	30.418208	1,147,770.24	36.720000	1,385,555.76	237,785.52	0.29
		Base		30.418208	1,147,770.24	36.720000	1,385,555.76	237,785.52	0.29
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,575.000	48.442423	706,048.32	59.950000	873,771.25	167,722.93	0.18
		Base		48.442423	706,048.32	59.950000	873,771.25	167,722.93	0.18
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		Local	25,391.000	4.976156	126,349.58	5.210000	132,287.11	5,937.53	0.03
		Base		4.976156	126,349.58	5.210000	132,287.11	5,937.53	0.03
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	48,542.000	4.518343	219,329.41	3.230000	156,790.66	-62,538.75	0.03
		Base		4.518343	219,329.41	3.230000	156,790.66	-62,538.75	0.03
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	143,867.000	3.341516	480,733.90	2.930000	421,530.31	-59,203.59	0.09
		Base		3.341516	480,733.90	2.930000	421,530.31	-59,203.59	0.09

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17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,152.000	42.380488	515,007.69	49.390000	600,187.28	85,179.59	0.13
		Base		42.380488	515,007.69	49.390000	600,187.28	85,179.59	0.13
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	43,429.000	18.384921	798,438.74	26.500000	1,150,868.50	352,429.76	0.24
		Base		18.384921	798,438.74	26.500000	1,150,868.50	352,429.76	0.24
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,464.000	33.991722	355,689.38	42.330000	442,941.12	87,251.74	0.09
		Base		33.991722	355,689.38	42.330000	442,941.12	87,251.74	0.09
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,430.000	38.301944	514,395.11	74.020000	994,088.60	479,693.49	0.21
		Base		38.301944	514,395.11	74.020000	994,088.60	479,693.49	0.21
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	41,945.000	18.840091	790,247.62	6.790000	284,806.55	-505,441.07	0.06
		Base		18.840091	790,247.62	6.790000	284,806.55	-505,441.07	0.06
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	17,271.000	49.200704	849,745.36	61.880000	1,068,729.48	218,984.12	0.22
		Base		49.200704	849,745.36	61.880000	1,068,729.48	218,984.12	0.22
192576106	COHU INC COMMON STOCK USD1.								
		Local	17,557.000	12.159963	213,492.47	11.330000	198,920.81	-14,571.66	0.04
		Base		12.159963	213,492.47	11.330000	198,920.81	-14,571.66	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	36,704.000	20.047377	735,818.92	25.430000	933,382.72	197,563.80	0.19
		Base		20.047377	735,818.92	25.430000	933,382.72	197,563.80	0.19
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,616.000	11.560450	296,132.48	16.650000	426,506.40	130,373.92	0.09
		Base		11.560450	296,132.48	16.650000	426,506.40	130,373.92	0.09
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	27,915.000	26.707629	745,543.47	33.630000	938,781.45	193,237.98	0.20
		Base		26.707629	745,543.47	33.630000	938,781.45	193,237.98	0.20

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205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,167.000	62.065763	444,825.32	49.260000	353,046.42	-91,778.90	0.07
		Base		62.065763	444,825.32	49.260000	353,046.42	-91,778.90	0.07
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	23,515.000	23.429741	550,950.35	41.560000	977,283.40	426,333.05	0.20
		Base		23.429741	550,950.35	41.560000	977,283.40	426,333.05	0.20
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	30,604.000	14.345513	439,030.09	4.040000	123,640.16	-315,389.93	0.03
		Base		14.345513	439,030.09	4.040000	123,640.16	-315,389.93	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	11,147.000	29.313901	326,762.06	33.040000	368,296.88	41,534.82	0.08
		Base		29.313901	326,762.06	33.040000	368,296.88	41,534.82	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,926.000	28.453985	538,520.12	47.640000	901,634.64	363,114.52	0.19
		Base		28.453985	538,520.12	47.640000	901,634.64	363,114.52	0.19
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	32,249.000	24.503890	790,225.94	23.280000	750,756.72	-39,469.22	0.16
		Base		24.503890	790,225.94	23.280000	750,756.72	-39,469.22	0.16
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	10,923.000	54.736095	597,882.37	30.070000	328,454.61	-269,427.76	0.07
		Base		54.736095	597,882.37	30.070000	328,454.61	-269,427.76	0.07
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	14,928.000	36.694955	547,782.29	43.810000	653,995.68	106,213.39	0.14
		Base		36.694955	547,782.29	43.810000	653,995.68	106,213.39	0.14
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,106.000	25.644464	156,585.10	32.940000	201,131.64	44,546.54	0.04
		Base		25.644464	156,585.10	32.940000	201,131.64	44,546.54	0.04
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	141,422.000	9.116937	1,289,335.52	11.040000	1,561,298.88	271,963.36	0.33
		Base		9.116937	1,289,335.52	11.040000	1,561,298.88	271,963.36	0.33

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22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	16,442.000	54.951612	903,514.41	134.510000	2,211,613.42	1,308,099.01	0.46
		Base		54.951612	903,514.41	134.510000	2,211,613.42	1,308,099.01	0.46
227046109	CROCS INC COMMON STOCK USD.001								
		Local	56,724.000	20.999588	1,191,180.62	10.600000	601,274.40	-589,906.22	0.13
		Base		20.999588	1,191,180.62	10.600000	601,274.40	-589,906.22	0.13
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	20,200.000	6.784342	137,043.70	10.230000	206,646.00	69,602.30	0.04
		Base		6.784342	137,043.70	10.230000	206,646.00	69,602.30	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	17,291.000	5.893966	101,912.57	11.260000	194,696.66	92,784.09	0.04
		Base		5.893966	101,912.57	11.260000	194,696.66	92,784.09	0.04
229669106	CUBIC CORP COMMON STOCK NPV								
		Local	14,959.000	48.410168	724,167.71	52.290000	782,206.11	58,038.40	0.16
		Base		48.410168	724,167.71	52.290000	782,206.11	58,038.40	0.16
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	33,021.000	37.414818	1,235,474.71	66.530000	2,196,887.13	961,412.42	0.46
		Base		37.414818	1,235,474.71	66.530000	2,196,887.13	961,412.42	0.46
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	18,093.000	36.315579	657,057.77	55.570000	1,005,428.01	348,370.24	0.21
		Base		36.315579	657,057.77	55.570000	1,005,428.01	348,370.24	0.21
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	14,884.000	23.556207	350,610.59	30.220000	449,794.48	99,183.89	0.09
		Base		23.556207	350,610.59	30.220000	449,794.48	99,183.89	0.09
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,860.000	7.304859	108,550.21	10.990000	163,311.40	54,761.19	0.03
		Base		7.304859	108,550.21	10.990000	163,311.40	54,761.19	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	11,816.000	32.226204	380,784.83	27.720000	327,539.52	-53,245.31	0.07
		Base		32.226204	380,784.83	27.720000	327,539.52	-53,245.31	0.07

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	8,852.000	72.769026	644,151.42	41.020000	363,109.04	-281,042.38	0.08
		Base		72.769026	644,151.42	41.020000	363,109.04	-281,042.38	0.08
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	26,954.000	10.524072	283,665.84	12.380000	333,690.52	50,024.68	0.07
		Base		10.524072	283,665.84	12.380000	333,690.52	50,024.68	0.07
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	113,235.000	17.365307	1,966,360.58	16.980000	1,922,730.30	-43,630.28	0.40
		Base		17.365307	1,966,360.58	16.980000	1,922,730.30	-43,630.28	0.40
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,467.000	25.375149	773,104.66	40.200000	1,224,773.40	451,668.74	0.26
		Base		25.375149	773,104.66	40.200000	1,224,773.40	451,668.74	0.26
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,612.000	61.850523	470,806.18	62.500000	475,750.00	4,943.82	0.10
		Base		61.850523	470,806.18	62.500000	475,750.00	4,943.82	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	40,388.000	10.593907	427,866.70	18.270000	737,888.76	310,022.06	0.15
		Base		10.593907	427,866.70	18.270000	737,888.76	310,022.06	0.15
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	18,144.000	50.637945	918,774.87	24.580000	445,979.52	-472,795.35	0.09
		Base		50.637945	918,774.87	24.580000	445,979.52	-472,795.35	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	134,558.000	10.275704	1,382,678.15	14.530000	1,955,127.74	572,449.59	0.41
		Base		10.275704	1,382,678.15	14.530000	1,955,127.74	572,449.59	0.41
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	25,581.000	8.250277	211,050.33	8.270000	211,554.87	504.54	0.04
		Base		8.250277	211,050.33	8.270000	211,554.87	504.54	0.04
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,084.000	11.443397	195,499.00	9.550000	163,152.20	-32,346.80	0.03
		Base		11.443397	195,499.00	9.550000	163,152.20	-32,346.80	0.03

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25388B104	DIGITAL RIVER INC COMMON STOCK USD.01								
		Local	21,921.000	14.738209	323,076.29	25.530000	559,643.13	236,566.84	0.12
		Base		14.738209	323,076.29	25.530000	559,643.13	236,566.84	0.12
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	20,778.000	13.828905	287,336.99	14.760000	306,683.28	19,346.29	0.06
		Base		13.828905	287,336.99	14.760000	306,683.28	19,346.29	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	11,339.000	55.716938	631,774.36	106.750000	1,210,438.25	578,663.89	0.25
		Base		55.716938	631,774.36	106.750000	1,210,438.25	578,663.89	0.25
254543101	DIODES INC COMMON STOCK USD.667								
		Local	25,192.000	25.078466	631,776.72	26.430000	665,824.56	34,047.84	0.14
		Base		25.078466	631,776.72	26.430000	665,824.56	34,047.84	0.14
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,090.000	37.751050	796,169.65	45.730000	964,445.70	168,276.05	0.20
		Base		37.751050	796,169.65	45.730000	964,445.70	168,276.05	0.20
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,260.000	29.672204	482,470.04	50.280000	817,552.80	335,082.76	0.17
		Base		29.672204	482,470.04	50.280000	817,552.80	335,082.76	0.17
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	23,418.000	19.280368	451,507.66	30.810000	721,508.58	270,000.92	0.15
		Base		19.280368	451,507.66	30.810000	721,508.58	270,000.92	0.15
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	21,528.000	13.424153	288,995.17	17.450000	375,663.60	86,668.43	0.08
		Base		13.424153	288,995.17	17.450000	375,663.60	86,668.43	0.08
26884U109	EPR PROPERTIES REIT USD.01								
		Local	39,295.000	47.132628	1,852,076.61	65.060000	2,556,532.70	704,456.09	0.53
		Base		47.132628	1,852,076.61	65.060000	2,556,532.70	704,456.09	0.53
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	13,306.000	21.219657	282,348.76	22.520000	299,651.12	17,302.36	0.06
		Base		21.219657	282,348.76	22.520000	299,651.12	17,302.36	0.06

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277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	21,954.000	47.924410	1,052,132.49	64.640000	1,419,106.56	366,974.07	0.30
		Base		47.924410	1,052,132.49	64.640000	1,419,106.56	366,974.07	0.30
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,176.000	19.750795	398,492.05	22.850000	461,021.60	62,529.55	0.10
		Base		19.750795	398,492.05	22.850000	461,021.60	62,529.55	0.10
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	32,657.000	32.529568	1,062,318.11	34.600000	1,129,932.20	67,614.09	0.24
		Base		32.529568	1,062,318.11	34.600000	1,129,932.20	67,614.09	0.24
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,251.000	17.234949	211,145.36	10.240000	125,450.24	-85,695.12	0.03
		Base		17.234949	211,145.36	10.240000	125,450.24	-85,695.12	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	61,512.000	10.205551	627,763.87	7.710000	474,257.52	-153,506.35	0.10
		Base		10.205551	627,763.87	7.710000	474,257.52	-153,506.35	0.10
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		Local	27,749.000	32.668827	906,527.27	40.060000	1,111,624.94	205,097.67	0.23
		Base		32.668827	906,527.27	40.060000	1,111,624.94	205,097.67	0.23
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		Local	18,283.000	14.293881	261,335.02	6.270000	114,634.41	-146,700.61	0.02
		Base		14.293881	261,335.02	6.270000	114,634.41	-146,700.61	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	32,324.000	21.188963	684,912.03	38.650000	1,249,322.60	564,410.57	0.26
		Base		21.188963	684,912.03	38.650000	1,249,322.60	564,410.57	0.26
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	8,270.000	22.767193	188,284.69	23.910000	197,735.70	9,451.01	0.04
		Base		22.767193	188,284.69	23.910000	197,735.70	9,451.01	0.04
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	44,520.000	29.602005	1,317,881.26	40.360000	1,796,827.20	478,945.94	0.38
		Base		29.602005	1,317,881.26	40.360000	1,796,827.20	478,945.94	0.38

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		20,139.000	Local	19.881200	400,387.48	28.030000	564,496.17	164,108.69	0.12
			Base	19.881200	400,387.48	28.030000	564,496.17	164,108.69	0.12
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		21,651.000	Local	17.232493	373,100.70	20.800000	450,340.80	77,240.10	0.09
			Base	17.232493	373,100.70	20.800000	450,340.80	77,240.10	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		16,446.000	Local	28.356205	466,346.14	37.220000	612,120.12	145,773.98	0.13
			Base	28.356205	466,346.14	37.220000	612,120.12	145,773.98	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		12,821.000	Local	27.108922	347,563.49	30.630000	392,707.23	45,143.74	0.08
			Base	27.108922	347,563.49	30.630000	392,707.23	45,143.74	0.08
29275Y102	ENERSYS COMMON STOCK USD.01								
		31,188.000	Local	32.202849	1,004,342.46	58.380000	1,820,755.44	816,412.98	0.38
			Base	32.202849	1,004,342.46	58.380000	1,820,755.44	816,412.98	0.38
29285W104	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		12,096.000	Local	20.445560	247,309.49	39.900000	482,630.40	235,320.91	0.10
			Base	20.445560	247,309.49	39.900000	482,630.40	235,320.91	0.10
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		16,492.000	Local	45.752552	754,551.08	59.330000	978,470.36	223,919.28	0.20
			Base	45.752552	754,551.08	59.330000	978,470.36	223,919.28	0.20
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		18,174.000	Local	29.968619	544,649.69	19.250000	349,849.50	-194,800.19	0.07
			Base	29.968619	544,649.69	19.250000	349,849.50	-194,800.19	0.07
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		13,910.000	Local	17.396718	241,988.35	41.500000	577,265.00	335,276.65	0.12
			Base	17.396718	241,988.35	41.500000	577,265.00	335,276.65	0.12
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		61,932.000	Local	6.059045	375,248.78	2.590000	160,403.88	-214,844.90	0.03
			Base	6.059045	375,248.78	2.590000	160,403.88	-214,844.90	0.03

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Base Currency: USD - US DOLLAR

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296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,093.000	34.346251	621,426.72	36.020000	651,709.86	30,283.14	0.14
		Base		34.346251	621,426.72	36.020000	651,709.86	30,283.14	0.14
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,900.000	21.386590	382,819.96	27.220000	487,238.00	104,418.04	0.10
		Base		21.386590	382,819.96	27.220000	487,238.00	104,418.04	0.10
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	24,757.000	42.398884	1,049,669.16	47.870000	1,185,117.59	135,448.43	0.25
		Base		42.398884	1,049,669.16	47.870000	1,185,117.59	135,448.43	0.25
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	32,368.000	7.090585	229,508.06	9.020000	291,959.36	62,451.30	0.06
		Base		7.090585	229,508.06	9.020000	291,959.36	62,451.30	0.06
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	23,406.000	40.254182	942,189.39	36.960000	865,085.76	-77,103.63	0.18
		Base		40.254182	942,189.39	36.960000	865,085.76	-77,103.63	0.18
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	21,454.000	26.293654	564,104.05	29.380000	630,318.52	66,214.47	0.13
		Base		26.293654	564,104.05	29.380000	630,318.52	66,214.47	0.13
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	8,848.000	47.088903	416,642.61	80.140000	709,078.72	292,436.11	0.15
		Base		47.088903	416,642.61	80.140000	709,078.72	292,436.11	0.15
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	46,934.000	17.234319	808,875.53	27.110000	1,272,380.74	463,505.21	0.27
		Base		17.234319	808,875.53	27.110000	1,272,380.74	463,505.21	0.27
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	33,527.000	26.696472	895,052.63	10.310000	345,663.37	-549,389.26	0.07
		Base		26.696472	895,052.63	10.310000	345,663.37	-549,389.26	0.07
302520101	FNB CORP COMMON STOCK USD.01								
		Local	119,293.000	10.891708	1,299,304.55	12.000000	1,431,516.00	132,211.45	0.30
		Base		10.891708	1,299,304.55	12.000000	1,431,516.00	132,211.45	0.30

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302693106	FXCM INC A COMMON STOCK USD.01								
		Local	29,184.000	16.621701	485,087.72	2.200000	64,204.80	-420,882.92	0.01
		Base		16.621701	485,087.72	2.200000	64,204.80	-420,882.92	0.01
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,054.000	24.116478	314,816.51	34.250000	447,099.50	132,282.99	0.09
		Base		24.116478	314,816.51	34.250000	447,099.50	132,282.99	0.09
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	11,877.000	42.683361	506,950.28	55.350000	657,391.95	150,441.67	0.14
		Base		42.683361	506,950.28	55.350000	657,391.95	150,441.67	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	43,037.000	6.640669	285,794.46	15.270000	657,174.99	371,380.53	0.14
		Base		6.640669	285,794.46	15.270000	657,174.99	371,380.53	0.14
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	35,723.000	30.854277	1,102,207.34	35.900000	1,282,455.70	180,248.36	0.27
		Base		30.854277	1,102,207.34	35.900000	1,282,455.70	180,248.36	0.27
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	32,881.000	21.402910	703,749.08	23.600000	775,991.60	72,242.52	0.16
		Base		21.402910	703,749.08	23.600000	775,991.60	72,242.52	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	71,763.000	5.047840	362,248.11	5.490000	393,978.87	31,730.76	0.08
		Base		5.047840	362,248.11	5.490000	393,978.87	31,730.76	0.08
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	19,464.000	44.205834	860,422.36	49.720000	967,750.08	107,327.72	0.20
		Base		44.205834	860,422.36	49.720000	967,750.08	107,327.72	0.20
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	63,067.000	5.726839	361,174.58	7.890000	497,598.63	136,424.05	0.10
		Base		5.726839	361,174.58	7.890000	497,598.63	136,424.05	0.10
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	42,198.000	16.291306	687,460.53	16.520000	697,110.96	9,650.43	0.15
		Base		16.291306	687,460.53	16.520000	697,110.96	9,650.43	0.15

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	44,050.000	18.362071	808,849.23	24.700000	1,088,035.00	279,185.77	0.23
		Base		18.362071	808,849.23	24.700000	1,088,035.00	279,185.77	0.23
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	51,771.000	11.534929	597,174.83	15.400000	797,273.40	200,098.57	0.17
		Base		11.534929	597,174.83	15.400000	797,273.40	200,098.57	0.17
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	34,491.000	22.086308	761,778.85	16.170000	557,719.47	-204,059.38	0.12
		Base		22.086308	761,778.85	16.170000	557,719.47	-204,059.38	0.12
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	24,004.000	16.119341	386,928.67	13.270000	318,533.08	-68,395.59	0.07
		Base		16.119341	386,928.67	13.270000	318,533.08	-68,395.59	0.07
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,511.000	34.775089	261,195.69	37.740000	283,465.14	22,269.45	0.06
		Base		34.775089	261,195.69	37.740000	283,465.14	22,269.45	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	20,937.000	33.332311	697,878.59	44.900000	940,071.30	242,192.71	0.20
		Base		33.332311	697,878.59	44.900000	940,071.30	242,192.71	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,083.000	27.604476	802,820.99	15.860000	461,256.38	-341,564.61	0.10
		Base		27.604476	802,820.99	15.860000	461,256.38	-341,564.61	0.10
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,130.000	25.457760	690,669.03	34.210000	928,117.30	237,448.27	0.19
		Base		25.457760	690,669.03	34.210000	928,117.30	237,448.27	0.19
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	61,308.000	12.802642	784,904.39	12.880000	789,647.04	4,742.65	0.16
		Base		12.802642	784,904.39	12.880000	789,647.04	4,742.65	0.16
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	23,837.000	13.623288	324,738.31	16.600000	395,694.20	70,955.89	0.08
		Base		13.623288	324,738.31	16.600000	395,694.20	70,955.89	0.08

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359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	34,579.000	26.182689	905,371.20	41.150000	1,422,925.85	517,554.65	0.30
		Base		26.182689	905,371.20	41.150000	1,422,925.85	517,554.65	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,331.000	15.811538	242,406.69	10.990000	168,487.69	-73,919.00	0.04
		Base		15.811538	242,406.69	10.990000	168,487.69	-73,919.00	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	13,702.000	35.120027	481,214.61	70.100000	960,510.20	479,295.59	0.20
		Base		35.120027	481,214.61	70.100000	960,510.20	479,295.59	0.20
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	50,981.000	22.577854	1,151,041.57	43.520000	2,218,693.12	1,067,651.55	0.46
		Base		22.577854	1,151,041.57	43.520000	2,218,693.12	1,067,651.55	0.46
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	13,133.000	72.317678	949,748.06	97.200000	1,276,527.60	326,779.54	0.27
		Base		72.317678	949,748.06	97.200000	1,276,527.60	326,779.54	0.27
368682100	GENCORP INC COMMON STOCK USD.1								
		Local	40,477.000	6.984755	282,721.93	16.800000	680,013.60	397,291.67	0.14
		Base		6.984755	282,721.93	16.800000	680,013.60	397,291.67	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	33,465.000	25.353065	848,440.31	11.440000	382,839.60	-465,600.71	0.08
		Base		25.353065	848,440.31	11.440000	382,839.60	-465,600.71	0.08
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	20,970.000	10.524138	220,691.18	14.680000	307,839.60	87,148.42	0.06
		Base		10.524138	220,691.18	14.680000	307,839.60	87,148.42	0.06
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	16,566.000	54.210135	898,045.10	71.450000	1,183,640.70	285,595.60	0.25
		Base		54.210135	898,045.10	71.450000	1,183,640.70	285,595.60	0.25
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1								
		Local	21,604.000	15.258218	329,638.54	19.420000	419,549.68	89,911.14	0.09
		Base		15.258218	329,638.54	19.420000	419,549.68	89,911.14	0.09

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37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,038.000	49.867744	450,704.67	23.980000	216,731.24	-233,973.43	0.05
		Base		49.867744	450,704.67	23.980000	216,731.24	-233,973.43	0.05
374297109	GETTY REALTY CORP REIT USD.01								
		Local	17,921.000	20.601353	369,196.85	18.530000	332,076.13	-37,120.72	0.07
		Base		20.601353	369,196.85	18.530000	332,076.13	-37,120.72	0.07
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,908.000	12.082450	240,537.41	15.140000	301,407.12	60,869.71	0.06
		Base		12.082450	240,537.41	15.140000	301,407.12	60,869.71	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	51,584.000	15.087864	778,292.36	22.270000	1,148,775.68	370,483.32	0.24
		Base		15.087864	778,292.36	22.270000	1,148,775.68	370,483.32	0.24
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	29,526.000	19.292768	569,638.28	22.870000	675,259.62	105,621.34	0.14
		Base		19.292768	569,638.28	22.870000	675,259.62	105,621.34	0.14
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		Local	44,115.000	12.841470	566,501.43	15.420000	680,253.30	113,751.87	0.14
		Base		12.841470	566,501.43	15.420000	680,253.30	113,751.87	0.14
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	48,365.000	23.685742	1,145,560.91	22.800000	1,102,722.00	-42,838.91	0.23
		Base		23.685742	1,145,560.91	22.800000	1,102,722.00	-42,838.91	0.23
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	17,186.000	27.270888	468,677.48	48.560000	834,552.16	365,874.68	0.17
		Base		27.270888	468,677.48	48.560000	834,552.16	365,874.68	0.17
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	24,898.000	23.113481	575,479.45	15.250000	379,694.50	-195,784.95	0.08
		Base		23.113481	575,479.45	15.250000	379,694.50	-195,784.95	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	23,533.000	24.009700	565,020.28	23.410000	550,907.53	-14,112.75	0.12
		Base		24.009700	565,020.28	23.410000	550,907.53	-14,112.75	0.12

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395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	18,187.000	48.098771	874,772.34	36.880000	670,736.56	-204,035.78	0.14
		Base		48.098771	874,772.34	36.880000	670,736.56	-204,035.78	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	28,965.000	10.498899	304,100.60	14.690000	425,495.85	121,395.25	0.09
		Base		10.498899	304,100.60	14.690000	425,495.85	121,395.25	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,705.000	47.773926	702,515.58	80.390000	1,182,134.95	479,619.37	0.25
		Base		47.773926	702,515.58	80.390000	1,182,134.95	479,619.37	0.25
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	9,179.000	27.726309	254,499.79	16.570000	152,096.03	-102,403.76	0.03
		Base		27.726309	254,499.79	16.570000	152,096.03	-102,403.76	0.03
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	18,110.000	37.963598	687,520.76	19.730000	357,310.30	-330,210.46	0.07
		Base		37.963598	687,520.76	19.730000	357,310.30	-330,210.46	0.07
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,272.000	42.405429	265,966.85	46.210000	289,829.12	23,862.27	0.06
		Base		42.405429	265,966.85	46.210000	289,829.12	23,862.27	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	22,538.000	17.750532	400,061.50	33.970000	765,615.86	365,554.36	0.16
		Base		17.750532	400,061.50	33.970000	765,615.86	365,554.36	0.16
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	35,299.000	33.071498	1,167,390.80	39.600000	1,397,840.40	230,449.60	0.29
		Base		33.071498	1,167,390.80	39.600000	1,397,840.40	230,449.60	0.29
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	24,265.000	23.559279	571,665.90	21.580000	523,638.70	-48,027.20	0.11
		Base		23.559279	571,665.90	21.580000	523,638.70	-48,027.20	0.11
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	21,929.000	10.019015	219,706.97	19.860000	435,509.94	215,802.97	0.09
		Base		10.019015	219,706.97	19.860000	435,509.94	215,802.97	0.09

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413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,548.000	6.301258	381,528.56	7.650000	463,192.20	81,663.64	0.10
		Base		6.301258	381,528.56	7.650000	463,192.20	81,663.64	0.10
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	29,447.000	8.258040	243,174.50	7.270000	214,079.69	-29,094.81	0.04
		Base		8.258040	243,174.50	7.270000	214,079.69	-29,094.81	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	14,194.000	13.636584	193,557.67	24.430000	346,759.42	153,201.75	0.07
		Base		13.636584	193,557.67	24.430000	346,759.42	153,201.75	0.07
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,499.000	38.986595	253,373.88	38.510000	250,276.49	-3,097.39	0.05
		Base		38.986595	253,373.88	38.510000	250,276.49	-3,097.39	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,538.000	57.233869	488,662.77	38.930000	332,384.34	-156,278.43	0.07
		Base		57.233869	488,662.77	38.930000	332,384.34	-156,278.43	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	48,591.000	18.874405	917,126.19	31.510000	1,531,102.41	613,976.22	0.32
		Base		18.874405	917,126.19	31.510000	1,531,102.41	613,976.22	0.32
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	67,504.000	21.680188	1,463,499.43	30.090000	2,031,195.36	567,695.93	0.42
		Base		21.680188	1,463,499.43	30.090000	2,031,195.36	567,695.93	0.42
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	50,543.000	5.339026	269,850.40	14.080000	711,645.44	441,795.04	0.15
		Base		5.339026	269,850.40	14.080000	711,645.44	441,795.04	0.15
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		Local	14,630.000	27.630954	404,240.86	28.260000	413,443.80	9,202.94	0.09
		Base		27.630954	404,240.86	28.260000	413,443.80	9,202.94	0.09
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	24,333.000	12.870349	313,174.20	20.620000	501,746.46	188,572.26	0.10
		Base		12.870349	313,174.20	20.620000	501,746.46	188,572.26	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
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		38,023.000	Local	16.783882	638,173.55	25.690000	976,810.87	338,637.32	0.20
			Base	16.783882	638,173.55	25.690000	976,810.87	338,637.32	0.20
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		24,904.000	Local	24.633586	613,474.83	49.770000	1,239,472.08	625,997.25	0.26
			Base	24.633586	613,474.83	49.770000	1,239,472.08	625,997.25	0.26
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		11,289.000	Local	21.518980	242,927.76	22.160000	250,164.24	7,236.48	0.05
			Base	21.518980	242,927.76	22.160000	250,164.24	7,236.48	0.05
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,191.000	Local	41.493239	713,310.27	47.040000	808,664.64	95,354.37	0.17
			Base	41.493239	713,310.27	47.040000	808,664.64	95,354.37	0.17
431571108	HILLENBRAND INC COMMON STOCK NPV								
		43,152.000	Local	22.687363	979,005.07	31.410000	1,355,404.32	376,399.25	0.28
			Base	22.687363	979,005.07	31.410000	1,355,404.32	376,399.25	0.28
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		40,395.000	Local	17.471787	705,772.82	29.620000	1,196,499.90	490,727.08	0.25
			Base	17.471787	705,772.82	29.620000	1,196,499.90	490,727.08	0.25
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		28,819.000	Local	17.519486	504,894.06	30.470000	878,114.93	373,220.87	0.18
			Base	17.519486	504,894.06	30.470000	878,114.93	373,220.87	0.18
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		22,232.000	Local	31.990862	711,220.84	22.200000	493,550.40	-217,670.44	0.10
			Base	31.990862	711,220.84	22.200000	493,550.40	-217,670.44	0.10
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		23,923.000	Local	35.166750	841,294.16	33.400000	799,028.20	-42,265.96	0.17
			Base	35.166750	841,294.16	33.400000	799,028.20	-42,265.96	0.17
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		9,296.000	Local	46.941948	436,372.35	83.580000	776,959.68	340,587.33	0.16
			Base	46.941948	436,372.35	83.580000	776,959.68	340,587.33	0.16

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44984A105	IPC HEALTHCARE INC COMMON STOCK USD.001								
		Local	11,841.000	43.066511	509,950.56	40.360000	477,902.76	-32,047.80	0.10
		Base		43.066511	509,950.56	40.360000	477,902.76	-32,047.80	0.10
45071R109	IXIA COMMON STOCK NPV								
		Local	40,427.000	16.028590	647,987.79	10.140000	409,929.78	-238,058.01	0.09
		Base		16.028590	647,987.79	10.140000	409,929.78	-238,058.01	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	32,988.000	22.145320	730,529.81	33.240000	1,096,521.12	365,991.31	0.23
		Base		22.145320	730,529.81	33.240000	1,096,521.12	365,991.31	0.23
45169U105	IGATE CORP COMMON STOCK USD.01								
		Local	24,439.000	21.471961	524,753.26	35.400000	865,140.60	340,387.34	0.18
		Base		21.471961	524,753.26	35.400000	865,140.60	340,387.34	0.18
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	45,559.000	19.932903	908,123.11	36.670000	1,670,648.53	762,525.42	0.35
		Base		19.932903	908,123.11	36.670000	1,670,648.53	762,525.42	0.35
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	16,473.000	28.362153	467,209.75	37.830000	623,173.59	155,963.84	0.13
		Base		28.362153	467,209.75	37.830000	623,173.59	155,963.84	0.13
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		Local	7,904.000	57.065759	451,047.76	70.270000	555,414.08	104,366.32	0.12
		Base		57.065759	451,047.76	70.270000	555,414.08	104,366.32	0.12
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	60,580.000	9.032111	547,165.26	11.380000	689,400.40	142,235.14	0.14
		Base		9.032111	547,165.26	11.380000	689,400.40	142,235.14	0.14
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,173.000	18.122833	510,574.58	23.670000	666,854.91	156,280.33	0.14
		Base		18.122833	510,574.58	23.670000	666,854.91	156,280.33	0.14
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,950.000	50.729687	758,408.82	59.540000	890,123.00	131,714.18	0.19
		Base		50.729687	758,408.82	59.540000	890,123.00	131,714.18	0.19

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45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	15,502.000	28.647551	444,094.33	41.940000	650,153.88	206,059.55	0.14
		Base		28.647551	444,094.33	41.940000	650,153.88	206,059.55	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	17,359.000	43.411593	753,581.84	55.720000	967,243.48	213,661.64	0.20
		Base		43.411593	753,581.84	55.720000	967,243.48	213,661.64	0.20
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	11,701.000	20.998287	245,700.96	25.150000	294,280.15	48,579.19	0.06
		Base		20.998287	245,700.96	25.150000	294,280.15	48,579.19	0.06
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	40,197.000	18.059420	725,934.49	30.630000	1,231,234.11	505,299.62	0.26
		Base		18.059420	725,934.49	30.630000	1,231,234.11	505,299.62	0.26
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	11,599.000	37.090311	430,210.52	40.560000	470,455.44	40,244.92	0.10
		Base		37.090311	430,210.52	40.560000	470,455.44	40,244.92	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	45,547.000	15.948856	726,422.56	15.710000	715,543.37	-10,879.19	0.15
		Base		15.948856	726,422.56	15.710000	715,543.37	-10,879.19	0.15
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	27,089.000	15.676165	424,651.63	23.080000	625,214.12	200,562.49	0.13
		Base		15.676165	424,651.63	23.080000	625,214.12	200,562.49	0.13
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	20,094.000	25.164587	505,657.22	14.650000	294,377.10	-211,280.12	0.06
		Base		25.164587	505,657.22	14.650000	294,377.10	-211,280.12	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	38,676.000	16.051904	620,823.44	13.310000	514,777.56	-106,045.88	0.11
		Base		16.051904	620,823.44	13.310000	514,777.56	-106,045.88	0.11
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	23,921.000	13.811850	330,393.27	20.750000	496,360.75	165,967.48	0.10
		Base		13.811850	330,393.27	20.750000	496,360.75	165,967.48	0.10

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462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	88,064.000	8.178990	720,274.56	2.250000	198,144.00	-522,130.56	0.04
		Base		8.178990	720,274.56	2.250000	198,144.00	-522,130.56	0.04
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	20,324.000	28.794207	585,213.47	31.550000	641,222.20	56,008.73	0.13
		Base		28.794207	585,213.47	31.550000	641,222.20	56,008.73	0.13
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	165,841.000	88.434484	14,666,063.21	109.970000	18,237,534.77	3,571,471.56	3.81
		Base		88.434484	14,666,063.21	109.970000	18,237,534.77	3,571,471.56	3.81
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	10,268.000	55.865384	573,625.76	98.120000	1,007,496.16	433,870.40	0.21
		Base		55.865384	573,625.76	98.120000	1,007,496.16	433,870.40	0.21
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	26,565.000	25.842405	686,503.48	84.790000	2,252,446.35	1,565,942.87	0.47
		Base		25.842405	686,503.48	84.790000	2,252,446.35	1,565,942.87	0.47
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	20,023.000	19.279640	386,036.23	30.190000	604,494.37	218,458.14	0.13
		Base		19.279640	386,036.23	30.190000	604,494.37	218,458.14	0.13
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	31,226.000	31.819616	993,599.33	57.440000	1,793,621.44	800,022.11	0.37
		Base		31.819616	993,599.33	57.440000	1,793,621.44	800,022.11	0.37
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,234.000	54.986413	672,703.78	69.310000	847,938.54	175,234.76	0.18
		Base		54.986413	672,703.78	69.310000	847,938.54	175,234.76	0.18
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	18,644.000	34.515747	643,511.58	38.020000	708,844.88	65,333.30	0.15
		Base		34.515747	643,511.58	38.020000	708,844.88	65,333.30	0.15
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	58,086.000	11.567576	671,914.24	29.870000	1,735,028.82	1,063,114.58	0.36
		Base		11.567576	671,914.24	29.870000	1,735,028.82	1,063,114.58	0.36

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488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	20,458.000	16.839575	344,504.02	16.900000	345,740.20	1,236.18	0.07
		Base		16.839575	344,504.02	16.900000	345,740.20	1,236.18	0.07
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	47,865.000	14.569556	697,371.81	18.460000	883,587.90	186,216.09	0.18
		Base		14.569556	697,371.81	18.460000	883,587.90	186,216.09	0.18
497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,226.000	12.996697	132,904.22	23.270000	237,959.02	105,054.80	0.05
		Base		12.996697	132,904.22	23.270000	237,959.02	105,054.80	0.05
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	57,392.000	24.069090	1,381,373.19	30.560000	1,753,899.52	372,526.33	0.37
		Base		24.069090	1,381,373.19	30.560000	1,753,899.52	372,526.33	0.37
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	41,846.000	17.413089	728,668.13	28.490000	1,192,192.54	463,524.41	0.25
		Base		17.413089	728,668.13	28.490000	1,192,192.54	463,524.41	0.25
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	41,692.000	4.115213	171,571.45	3.650000	152,175.80	-19,395.65	0.03
		Base		4.115213	171,571.45	3.650000	152,175.80	-19,395.65	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,091.000	37.199666	524,180.50	18.160000	255,892.56	-268,287.94	0.05
		Base		37.199666	524,180.50	18.160000	255,892.56	-268,287.94	0.05
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	34,584.000	16.509850	570,976.64	28.500000	985,644.00	414,667.36	0.21
		Base		16.509850	570,976.64	28.500000	985,644.00	414,667.36	0.21
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	22,573.000	29.341960	662,336.06	19.340000	436,561.82	-225,774.24	0.09
		Base		29.341960	662,336.06	19.340000	436,561.82	-225,774.24	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	52,935.000	10.267135	543,490.77	15.170000	803,023.95	259,533.18	0.17
		Base		10.267135	543,490.77	15.170000	803,023.95	259,533.18	0.17

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50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	8,443.000	22.283171	188,136.81	29.720000	250,925.96	62,789.15	0.05
		Base		22.283171	188,136.81	29.720000	250,925.96	62,789.15	0.05
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	13,370.000	37.597702	502,681.28	31.240000	417,678.80	-85,002.48	0.09
		Base		37.597702	502,681.28	31.240000	417,678.80	-85,002.48	0.09
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	23,958.000	31.669455	758,736.81	46.920000	1,124,109.36	365,372.55	0.23
		Base		31.669455	758,736.81	46.920000	1,124,109.36	365,372.55	0.23
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	35,598.000	11.973739	426,241.16	26.690000	950,110.62	523,869.46	0.20
		Base		11.973739	426,241.16	26.690000	950,110.62	523,869.46	0.20
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	29,712.000	43.341353	1,287,758.29	53.760000	1,597,317.12	309,558.83	0.33
		Base		43.341353	1,287,758.29	53.760000	1,597,317.12	309,558.83	0.33
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	6,567.000	55.192695	362,450.43	27.970000	183,678.99	-178,771.44	0.04
		Base		55.192695	362,450.43	27.970000	183,678.99	-178,771.44	0.04
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	18,193.000	38.818190	706,219.33	47.430000	862,893.99	156,674.66	0.18
		Base		38.818190	706,219.33	47.430000	862,893.99	156,674.66	0.18
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,032.000	16.731850	418,831.67	19.820000	496,134.24	77,302.57	0.10
		Base		16.731850	418,831.67	19.820000	496,134.24	77,302.57	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	143,708.000	9.689767	1,392,496.98	11.410000	1,639,708.28	247,211.30	0.34
		Base		9.689767	1,392,496.98	11.410000	1,639,708.28	247,211.30	0.34
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,529.000	57.209197	716,774.03	56.920000	713,150.68	-3,623.35	0.15
		Base		57.209197	716,774.03	56.920000	713,150.68	-3,623.35	0.15

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535555106	LINDSAY CORP COMMON STOCK USD1.								
		8,390.000	Local	68.382162	573,726.34	86.420000	725,063.80	151,337.46	0.15
			Base	68.382162	573,726.34	86.420000	725,063.80	151,337.46	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		16,872.000	Local	28.985317	489,040.27	7.740000	130,589.28	-358,450.99	0.03
			Base	28.985317	489,040.27	7.740000	130,589.28	-358,450.99	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		15,703.000	Local	28.322693	444,751.25	84.700000	1,330,044.10	885,292.85	0.28
			Base	28.322693	444,751.25	84.700000	1,330,044.10	885,292.85	0.28
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		15,463.000	Local	57.254967	885,333.55	98.740000	1,526,816.62	641,483.07	0.32
			Base	57.254967	885,333.55	98.740000	1,526,816.62	641,483.07	0.32
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		34,196.000	Local	13.018388	445,176.80	10.700000	365,897.20	-79,279.60	0.08
			Base	13.018388	445,176.80	10.700000	365,897.20	-79,279.60	0.08
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		16,766.000	Local	36.911214	618,853.42	47.550000	797,223.30	178,369.88	0.17
			Base	36.911214	618,853.42	47.550000	797,223.30	178,369.88	0.17
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		18,607.000	Local	28.838400	536,596.10	63.150000	1,175,032.05	638,435.95	0.25
			Base	28.838400	536,596.10	63.150000	1,175,032.05	638,435.95	0.25
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		26,211.000	Local	22.744907	596,166.76	17.650000	462,624.15	-133,542.61	0.10
			Base	22.744907	596,166.76	17.650000	462,624.15	-133,542.61	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		12,979.000	Local	14.865391	192,937.91	16.030000	208,053.37	15,115.46	0.04
			Base	14.865391	192,937.91	16.030000	208,053.37	15,115.46	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		11,796.000	Local	12.155339	143,384.38	27.550000	324,979.80	181,595.42	0.07
			Base	12.155339	143,384.38	27.550000	324,979.80	181,595.42	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		44,211.000	Local	24.377692	1,077,762.14	28.410000	1,256,034.51	178,272.37	0.26
			Base	24.377692	1,077,762.14	28.410000	1,256,034.51	178,272.37	0.26
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		16,827.000	Local	15.423434	259,530.12	20.640000	347,309.28	87,779.16	0.07
			Base	15.423434	259,530.12	20.640000	347,309.28	87,779.16	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		36,471.000	Local	27.470855	1,001,889.56	35.010000	1,276,849.71	274,960.15	0.27
			Base	27.470855	1,001,889.56	35.010000	1,276,849.71	274,960.15	0.27
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		10,380.000	Local	43.852679	455,190.81	72.280000	750,266.40	295,075.59	0.16
			Base	43.852679	455,190.81	72.280000	750,266.40	295,075.59	0.16
55402X105	MWI VETERINARY SUPPLY INC COMMON STOCK USD.01								
		8,878.000	Local	92.904632	824,807.32	189.670000	1,683,890.26	859,082.94	0.35
			Base	92.904632	824,807.32	189.670000	1,683,890.26	859,082.94	0.35
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		38,862.000	Local	25.062669	973,985.45	34.340000	1,334,521.08	360,535.63	0.28
			Base	25.062669	973,985.45	34.340000	1,334,521.08	360,535.63	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		19,009.000	Local	51.576079	980,409.69	60.120000	1,142,821.08	162,411.39	0.24
			Base	51.576079	980,409.69	60.120000	1,142,821.08	162,411.39	0.24
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		51,316.000	Local	12.120369	621,968.84	44.640000	2,290,746.24	1,668,777.40	0.48
			Base	12.120369	621,968.84	44.640000	2,290,746.24	1,668,777.40	0.48
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		16,146.000	Local	28.968696	467,728.57	32.530000	525,229.38	57,500.81	0.11
			Base	28.968696	467,728.57	32.530000	525,229.38	57,500.81	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		12,619.000	Local	11.571661	146,022.79	18.860000	237,994.34	91,971.55	0.05
			Base	11.571661	146,022.79	18.860000	237,994.34	91,971.55	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	17,089.000	9.362483	159,995.47	25.510000	435,940.39	275,944.92	0.09
		Base		9.362483	159,995.47	25.510000	435,940.39	275,944.92	0.09
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	25,701.000	34.786564	894,049.49	75.970000	1,952,504.97	1,058,455.48	0.41
		Base		34.786564	894,049.49	75.970000	1,952,504.97	1,058,455.48	0.41
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,509.000	24.894897	485,674.54	76.500000	1,492,438.50	1,006,763.96	0.31
		Base		24.894897	485,674.54	76.500000	1,492,438.50	1,006,763.96	0.31
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	32,795.000	23.628435	774,894.54	25.520000	836,928.40	62,033.86	0.17
		Base		23.628435	774,894.54	25.520000	836,928.40	62,033.86	0.17
576690101	MATERION CORP COMMON STOCK NPV								
		Local	13,859.000	33.162215	459,595.14	32.950000	456,654.05	-2,941.09	0.10
		Base		33.162215	459,595.14	32.950000	456,654.05	-2,941.09	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	18,244.000	14.282719	260,573.92	19.200000	350,284.80	89,710.88	0.07
		Base		14.282719	260,573.92	19.200000	350,284.80	89,710.88	0.07
57686G105	MATSON INC COMMON STOCK NPV								
		Local	29,594.000	23.816185	704,816.19	34.750000	1,028,391.50	323,575.31	0.21
		Base		23.816185	704,816.19	34.750000	1,028,391.50	323,575.31	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	20,343.000	41.070398	835,495.10	46.330000	942,491.19	106,996.09	0.20
		Base		41.070398	835,495.10	46.330000	942,491.19	106,996.09	0.20
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	45,284.000	23.182305	1,049,787.51	55.720000	2,523,224.48	1,473,436.97	0.53
		Base		23.182305	1,049,787.51	55.720000	2,523,224.48	1,473,436.97	0.53
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	32,032.000	9.201113	294,730.06	8.300000	265,865.60	-28,864.46	0.06
		Base		9.201113	294,730.06	8.300000	265,865.60	-28,864.46	0.06

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584045108	MEDASSETS INC COMMON STOCK USD.01								
		41,397.000	Local	22.871519	946,812.26	18.510000	766,258.47	-180,553.79	0.16
			Base	22.871519	946,812.26	18.510000	766,258.47	-180,553.79	0.16
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		118,577.000	Local	11.666272	1,383,351.49	15.370000	1,822,528.49	439,177.00	0.38
			Base	11.666272	1,383,351.49	15.370000	1,822,528.49	439,177.00	0.38
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		44,981.000	Local	21.043258	946,546.77	28.670000	1,289,605.27	343,058.50	0.27
			Base	21.043258	946,546.77	28.670000	1,289,605.27	343,058.50	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		7,712.000	Local	20.752181	160,040.82	31.690000	244,393.28	84,352.46	0.05
			Base	20.752181	160,040.82	31.690000	244,393.28	84,352.46	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		37,301.000	Local	20.236159	754,828.98	42.990000	1,603,569.99	848,741.01	0.33
			Base	20.236159	754,828.98	42.990000	1,603,569.99	848,741.01	0.33
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		31,388.000	Local	32.613972	1,023,687.34	46.470000	1,458,600.36	434,913.02	0.30
			Base	32.613972	1,023,687.34	46.470000	1,458,600.36	434,913.02	0.30
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		22,157.000	Local	15.073868	333,991.70	15.780000	349,637.46	15,645.76	0.07
			Base	15.073868	333,991.70	15.780000	349,637.46	15,645.76	0.07
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		28,634.000	Local	20.443976	585,392.81	17.300000	495,368.20	-90,024.61	0.10
			Base	20.443976	585,392.81	17.300000	495,368.20	-90,024.61	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		29,842.000	Local	14.974911	446,881.29	15.330000	457,477.86	10,596.57	0.10
			Base	14.974911	446,881.29	15.330000	457,477.86	10,596.57	0.10
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		25,556.000	Local	28.977692	740,553.90	36.410000	930,493.96	189,940.06	0.19
			Base	28.977692	740,553.90	36.410000	930,493.96	189,940.06	0.19

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591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		26,235.000	Local	13.965054	366,373.20	36.170000	948,919.95	582,546.75	0.20
			Base	13.965054	366,373.20	36.170000	948,919.95	582,546.75	0.20
594793101	MICREL INC COMMON STOCK NPV								
		30,775.000	Local	11.207751	344,918.53	14.070000	433,004.25	88,085.72	0.09
			Base	11.207751	344,918.53	14.070000	433,004.25	88,085.72	0.09
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		6,216.000	Local	132.390434	822,938.94	161.600000	1,004,505.60	181,566.66	0.21
			Base	132.390434	822,938.94	161.600000	1,004,505.60	181,566.66	0.21
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		65,349.000	Local	20.349418	1,329,814.09	27.860000	1,820,623.14	490,809.05	0.38
			Base	20.349418	1,329,814.09	27.860000	1,820,623.14	490,809.05	0.38
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		31,704.000	Local	25.017174	793,144.47	36.300000	1,150,855.20	357,710.73	0.24
			Base	25.017174	793,144.47	36.300000	1,150,855.20	357,710.73	0.24
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		21,629.000	Local	27.812641	601,559.62	50.910000	1,101,132.39	499,572.77	0.23
			Base	27.812641	601,559.62	50.910000	1,101,132.39	499,572.77	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		32,099.000	Local	15.087720	484,300.73	10.770000	345,706.23	-138,594.50	0.07
			Base	15.087720	484,300.73	10.770000	345,706.23	-138,594.50	0.07
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		6,932.000	Local	11.115906	77,055.46	17.300000	119,923.60	42,868.14	0.03
			Base	11.115906	77,055.46	17.300000	119,923.60	42,868.14	0.03
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		24,775.000	Local	19.566117	484,750.55	47.490000	1,176,564.75	691,814.20	0.25
			Base	19.566117	484,750.55	47.490000	1,176,564.75	691,814.20	0.25
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		26,935.000	Local	15.783902	425,139.39	29.340000	790,272.90	365,133.51	0.16
			Base	15.783902	425,139.39	29.340000	790,272.90	365,133.51	0.16

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610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	21,710.000	38.543567	836,780.85	57.140000	1,240,509.40	403,728.55	0.26
		Base		38.543567	836,780.85	57.140000	1,240,509.40	403,728.55	0.26
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	60,996.000	4.469528	272,623.35	4.130000	251,913.48	-20,709.87	0.05
		Base		4.469528	272,623.35	4.130000	251,913.48	-20,709.87	0.05
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	27,951.000	44.086605	1,232,264.70	70.300000	1,964,955.30	732,690.60	0.41
		Base		44.086605	1,232,264.70	70.300000	1,964,955.30	732,690.60	0.41
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,466.000	19.530916	243,472.40	24.030000	299,557.98	56,085.58	0.06
		Base		19.530916	243,472.40	24.030000	299,557.98	56,085.58	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	39,116.000	21.423154	837,988.08	31.390000	1,227,851.24	389,863.16	0.26
		Base		21.423154	837,988.08	31.390000	1,227,851.24	389,863.16	0.26
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	17,117.000	12.177966	208,450.25	16.650000	284,998.05	76,547.80	0.06
		Base		12.177966	208,450.25	16.650000	284,998.05	76,547.80	0.06
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	30,065.000	21.859423	657,203.55	23.010000	691,795.65	34,592.10	0.14
		Base		21.859423	657,203.55	23.010000	691,795.65	34,592.10	0.14
62914B100	NIC INC COMMON STOCK NPV								
		Local	41,754.000	16.567666	691,766.33	16.420000	685,600.68	-6,165.65	0.14
		Base		16.567666	691,766.33	16.420000	685,600.68	-6,165.65	0.14
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	16,610.000	16.264213	270,148.57	15.540000	258,119.40	-12,029.17	0.05
		Base		16.264213	270,148.57	15.540000	258,119.40	-12,029.17	0.05
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	85,107.000	8.342246	709,983.50	9.700000	825,537.90	115,554.40	0.17
		Base		8.342246	709,983.50	9.700000	825,537.90	115,554.40	0.17

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637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,375.000	95.813099	323,369.21	63.000000	212,625.00	-110,744.21	0.04
		Base		95.813099	323,369.21	63.000000	212,625.00	-110,744.21	0.04
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,459.000	49.568910	369,734.50	74.220000	553,606.98	183,872.48	0.12
		Base		49.568910	369,734.50	74.220000	553,606.98	183,872.48	0.12
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	22,379.000	16.345360	365,792.81	37.600000	841,450.40	475,657.59	0.18
		Base		16.345360	365,792.81	37.600000	841,450.40	475,657.59	0.18
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	33,344.000	11.285415	376,300.89	14.430000	481,153.92	104,853.03	0.10
		Base		11.285415	376,300.89	14.430000	481,153.92	104,853.03	0.10
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,434.000	25.172093	287,817.71	57.380000	656,082.92	368,265.21	0.14
		Base		25.172093	287,817.71	57.380000	656,082.92	368,265.21	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	25,389.000	28.974884	735,643.32	46.100000	1,170,432.90	434,789.58	0.24
		Base		28.974884	735,643.32	46.100000	1,170,432.90	434,789.58	0.24
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	23,782.000	34.891680	829,793.93	33.770000	803,118.14	-26,675.79	0.17
		Base		34.891680	829,793.93	33.770000	803,118.14	-26,675.79	0.17
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	25,773.000	22.323727	575,349.41	35.900000	925,250.70	349,901.29	0.19
		Base		22.323727	575,349.41	35.900000	925,250.70	349,901.29	0.19
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	29,049.000	45.294952	1,315,773.05	63.880000	1,855,650.12	539,877.07	0.39
		Base		45.294952	1,315,773.05	63.880000	1,855,650.12	539,877.07	0.39
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	57,749.000	12.440666	718,436.00	8.640000	498,951.36	-219,484.64	0.10
		Base		12.440666	718,436.00	8.640000	498,951.36	-219,484.64	0.10

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651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	27,398.000	15.926202	436,346.08	18.520000	507,410.96	71,064.88	0.11
		Base		15.926202	436,346.08	18.520000	507,410.96	71,064.88	0.11
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	39,409.000	12.142947	478,541.41	6.280000	247,488.52	-231,052.89	0.05
		Base		12.142947	478,541.41	6.280000	247,488.52	-231,052.89	0.05
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	65,279.000	12.579167	821,155.41	11.800000	770,292.20	-50,863.21	0.16
		Base		12.579167	821,155.41	11.800000	770,292.20	-50,863.21	0.16
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	18,706.000	45.626565	853,490.52	49.910000	933,616.46	80,125.94	0.19
		Base		45.626565	853,490.52	49.910000	933,616.46	80,125.94	0.19
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	31,568.000	37.641429	1,188,264.62	57.760000	1,823,367.68	635,103.06	0.38
		Base		37.641429	1,188,264.62	57.760000	1,823,367.68	635,103.06	0.38
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	19,785.000	13.187044	260,905.67	17.820000	352,568.70	91,663.03	0.07
		Base		13.187044	260,905.67	17.820000	352,568.70	91,663.03	0.07
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	32,344.000	26.487666	856,717.07	46.320000	1,498,174.08	641,457.01	0.31
		Base		26.487666	856,717.07	46.320000	1,498,174.08	641,457.01	0.31
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,190.000	31.689802	671,506.91	28.000000	593,320.00	-78,186.91	0.12
		Base		31.689802	671,506.91	28.000000	593,320.00	-78,186.91	0.12
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	30,720.000	15.899100	488,420.36	16.100000	494,592.00	6,171.64	0.10
		Base		15.899100	488,420.36	16.100000	494,592.00	6,171.64	0.10
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	12,815.000	45.446183	582,392.84	69.980000	896,793.70	314,400.86	0.19
		Base		45.446183	582,392.84	69.980000	896,793.70	314,400.86	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
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	73,545.000	11.585566	852,060.44	13.410000	986,238.45	134,178.01	0.21
		Base		11.585566	852,060.44	13.410000	986,238.45	134,178.01	0.21
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,267.000	24.458581	153,281.93	13.710000	85,920.57	-67,361.36	0.02
		Base		24.458581	153,281.93	13.710000	85,920.57	-67,361.36	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	24,481.000	17.211154	421,346.25	31.830000	779,230.23	357,883.98	0.16
		Base		17.211154	421,346.25	31.830000	779,230.23	357,883.98	0.16
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	32,394.000	15.267918	494,588.92	35.130000	1,138,001.22	643,412.30	0.24
		Base		15.267918	494,588.92	35.130000	1,138,001.22	643,412.30	0.24
685564106	ORBITAL SCIENCES CORP COMMON STOCK USD.01								
		Local	41,861.000	17.463521	731,040.45	28.090000	1,175,875.49	444,835.04	0.25
		Base		17.463521	731,040.45	28.090000	1,175,875.49	444,835.04	0.25
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	18,922.000	8.771606	165,976.33	9.130000	172,757.86	6,781.53	0.04
		Base		8.771606	165,976.33	9.130000	172,757.86	6,781.53	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,197.000	13.433124	351,907.56	14.110000	369,639.67	17,732.11	0.08
		Base		13.433124	351,907.56	14.110000	369,639.67	17,732.11	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,005.000	50.164142	652,384.67	62.080000	807,350.40	154,965.73	0.17
		Base		50.164142	652,384.67	62.080000	807,350.40	154,965.73	0.17
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	9,964.000	41.795315	416,448.52	55.940000	557,386.16	140,937.64	0.12
		Base		41.795315	416,448.52	55.940000	557,386.16	140,937.64	0.12
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	24,667.000	36.838143	908,686.47	45.940000	1,133,201.98	224,515.51	0.24
		Base		36.838143	908,686.47	45.940000	1,133,201.98	224,515.51	0.24

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69336V101	PGT INC COMMON STOCK USD.01								
		Local	32,742.000	8.706582	285,070.92	8.590000	281,253.78	-3,817.14	0.06
		Base		8.706582	285,070.92	8.590000	281,253.78	-3,817.14	0.06
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	34,433.000	29.055316	1,000,461.71	49.520000	1,705,122.16	704,660.45	0.36
		Base		29.055316	1,000,461.71	49.520000	1,705,122.16	704,660.45	0.36
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,326.000	62.612099	834,368.83	84.110000	1,120,849.86	286,481.03	0.23
		Base		62.612099	834,368.83	84.110000	1,120,849.86	286,481.03	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,433.000	19.105674	390,386.23	63.460000	1,296,678.18	906,291.95	0.27
		Base		19.105674	390,386.23	63.460000	1,296,678.18	906,291.95	0.27
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	37,827.000	26.940103	1,019,063.26	60.960000	2,305,933.92	1,286,870.66	0.48
		Base		26.940103	1,019,063.26	60.960000	2,305,933.92	1,286,870.66	0.48
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,404.000	27.936988	402,404.37	21.710000	312,710.84	-89,693.53	0.07
		Base		27.936988	402,404.37	21.710000	312,710.84	-89,693.53	0.07
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	57,888.000	17.108927	990,401.56	18.300000	1,059,350.40	68,948.84	0.22
		Base		17.108927	990,401.56	18.300000	1,059,350.40	68,948.84	0.22
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	49,202.000	10.580377	520,575.69	4.880000	240,105.76	-280,469.93	0.05
		Base		10.580377	520,575.69	4.880000	240,105.76	-280,469.93	0.05
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	47,300.000	15.242318	720,961.63	23.930000	1,131,889.00	410,927.37	0.24
		Base		15.242318	720,961.63	23.930000	1,131,889.00	410,927.37	0.24
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	36,790.000	11.871968	436,769.72	8.430000	310,139.70	-126,630.02	0.06
		Base		11.871968	436,769.72	8.430000	310,139.70	-126,630.02	0.06

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71375U101	PERFICIENT INC COMMON STOCK USD.001								
		23,669.000	Local	11.646089	275,651.27	18.000000	426,042.00	150,390.73	0.09
			Base	11.646089	275,651.27	18.000000	426,042.00	150,390.73	0.09
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		13,668.000	Local	8.645899	118,172.15	14.610000	199,689.48	81,517.33	0.04
			Base	8.645899	118,172.15	14.610000	199,689.48	81,517.33	0.04
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		13,935.000	Local	12.237886	170,534.94	15.700000	218,779.50	48,244.56	0.05
			Base	12.237886	170,534.94	15.700000	218,779.50	48,244.56	0.05
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		40,402.000	Local	7.051197	284,882.46	2.930000	118,377.86	-166,504.60	0.02
			Base	7.051197	284,882.46	2.930000	118,377.86	-166,504.60	0.02
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		20,708.000	Local	14.421678	298,644.11	23.010000	476,491.08	177,846.97	0.10
			Base	14.421678	298,644.11	23.010000	476,491.08	177,846.97	0.10
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		53,864.000	Local	31.592871	1,701,718.41	39.890000	2,148,634.96	446,916.55	0.45
			Base	31.592871	1,701,718.41	39.890000	2,148,634.96	446,916.55	0.45
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		41,240.000	Local	14.018656	578,129.38	21.150000	872,226.00	294,096.62	0.18
			Base	14.018656	578,129.38	21.150000	872,226.00	294,096.62	0.18
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		22,802.000	Local	17.653282	402,530.14	35.940000	819,503.88	416,973.74	0.17
			Base	17.653282	402,530.14	35.940000	819,503.88	416,973.74	0.17
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		43,870.000	Local	11.845461	519,660.37	4.140000	181,621.80	-338,038.57	0.04
			Base	11.845461	519,660.37	4.140000	181,621.80	-338,038.57	0.04
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		11,197.000	Local	31.167901	348,986.99	51.050000	571,606.85	222,619.86	0.12
			Base	31.167901	348,986.99	51.050000	571,606.85	222,619.86	0.12

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729132100	PLEXUS CORP COMMON STOCK USD.01								
		23,126.000	Local	31.970786	739,356.39	37.890000	876,244.14	136,887.75	0.18
			Base	31.970786	739,356.39	37.890000	876,244.14	136,887.75	0.18
73278L105	POOL CORP COMMON STOCK USD.001								
		29,859.000	Local	31.647187	944,953.35	62.210000	1,857,528.39	912,575.04	0.39
			Base	31.647187	944,953.35	62.210000	1,857,528.39	912,575.04	0.39
737464107	POST PROPERTIES INC REIT USD.01								
		37,446.000	Local	42.593731	1,594,964.85	60.750000	2,274,844.50	679,879.65	0.47
			Base	42.593731	1,594,964.85	60.750000	2,274,844.50	679,879.65	0.47
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		6,369.000	Local	38.826739	247,287.50	39.010000	248,454.69	1,167.19	0.05
			Base	38.826739	247,287.50	39.010000	248,454.69	1,167.19	0.05
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		20,301.000	Local	38.529208	782,181.45	51.580000	1,047,125.58	264,944.13	0.22
			Base	38.529208	782,181.45	51.580000	1,047,125.58	264,944.13	0.22
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		35,873.000	Local	14.793391	530,683.31	34.260000	1,229,008.98	698,325.67	0.26
			Base	14.793391	530,683.31	34.260000	1,229,008.98	698,325.67	0.26
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		39,319.000	Local	37.414999	1,471,120.34	44.370000	1,744,584.03	273,463.69	0.36
			Base	37.414999	1,471,120.34	44.370000	1,744,584.03	273,463.69	0.36
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		48,348.000	Local	16.116631	779,206.89	30.340000	1,466,878.32	687,671.43	0.31
			Base	16.116631	779,206.89	30.340000	1,466,878.32	687,671.43	0.31
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		34,507.000	Local	23.888041	824,304.62	25.050000	864,400.35	40,095.73	0.18
			Base	23.888041	824,304.62	25.050000	864,400.35	40,095.73	0.18
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		8,175.000	Local	45.122264	368,874.51	39.000000	318,825.00	-50,049.51	0.07
			Base	45.122264	368,874.51	39.000000	318,825.00	-50,049.51	0.07

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74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	37,030.000	14.126714	523,112.21	17.360000	642,840.80	119,728.59	0.13
		Base		14.126714	523,112.21	17.360000	642,840.80	119,728.59	0.13
743997744	RIGHTS CONTRA RTS EXP 05FEB15								
		Local	337.000	0.000000	0.00	0.000001	0.00	0.00	0.00
		Base		0.000000	0.00	0.000001	0.00	0.00	0.00
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	60,605.000	9.743360	590,496.32	13.360000	809,682.80	219,186.48	0.17
		Base		9.743360	590,496.32	13.360000	809,682.80	219,186.48	0.17
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	9,123.000	43.577265	397,555.39	78.920000	719,987.16	322,431.77	0.15
		Base		43.577265	397,555.39	78.920000	719,987.16	322,431.77	0.15
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	30,250.000	37.408042	1,131,593.28	16.290000	492,772.50	-638,820.78	0.10
		Base		37.408042	1,131,593.28	16.290000	492,772.50	-638,820.78	0.10
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,808.000	16.878589	435,602.63	18.830000	485,964.64	50,362.01	0.10
		Base		16.878589	435,602.63	18.830000	485,964.64	50,362.01	0.10
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		Local	84,722.000	4.428424	375,184.97	1.870000	158,430.14	-216,754.83	0.03
		Base		4.428424	375,184.97	1.870000	158,430.14	-216,754.83	0.03
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	23,805.000	8.070481	192,117.79	5.120000	121,881.60	-70,236.19	0.03
		Base		8.070481	192,117.79	5.120000	121,881.60	-70,236.19	0.03
749607107	RLI CORP COMMON STOCK USD1.								
		Local	25,442.000	33.804560	860,055.62	46.910000	1,193,484.22	333,428.60	0.25
		Base		33.804560	860,055.62	46.910000	1,193,484.22	333,428.60	0.25
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		Local	21,120.000	28.845116	609,208.85	22.300000	470,976.00	-138,232.85	0.10
		Base		28.845116	609,208.85	22.300000	470,976.00	-138,232.85	0.10

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75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	29,327.000	24.649806	722,904.85	17.120000	502,078.24	-220,826.61	0.10
		Base		24.649806	722,904.85	17.120000	502,078.24	-220,826.61	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,638.000	36.775353	354,440.85	77.500000	746,945.00	392,504.15	0.16
		Base		36.775353	354,440.85	77.500000	746,945.00	392,504.15	0.16
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	30,772.000	15.726216	483,927.13	15.750000	484,659.00	731.87	0.10
		Base		15.726216	483,927.13	15.750000	484,659.00	731.87	0.10
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	21,149.000	16.130323	341,140.21	24.290000	513,709.21	172,569.00	0.11
		Base		16.130323	341,140.21	24.290000	513,709.21	172,569.00	0.11
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	26,186.000	10.846192	284,018.39	16.700000	437,306.20	153,287.81	0.09
		Base		10.846192	284,018.39	16.700000	437,306.20	153,287.81	0.09
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	63,925.000	15.717283	1,004,727.32	17.670000	1,129,554.75	124,827.43	0.24
		Base		15.717283	1,004,727.32	17.670000	1,129,554.75	124,827.43	0.24
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	33,482.000	10.617236	355,486.28	3.540000	118,526.28	-236,960.00	0.02
		Base		10.617236	355,486.28	3.540000	118,526.28	-236,960.00	0.02
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	19,035.000	25.856550	492,179.43	20.320000	386,791.20	-105,388.23	0.08
		Base		25.856550	492,179.43	20.320000	386,791.20	-105,388.23	0.08
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,286.000	29.348844	566,021.81	26.920000	519,179.12	-46,842.69	0.11
		Base		29.348844	566,021.81	26.920000	519,179.12	-46,842.69	0.11
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,574.000	46.923787	590,019.70	73.860000	928,715.64	338,695.94	0.19
		Base		46.923787	590,019.70	73.860000	928,715.64	338,695.94	0.19

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781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		42,577.000	Local	9.003816	383,355.47	6.020000	256,313.54	-127,041.93	0.05
			Base	9.003816	383,355.47	6.020000	256,313.54	-127,041.93	0.05
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		22,818.000	Local	9.617409	219,450.04	10.030000	228,864.54	9,414.50	0.05
			Base	9.617409	219,450.04	10.030000	228,864.54	9,414.50	0.05
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		24,311.000	Local	6.196472	150,642.42	14.520000	352,995.72	202,353.30	0.07
			Base	6.196472	150,642.42	14.520000	352,995.72	202,353.30	0.07
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		31,706.000	Local	19.514969	618,741.61	40.150000	1,272,995.90	654,254.29	0.27
			Base	19.514969	618,741.61	40.150000	1,272,995.90	654,254.29	0.27
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		20,487.000	Local	19.703742	403,670.56	27.490000	563,187.63	159,517.07	0.12
			Base	19.703742	403,670.56	27.490000	563,187.63	159,517.07	0.12
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		37,492.000	Local	21.077256	790,228.49	32.700000	1,225,988.40	435,759.91	0.26
			Base	21.077256	790,228.49	32.700000	1,225,988.40	435,759.91	0.26
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		8,668.000	Local	44.318319	384,151.19	61.950000	536,982.60	152,831.41	0.11
			Base	44.318319	384,151.19	61.950000	536,982.60	152,831.41	0.11
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		15,577.000	Local	25.908588	403,578.08	25.670000	399,861.59	-3,716.49	0.08
			Base	25.908588	403,578.08	25.670000	399,861.59	-3,716.49	0.08
78709Y105	SAIA INC COMMON STOCK USD.001								
		17,022.000	Local	35.015023	596,025.72	42.110000	716,796.42	120,770.70	0.15
			Base	35.015023	596,025.72	42.110000	716,796.42	120,770.70	0.15
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		14,118.000	Local	50.186781	708,536.97	79.960000	1,128,875.28	420,338.31	0.24
			Base	50.186781	708,536.97	79.960000	1,128,875.28	420,338.31	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	56,709.000	15.914822	902,513.65	21.180000	1,201,096.62	298,582.97	0.25
		Base		15.914822	902,513.65	21.180000	1,201,096.62	298,582.97	0.25
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,760.000	40.846272	316,967.07	57.090000	443,018.40	126,051.33	0.09
		Base		40.846272	316,967.07	57.090000	443,018.40	126,051.33	0.09
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	19,631.000	35.158633	690,199.13	34.480000	676,876.88	-13,322.25	0.14
		Base		35.158633	690,199.13	34.480000	676,876.88	-13,322.25	0.14
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	18,450.000	29.421760	542,831.47	36.780000	678,591.00	135,759.53	0.14
		Base		29.421760	542,831.47	36.780000	678,591.00	135,759.53	0.14
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	20,039.000	24.121449	483,369.72	34.850000	698,359.15	214,989.43	0.15
		Base		24.121449	483,369.72	34.850000	698,359.15	214,989.43	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,947.000	31.174441	653,011.01	38.860000	814,000.42	160,989.41	0.17
		Base		31.174441	653,011.01	38.860000	814,000.42	160,989.41	0.17
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	33,829.000	11.653799	394,236.35	11.810000	399,520.49	5,284.14	0.08
		Base		11.653799	394,236.35	11.810000	399,520.49	5,284.14	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	20,635.000	10.183483	210,136.18	19.730000	407,128.55	196,992.37	0.08
		Base		10.183483	210,136.18	19.730000	407,128.55	196,992.37	0.08
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,134.000	73.403879	890,682.67	71.950000	873,041.30	-17,641.37	0.18
		Base		73.403879	890,682.67	71.950000	873,041.30	-17,641.37	0.18
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,641.000	18.938536	693,926.91	29.840000	1,093,367.44	399,440.53	0.23
		Base		18.938536	693,926.91	29.840000	1,093,367.44	399,440.53	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	66,509.000	13.788200	917,039.40	13.520000	899,201.68	-17,837.72	0.19
		Base		13.788200	917,039.40	13.520000	899,201.68	-17,837.72	0.19
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	38,795.000	17.417230	675,701.43	25.820000	1,001,686.90	325,985.47	0.21
		Base		17.417230	675,701.43	25.820000	1,001,686.90	325,985.47	0.21
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,871.000	26.010491	126,697.10	25.880000	126,061.48	-635.62	0.03
		Base		26.010491	126,697.10	25.880000	126,061.48	-635.62	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	10,904.000	26.649682	290,588.13	37.420000	408,027.68	117,439.55	0.09
		Base		26.649682	290,588.13	37.420000	408,027.68	117,439.55	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	28,607.000	29.362321	839,967.93	32.640000	933,732.48	93,764.55	0.19
		Base		29.362321	839,967.93	32.640000	933,732.48	93,764.55	0.19
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,258.000	16.383463	249,978.88	5.960000	90,937.68	-159,041.20	0.02
		Base		16.383463	249,978.88	5.960000	90,937.68	-159,041.20	0.02
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	28,192.000	20.771201	585,581.70	60.350000	1,701,387.20	1,115,805.50	0.36
		Base		20.771201	585,581.70	60.350000	1,701,387.20	1,115,805.50	0.36
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	35,189.000	13.559719	477,152.96	12.550000	441,621.95	-35,531.01	0.09
		Base		13.559719	477,152.96	12.550000	441,621.95	-35,531.01	0.09
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	35,754.000	22.269886	796,237.52	29.090000	1,040,083.86	243,846.34	0.22
		Base		22.269886	796,237.52	29.090000	1,040,083.86	243,846.34	0.22
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	34,632.000	10.763708	372,768.72	30.270000	1,048,310.64	675,541.92	0.22
		Base		10.763708	372,768.72	30.270000	1,048,310.64	675,541.92	0.22

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,872.000	15.834841	362,174.49	24.630000	563,337.36	201,162.87	0.12
		Base		15.834841	362,174.49	24.630000	563,337.36	201,162.87	0.12
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	23,134.000	54.158121	1,252,893.98	58.250000	1,347,555.50	94,661.52	0.28
		Base		54.158121	1,252,893.98	58.250000	1,347,555.50	94,661.52	0.28
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	31,985.000	40.888836	1,307,829.43	61.460000	1,965,798.10	657,968.67	0.41
		Base		40.888836	1,307,829.43	61.460000	1,965,798.10	657,968.67	0.41
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	23,210.000	49.447523	1,147,677.01	94.750000	2,199,147.50	1,051,470.49	0.46
		Base		49.447523	1,147,677.01	94.750000	2,199,147.50	1,051,470.49	0.46
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	25,782.000	20.990844	541,185.95	25.760000	664,144.32	122,958.37	0.14
		Base		20.990844	541,185.95	25.760000	664,144.32	122,958.37	0.14
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,772.000	10.556836	419,866.48	7.000000	278,404.00	-141,462.48	0.06
		Base		10.556836	419,866.48	7.000000	278,404.00	-141,462.48	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,908.000	14.608279	217,780.23	17.120000	255,224.96	37,444.73	0.05
		Base		14.608279	217,780.23	17.120000	255,224.96	37,444.73	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,862.000	17.584141	384,424.50	20.000000	437,240.00	52,815.50	0.09
		Base		17.584141	384,424.50	20.000000	437,240.00	52,815.50	0.09
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	10,064.000	23.119416	232,673.80	45.570000	458,616.48	225,942.68	0.10
		Base		23.119416	232,673.80	45.570000	458,616.48	225,942.68	0.10
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	14,324.000	18.263880	261,611.82	36.460000	522,253.04	260,641.22	0.11
		Base		18.263880	261,611.82	36.460000	522,253.04	260,641.22	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	103,990.000	5.622176	584,650.05	7.020000	730,009.80	145,359.75	0.15
		Base		5.622176	584,650.05	7.020000	730,009.80	145,359.75	0.15
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,769.000	38.713958	339,482.70	70.090000	614,619.21	275,136.51	0.13
		Base		38.713958	339,482.70	70.090000	614,619.21	275,136.51	0.13
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	19,466.000	8.950759	174,235.47	13.760000	267,852.16	93,616.69	0.06
		Base		8.950759	174,235.47	13.760000	267,852.16	93,616.69	0.06
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	13,157.000	42.201905	555,250.47	38.400000	505,228.80	-50,021.67	0.11
		Base		42.201905	555,250.47	38.400000	505,228.80	-50,021.67	0.11
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	57,687.000	10.590029	610,906.99	13.180000	760,314.66	149,407.67	0.16
		Base		10.590029	610,906.99	13.180000	760,314.66	149,407.67	0.16
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	15,248.000	16.808722	256,299.39	35.800000	545,878.40	289,579.01	0.11
		Base		16.808722	256,299.39	35.800000	545,878.40	289,579.01	0.11
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	82,632.000	12.394749	1,024,202.94	13.670000	1,129,579.44	105,376.50	0.24
		Base		12.394749	1,024,202.94	13.670000	1,129,579.44	105,376.50	0.24
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	38,624.000	29.892542	1,154,569.53	14.080000	543,825.92	-610,743.61	0.11
		Base		29.892542	1,154,569.53	14.080000	543,825.92	-610,743.61	0.11
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,496.000	41.512832	311,180.19	67.000000	502,232.00	191,051.81	0.10
		Base		41.512832	311,180.19	67.000000	502,232.00	191,051.81	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,340.000	31.903161	425,588.17	40.400000	538,936.00	113,347.83	0.11
		Base		31.903161	425,588.17	40.400000	538,936.00	113,347.83	0.11

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	45,530.000	14.059518	640,129.86	15.100000	687,503.00	47,373.14	0.14
		Base		14.059518	640,129.86	15.100000	687,503.00	47,373.14	0.14
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	24,025.000	16.477529	395,872.63	36.570000	878,594.25	482,721.62	0.18
		Base		16.477529	395,872.63	36.570000	878,594.25	482,721.62	0.18
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	15,930.000	19.838252	316,023.36	18.250000	290,722.50	-25,300.86	0.06
		Base		19.838252	316,023.36	18.250000	290,722.50	-25,300.86	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	8,841.000	14.833020	131,138.73	22.920000	202,635.72	71,496.99	0.04
		Base		14.833020	131,138.73	22.920000	202,635.72	71,496.99	0.04
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	124,639.000	8.526157	1,062,691.71	12.610000	1,571,697.79	509,006.08	0.33
		Base		8.526157	1,062,691.71	12.610000	1,571,697.79	509,006.08	0.33
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	30,156.000	30.766803	927,803.72	2.130000	64,232.28	-863,571.44	0.01
		Base		30.766803	927,803.72	2.130000	64,232.28	-863,571.44	0.01
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	26,789.000	17.901383	479,560.15	22.520000	603,288.28	123,728.13	0.13
		Base		17.901383	479,560.15	22.520000	603,288.28	123,728.13	0.13
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	24,747.000	33.301239	824,105.77	42.470000	1,051,005.09	226,899.32	0.22
		Base		33.301239	824,105.77	42.470000	1,051,005.09	226,899.32	0.22
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	25,371.000	35.535539	901,572.15	76.810000	1,948,746.51	1,047,174.36	0.41
		Base		35.535539	901,572.15	76.810000	1,948,746.51	1,047,174.36	0.41
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	19,202.000	36.416085	699,261.66	74.190000	1,424,596.38	725,334.72	0.30
		Base		36.416085	699,261.66	74.190000	1,424,596.38	725,334.72	0.30

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87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		47,433.000	Local	11.438724	542,573.01	12.230000	580,105.59	37,532.58	0.12
			Base	11.438724	542,573.01	12.230000	580,105.59	37,532.58	0.12
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		36,675.000	Local	12.574775	461,179.88	6.950000	254,891.25	-206,288.63	0.05
			Base	12.574775	461,179.88	6.950000	254,891.25	-206,288.63	0.05
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		57,841.000	Local	16.062025	929,043.60	29.720000	1,719,034.52	789,990.92	0.36
			Base	16.062025	929,043.60	29.720000	1,719,034.52	789,990.92	0.36
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		25,106.000	Local	15.325142	384,753.01	11.430000	286,961.58	-97,791.43	0.06
			Base	15.325142	384,753.01	11.430000	286,961.58	-97,791.43	0.06
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		36,109.000	Local	18.100412	653,587.77	27.010000	975,304.09	321,716.32	0.20
			Base	18.100412	653,587.77	27.010000	975,304.09	321,716.32	0.20
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		25,135.000	Local	58.885495	1,480,086.91	95.040000	2,388,830.40	908,743.49	0.50
			Base	58.885495	1,480,086.91	95.040000	2,388,830.40	908,743.49	0.50
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		12,063.000	Local	18.933657	228,396.71	22.060000	266,109.78	37,713.07	0.06
			Base	18.933657	228,396.71	22.060000	266,109.78	37,713.07	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		12,651.000	Local	41.856401	529,525.33	65.210000	824,971.71	295,446.38	0.17
			Base	41.856401	529,525.33	65.210000	824,971.71	295,446.38	0.17
88157K101	TESCO CORP COMMON STOCK NPV								
		24,804.000	Local	14.258579	353,669.79	10.240000	253,992.96	-99,676.83	0.05
			Base	14.258579	353,669.79	10.240000	253,992.96	-99,676.83	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		54,731.000	Local	11.245780	615,492.76	4.940000	270,371.14	-345,121.62	0.06
			Base	11.245780	615,492.76	4.940000	270,371.14	-345,121.62	0.06

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	43,046.000	23.431455	1,008,630.41	23.030000	991,349.38	-17,281.03	0.21
		Base		23.431455	1,008,630.41	23.030000	991,349.38	-17,281.03	0.21
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	32,292.000	17.238363	556,661.21	37.080000	1,197,387.36	640,726.15	0.25
		Base		17.238363	556,661.21	37.080000	1,197,387.36	640,726.15	0.25
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	31,429.000	34.573623	1,086,614.39	40.850000	1,283,874.65	197,260.26	0.27
		Base		34.573623	1,086,614.39	40.850000	1,283,874.65	197,260.26	0.27
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	42,969.000	17.738478	762,204.65	33.590000	1,443,328.71	681,124.06	0.30
		Base		17.738478	762,204.65	33.590000	1,443,328.71	681,124.06	0.30
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	36,861.000	24.972055	920,494.92	8.940000	329,537.34	-590,957.58	0.07
		Base		24.972055	920,494.92	8.940000	329,537.34	-590,957.58	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,121.000	40.695265	330,486.25	51.270000	416,363.67	85,877.42	0.09
		Base		40.695265	330,486.25	51.270000	416,363.67	85,877.42	0.09
891092108	TORO CO COMMON STOCK USD1.								
		Local	38,276.000	33.840556	1,295,281.12	64.910000	2,484,495.16	1,189,214.04	0.52
		Base		33.840556	1,295,281.12	64.910000	2,484,495.16	1,189,214.04	0.52
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	17,593.000	19.875981	349,678.14	21.390000	376,314.27	26,636.13	0.08
		Base		19.875981	349,678.14	21.390000	376,314.27	26,636.13	0.08
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	29,232.000	16.204796	473,698.60	22.060000	644,857.92	171,159.32	0.13
		Base		16.204796	473,698.60	22.060000	644,857.92	171,159.32	0.13
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	65,246.000	5.390913	351,735.52	6.430000	419,531.78	67,796.26	0.09
		Base		5.390913	351,735.52	6.430000	419,531.78	67,796.26	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
			30,076.000	Local	7.641962	229,839.64	17.700000	532,345.20	302,505.56	0.11
				Base	7.641962	229,839.64	17.700000	532,345.20	302,505.56	0.11
902104108	II VI INC COMMON STOCK NPV								
			35,759.000	Local	21.919972	783,836.28	17.190000	614,697.21	-169,139.07	0.13
				Base	21.919972	783,836.28	17.190000	614,697.21	-169,139.07	0.13
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
			38,879.000	Local	34.033676	1,323,195.29	46.000000	1,788,434.00	465,238.71	0.37
				Base	34.033676	1,323,195.29	46.000000	1,788,434.00	465,238.71	0.37
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
			25,962.000	Local	43.259276	1,123,097.32	48.520000	1,259,676.24	136,578.92	0.26
				Base	43.259276	1,123,097.32	48.520000	1,259,676.24	136,578.92	0.26
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
			37,070.000	Local	33.749404	1,251,090.39	25.200000	934,164.00	-316,926.39	0.20
				Base	33.749404	1,251,090.39	25.200000	934,164.00	-316,926.39	0.20
904034105	ULTRATECH INC COMMON STOCK USD.001								
			19,438.000	Local	26.757384	520,110.03	15.940000	309,841.72	-210,268.31	0.06
				Base	26.757384	520,110.03	15.940000	309,841.72	-210,268.31	0.06
904677200	UNIFI INC COMMON STOCK USD.1								
			9,876.000	Local	29.676732	293,087.41	32.230000	318,303.48	25,216.07	0.07
				Base	29.676732	293,087.41	32.230000	318,303.48	25,216.07	0.07
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
			10,755.000	Local	60.866203	654,616.01	116.130000	1,248,978.15	594,362.14	0.26
				Base	60.866203	654,616.01	116.130000	1,248,978.15	594,362.14	0.26
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
			31,071.000	Local	10.702207	332,528.26	17.510000	544,053.21	211,524.95	0.11
				Base	10.702207	332,528.26	17.510000	544,053.21	211,524.95	0.11
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
			43,776.000	Local	26.687532	1,168,273.42	33.810000	1,480,066.56	311,793.14	0.31
				Base	26.687532	1,168,273.42	33.810000	1,480,066.56	311,793.14	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
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
			14,467.000	Local 20.500742	296,584.24	27.940000	404,207.98	107,623.74	0.08
				Base 20.500742	296,584.24	27.940000	404,207.98	107,623.74	0.08
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
			10,000.000	Local 24.437500	244,375.00	24.430000	244,300.00	-75.00	0.05
				Base 24.437500	244,375.00	24.430000	244,300.00	-75.00	0.05
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
			26,747.000	Local 33.310248	890,949.21	40.310000	1,078,171.57	187,222.36	0.23
				Base 33.310248	890,949.21	40.310000	1,078,171.57	187,222.36	0.23
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
			15,940.000	Local 44.430250	708,218.18	40.160000	640,150.40	-68,067.78	0.13
				Base 44.430250	708,218.18	40.160000	640,150.40	-68,067.78	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
			10,860.000	Local 25.623578	278,272.06	63.740000	692,216.40	413,944.34	0.14
				Base 25.623578	278,272.06	63.740000	692,216.40	413,944.34	0.14
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
			13,735.000	Local 32.815307	450,718.24	50.060000	687,574.10	236,855.86	0.14
				Base 32.815307	450,718.24	50.060000	687,574.10	236,855.86	0.14
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
			8,891.000	Local 40.536620	360,411.09	53.730000	477,713.43	117,302.34	0.10
				Base 40.536620	360,411.09	53.730000	477,713.43	117,302.34	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
			20,025.000	Local 13.601297	272,365.97	23.230000	465,180.75	192,814.78	0.10
				Base 13.601297	272,365.97	23.230000	465,180.75	192,814.78	0.10
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
			14,850.000	Local 15.479038	229,863.72	8.170000	121,324.50	-108,539.22	0.03
				Base 15.479038	229,863.72	8.170000	121,324.50	-108,539.22	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
			18,933.000	Local 18.935376	358,503.47	23.500000	444,925.50	86,422.03	0.09
				Base 18.935376	358,503.47	23.500000	444,925.50	86,422.03	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
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	14,870.000	47.332990	703,841.56	41.460000	616,510.20	-87,331.36	0.13
		Base		47.332990	703,841.56	41.460000	616,510.20	-87,331.36	0.13
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	13,776.000	8.423853	116,047.00	8.000000	110,208.00	-5,839.00	0.02
		Base		8.423853	116,047.00	8.000000	110,208.00	-5,839.00	0.02
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	20,182.000	10.985260	221,704.52	21.500000	433,913.00	212,208.48	0.09
		Base		10.985260	221,704.52	21.500000	433,913.00	212,208.48	0.09
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	27,652.000	38.497010	1,064,519.32	29.170000	806,608.84	-257,910.48	0.17
		Base		38.497010	1,064,519.32	29.170000	806,608.84	-257,910.48	0.17
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	5,610.000	40.218947	225,628.29	50.870000	285,380.70	59,752.41	0.06
		Base		40.218947	225,628.29	50.870000	285,380.70	59,752.41	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	13,799.000	21.747619	300,095.40	26.980000	372,297.02	72,201.62	0.08
		Base		21.747619	300,095.40	26.980000	372,297.02	72,201.62	0.08
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	29,633.000	44.239164	1,310,939.16	56.220000	1,665,967.26	355,028.10	0.35
		Base		44.239164	1,310,939.16	56.220000	1,665,967.26	355,028.10	0.35
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,401.000	12.054008	137,427.74	10.770000	122,788.77	-14,638.97	0.03
		Base		12.054008	137,427.74	10.770000	122,788.77	-14,638.97	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	18,456.000	21.373889	394,476.50	37.460000	691,361.76	296,885.26	0.14
		Base		21.373889	394,476.50	37.460000	691,361.76	296,885.26	0.14
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,859.000	105.874575	514,444.56	135.630000	659,026.17	144,581.61	0.14
		Base		105.874575	514,444.56	135.630000	659,026.17	144,581.61	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
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	21,229.000	42.480957	901,828.24	42.270000	897,349.83	-4,478.41	0.19
		Base		42.480957	901,828.24	42.270000	897,349.83	-4,478.41	0.19
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,458.000	45.481369	430,162.79	82.060000	776,123.48	345,960.69	0.16
		Base		45.481369	430,162.79	82.060000	776,123.48	345,960.69	0.16
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	22,605.000	38.883562	878,962.91	55.040000	1,244,179.20	365,216.29	0.26
		Base		38.883562	878,962.91	55.040000	1,244,179.20	365,216.29	0.26
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,565.000	37.595017	735,546.50	58.630000	1,147,095.95	411,549.45	0.24
		Base		37.595017	735,546.50	58.630000	1,147,095.95	411,549.45	0.24
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	34,379.000	8.197727	281,829.64	10.160000	349,290.64	67,461.00	0.07
		Base		8.197727	281,829.64	10.160000	349,290.64	67,461.00	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	48,866.000	24.502652	1,197,346.59	49.310000	2,409,582.46	1,212,235.87	0.50
		Base		24.502652	1,197,346.59	49.310000	2,409,582.46	1,212,235.87	0.50
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	17,800.000	46.880075	834,465.34	40.680000	724,104.00	-110,361.34	0.15
		Base		46.880075	834,465.34	40.680000	724,104.00	-110,361.34	0.15
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	48,457.000	4.987143	241,661.99	9.100000	440,958.70	199,296.71	0.09
		Base		4.987143	241,661.99	9.100000	440,958.70	199,296.71	0.09
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,536.000	11.722574	217,289.63	19.890000	368,681.04	151,391.41	0.08
		Base		11.722574	217,289.63	19.890000	368,681.04	151,391.41	0.08
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	32,120.000	35.926417	1,153,956.50	43.470000	1,396,256.40	242,299.90	0.29
		Base		35.926417	1,153,956.50	43.470000	1,396,256.40	242,299.90	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		69,835.000	Local	20.008153	1,397,269.36	28.150000	1,965,855.25	568,585.89	0.41
			Base	20.008153	1,397,269.36	28.150000	1,965,855.25	568,585.89	0.41
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		6,180.000	Local	65.677608	405,887.62	73.450000	453,921.00	48,033.38	0.09
			Base	65.677608	405,887.62	73.450000	453,921.00	48,033.38	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		16,635.000	Local	9.860178	164,024.06	16.440000	273,479.40	109,455.34	0.06
			Base	9.860178	164,024.06	16.440000	273,479.40	109,455.34	0.06
98944B108	ZEP INC COMMON STOCK USD.01								
		15,874.000	Local	16.766290	266,148.08	16.020000	254,301.48	-11,846.60	0.05
			Base	16.766290	266,148.08	16.020000	254,301.48	-11,846.60	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		14,869.000	Local	25.481685	378,887.17	37.290000	554,465.01	175,577.84	0.12
			Base	25.481685	378,887.17	37.290000	554,465.01	175,577.84	0.12
G3323L100	FABRINET COMMON STOCK USD.01								
		20,400.000	Local	20.262611	413,357.26	16.330000	333,132.00	-80,225.26	0.07
			Base	20.262611	413,357.26	16.330000	333,132.00	-80,225.26	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		18,361.000	Local	33.353675	612,406.82	75.220000	1,381,114.42	768,707.60	0.29
			Base	33.353675	612,406.82	75.220000	1,381,114.42	768,707.60	0.29
G62185106	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666								
		25,342.000	Local	33.676100	853,419.73	35.130000	890,264.46	36,844.73	0.19
			Base	33.676100	853,419.73	35.130000	890,264.46	36,844.73	0.19
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		58,274.000	Local	10.472666	610,284.11	2.090000	121,792.66	-488,491.45	0.03
			Base	10.472666	610,284.11	2.090000	121,792.66	-488,491.45	0.03
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		63,084.000	Local	9.767473	616,171.26	11.870000	748,807.08	132,635.82	0.16
			Base	9.767473	616,171.26	11.870000	748,807.08	132,635.82	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
US DOLLAR Total									
		17,178,701.000	Local		368,241,939.36		473,982,671.26	105,740,731.90	98.95
			Base		368,241,939.36		473,982,671.26	105,740,731.90	98.95
EQUITY Total									
		17,178,701.000	Base		368,241,939.36		473,982,671.26	105,740,731.90	98.95

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		22,221,596.950	Base	373,284,835.31		479,025,567.21	105,740,731.90	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								
		2,895,591.600	Local	1.000000	2,895,591.60	1.000000	2,895,591.60	0.00	0.15
			Base	1.000000	2,895,591.60	1.000000	2,895,591.60	0.00	0.15
US DOLLAR Total									
		2,895,591.600	Local		2,895,591.60		2,895,591.60	0.00	0.15
			Base		2,895,591.60		2,895,591.60	0.00	0.15
CASH Total									
		2,895,591.600	Base		2,895,591.60		2,895,591.60	0.00	0.15
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		485,859.830	Local	1.000000	485,859.83	1.000000	485,859.83	0.00	0.03
			Base	1.000000	485,859.83	1.000000	485,859.83	0.00	0.03
US DOLLAR Total									
		485,859.830	Local		485,859.83		485,859.83	0.00	0.03
			Base		485,859.83		485,859.83	0.00	0.03
EQUITY Total									
		485,859.830	Base		485,859.83		485,859.83	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		5,000,000.000	Local	99.873559	4,993,677.97	109.079400	5,453,970.00	460,292.03	0.29
			Base	99.873559	4,993,677.97	109.079400	5,453,970.00	460,292.03	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.663802	4,983,190.08	125.663800	6,283,190.00	1,299,999.92	0.33
		Base		99.663802	4,983,190.08	125.663800	6,283,190.00	1,299,999.92	0.33
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.878448	3,968,170.72	113.909400	4,525,620.46	557,449.74	0.24
		Base		99.878448	3,968,170.72	113.909400	4,525,620.46	557,449.74	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.717025	4,985,851.27	162.107400	8,105,370.00	3,119,518.73	0.43
		Base		99.717025	4,985,851.27	162.107400	8,105,370.00	3,119,518.73	0.43
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					0.7926	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.673500	6,977,145.00	-22,855.00	0.37
		Base		100.000000	7,000,000.00	99.673500	6,977,145.00	-22,855.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.914774	2,997,443.23	132.593100	3,977,793.00	980,349.77	0.21
		Base		99.914774	2,997,443.23	132.593100	3,977,793.00	980,349.77	0.21
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	110.383152	5,519,157.62	114.797100	5,739,855.00	220,697.38	0.30
		Base		110.383152	5,519,157.62	114.797100	5,739,855.00	220,697.38	0.30
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.63235	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.603900	6,972,273.00	-27,727.00	0.37
		Base		100.000000	7,000,000.00	99.603900	6,972,273.00	-27,727.00	0.37
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.89235	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.235200	7,016,464.00	16,464.00	0.37
		Base		100.000000	7,000,000.00	100.235200	7,016,464.00	16,464.00	0.37
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.5636	15 Aug 2016		
		Local	5,000,000.000	99.359288	4,967,964.42	99.514600	4,975,730.00	7,765.58	0.26
		Base		99.359288	4,967,964.42	99.514600	4,975,730.00	7,765.58	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	107.657407	5,382,870.34	107.657000	5,382,850.00	-20.34	0.28
		Base		107.657407	5,382,870.34	107.657000	5,382,850.00	-20.34	0.28

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06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.6731	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.032800	7,002,296.00	2,296.00	0.37
		Base		100.000000	7,000,000.00	100.032800	7,002,296.00	2,296.00	0.37
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.964965	4,998,248.26	101.587300	5,079,365.00	81,116.74	0.27
		Base		99.964965	4,998,248.26	101.587300	5,079,365.00	81,116.74	0.27
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.990515	4,609,436.10	113.639400	4,719,444.28	110,008.18	0.25
Original Face:		Base	4,153,000.000	110.990515	4,609,436.10	113.639400	4,719,444.28	110,008.18	0.25
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.883927	5,144,196.36	111.309500	5,565,475.00	421,278.64	0.29
Original Face:		Base	5,000,000.000	102.883927	5,144,196.36	111.309500	5,565,475.00	421,278.64	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.031569	5,251,578.46	108.812600	5,440,630.00	189,051.54	0.29
Original Face:		Base	5,000,000.000	105.031569	5,251,578.46	108.812600	5,440,630.00	189,051.54	0.29
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,206,575.600	100.417851	4,224,152.82	99.939700	4,204,039.03	-20,113.79	0.22
Original Face:		Base	5,000,000.000	100.417851	4,224,152.82	99.939700	4,204,039.03	-20,113.79	0.22
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	4,778,278.940	99.998806	4,778,221.88	100.029100	4,779,669.42	1,447.54	0.25
Original Face:		Base	5,250,000.000	99.998806	4,778,221.88	100.029100	4,779,669.42	1,447.54	0.25
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,322,510.470	99.998870	2,322,484.23	100.396810	2,331,726.42	9,242.19	0.12
Original Face:		Base	2,500,000.000	99.998870	2,322,484.23	100.396810	2,331,726.42	9,242.19	0.12
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.837639	2,995,129.17	103.812300	3,114,369.00	119,239.83	0.16
		Base		99.837639	2,995,129.17	103.812300	3,114,369.00	119,239.83	0.16
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	105.062670	5,253,133.48	105.330300	5,266,515.00	13,381.52	0.28
		Base		105.062670	5,253,133.48	105.330300	5,266,515.00	13,381.52	0.28

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172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	100.996044	5,049,802.19	101.182100	5,059,105.00	9,302.81	0.27
		Base		100.996044	5,049,802.19	101.182100	5,059,105.00	9,302.81	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	105.214800	2,104,296.00	104,296.00	0.11
		Base		100.000000	2,000,000.00	105.214800	2,104,296.00	104,296.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.809340	4,990,467.01	103.582200	5,179,110.00	188,642.99	0.27
		Base		99.809340	4,990,467.01	103.582200	5,179,110.00	188,642.99	0.27
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	1,062,175.780	99.420795	1,056,023.60	99.951800	1,061,663.81	5,640.21	0.06
Original Face:		Base	1,175,000.000	99.420795	1,056,023.60	99.951800	1,061,663.81	5,640.21	0.06
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.706835	9,970,683.53	130.125100	13,012,510.00	3,041,826.47	0.69
		Base		99.706835	9,970,683.53	130.125100	13,012,510.00	3,041,826.47	0.69
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.730177	4,986,508.85	115.434700	5,771,735.00	785,226.15	0.30
		Base		99.730177	4,986,508.85	115.434700	5,771,735.00	785,226.15	0.30
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.456740	5,622,837.02	112.950000	5,647,500.00	24,662.98	0.30
Original Face:		Base	5,000,000.000	112.456740	5,622,837.02	112.950000	5,647,500.00	24,662.98	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.838058	2,995,141.75	102.995800	3,089,874.00	94,732.25	0.16
		Base		99.838058	2,995,141.75	102.995800	3,089,874.00	94,732.25	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.768933	2,993,067.99	100.324600	3,009,738.00	16,670.01	0.16
		Base		99.768933	2,993,067.99	100.324600	3,009,738.00	16,670.01	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.987672	4,999,383.61	107.681900	5,384,095.00	384,711.39	0.28
		Base		99.987672	4,999,383.61	107.681900	5,384,095.00	384,711.39	0.28

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291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.910447	4,995,522.37	113.020900	5,651,045.00	655,522.63	0.30
		Base		99.910447	4,995,522.37	113.020900	5,651,045.00	655,522.63	0.30
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.602838	7,470,212.88	112.613000	8,445,975.00	975,762.12	0.45
		Base		99.602838	7,470,212.88	112.613000	8,445,975.00	975,762.12	0.45
31283H7K5	FED HM LN PC POOL G01798					5.5	01 Dec 2032		
		Local	231,809.100	100.202455	232,278.41	112.268985	260,249.72	27,971.31	0.01
Original Face:		Base	5,000,000.000	100.202455	232,278.41	112.268985	260,249.72	27,971.31	0.01
31283KZW1	FED HM LN PC POOL G11657					4.5	01 Dec 2018		
		Local	900,077.400	100.000000	900,077.40	105.125506	946,210.92	46,133.52	0.05
Original Face:		Base	15,000,000.000	100.000000	900,077.40	105.125506	946,210.92	46,133.52	0.05
3128H7MN9	FED HM LN PC POOL E99365					5.0	01 Sep 2018		
		Local	957,448.580	100.454255	961,797.84	105.641391	1,011,462.00	49,664.16	0.05
Original Face:		Base	16,453,008.000	100.454255	961,797.84	105.641391	1,011,462.00	49,664.16	0.05
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,741,171.700	105.260125	9,200,968.25	104.111100	9,100,530.01	-100,438.24	0.48
Original Face:		Base	10,000,000.000	105.260125	9,200,968.25	104.111100	9,100,530.01	-100,438.24	0.48
3128MCXT7	FED HM LN PC POOL G14090					4.5	01 Feb 2026		
		Local	2,009,554.570	103.988949	2,089,714.67	108.204121	2,174,420.86	84,706.19	0.11
Original Face:		Base	5,085,000.000	103.988949	2,089,714.67	108.204121	2,174,420.86	84,706.19	0.11
3128MDA94	FED HM LN PC POOL G14332					3.0	01 Dec 2026		
		Local	6,992,751.880	103.392602	7,229,988.14	106.034352	7,414,719.14	184,731.00	0.39
Original Face:		Base	11,186,424.000	103.392602	7,229,988.14	106.034352	7,414,719.14	184,731.00	0.39
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	8,289.930	99.809287	8,274.12	104.733300	8,682.32	408.20	0.00
Original Face:		Base	3,000,000.000	99.809287	8,274.12	104.733300	8,682.32	408.20	0.00
312935M30	FED HM LN PC POOL A88478					5.5	01 Sep 2039		
		Local	3,621,189.750	105.512016	3,820,790.31	113.599442	4,113,651.35	292,861.04	0.22
Original Face:		Base	10,300,000.000	105.512016	3,820,790.31	113.599442	4,113,651.35	292,861.04	0.22

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312966BB9	FED HM LN PC POOL B13634					5.0	01 Apr 2019		
		Local	275,668.500	99.749199	274,977.12	106.487650	293,552.91	18,575.79	0.02
Original Face:		Base	5,000,000.000	99.749199	274,977.12	106.487650	293,552.91	18,575.79	0.02
31296M6W4	FED HM LN PC POOL A13585					5.0	01 Sep 2033		
		Local	1,581,150.970	99.515437	1,573,489.29	111.534628	1,763,530.85	190,041.56	0.09
Original Face:		Base	14,598,876.000	99.515437	1,573,489.29	111.534628	1,763,530.85	190,041.56	0.09
31296PDL3	FED HM LN PC POOL A14607					5.0	01 Oct 2033		
		Local	1,374,203.640	99.504512	1,367,394.62	111.505638	1,532,314.54	164,919.92	0.08
Original Face:		Base	11,774,977.000	99.504512	1,367,394.62	111.505638	1,532,314.54	164,919.92	0.08
31296RGX0	FED HM LN PC POOL A16514					5.0	01 Dec 2033		
		Local	605,028.540	99.431635	601,589.77	111.226168	672,950.06	71,360.29	0.04
Original Face:		Base	3,598,890.000	99.431635	601,589.77	111.226168	672,950.06	71,360.29	0.04
31296RZG6	FED HM LN PC POOL A17043					5.0	01 Dec 2033		
		Local	536,051.360	99.544419	533,609.21	110.728020	593,559.06	59,949.85	0.03
Original Face:		Base	6,241,535.000	99.544419	533,609.21	110.728020	593,559.06	59,949.85	0.03
312970GJ9	FED HM LN PC POOL B17401					4.5	01 Dec 2019		
		Local	539,648.320	99.985748	539,571.41	105.858742	571,264.92	31,693.51	0.03
Original Face:		Base	5,489,657.000	99.985748	539,571.41	105.858742	571,264.92	31,693.51	0.03
31297GFV8	FED HM LN PC POOL A28280					5.5	01 Nov 2034		
		Local	647,691.250	100.283079	649,524.73	111.998020	725,401.38	75,876.65	0.04
Original Face:		Base	5,000,000.000	100.283079	649,524.73	111.998020	725,401.38	75,876.65	0.04
31297HLU1	FED HM LN PC POOL A29339					5.5	01 Dec 2034		
		Local	528,896.500	101.077211	534,593.83	112.528429	595,158.92	60,565.09	0.03
Original Face:		Base	5,000,000.000	101.077211	534,593.83	112.528429	595,158.92	60,565.09	0.03
31297LAK6	FED HM LN PC POOL A30910					5.5	01 Jan 2035		
		Local	713,040.100	100.730597	718,249.55	112.369452	801,239.25	82,989.70	0.04
Original Face:		Base	5,000,000.000	100.730597	718,249.55	112.369452	801,239.25	82,989.70	0.04
31300LKC8	FED HM LN PC POOL 848391 FED RES H15 TNOTE CNST MAT 1 Y					2.398	01 Jan 2037		
		Local	3,234,793.320	104.465400	3,379,239.78	106.890876	3,457,698.92	78,459.14	0.18
Original Face:		Base	6,000,000.000	104.465400	3,379,239.78	106.890876	3,457,698.92	78,459.14	0.18

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31300LKT1	FED HM LN PC POOL 848406					2.288	01 Oct 2036		
		Local	2,259,462.050	104.413764	2,359,189.38	106.664496	2,410,043.81	50,854.43	0.13
Original Face:		Base	5,000,000.000	104.413764	2,359,189.38	106.664496	2,410,043.81	50,854.43	0.13
31306XQQ9	FED HM LN PC POOL J20463					2.5	01 Sep 2027		
		Local	7,495,424.300	104.620983	7,841,786.60	103.657757	7,769,588.71	-72,197.89	0.41
Original Face:		Base	10,000,000.000	104.620983	7,841,786.60	103.657757	7,769,588.71	-72,197.89	0.41
31306XQR7	FED HM LN PC POOL J20464					2.5	01 Sep 2027		
		Local	7,674,317.900	104.541766	8,022,867.48	103.657535	7,955,008.76	-67,858.72	0.42
Original Face:		Base	10,000,000.000	104.541766	8,022,867.48	103.657535	7,955,008.76	-67,858.72	0.42
31307JMN0	FED HM LN PC POOL J29365					3.0	01 Sep 2024		
		Local	5,576,939.310	103.596265	5,777,500.81	105.598473	5,889,162.75	111,661.94	0.31
Original Face:		Base	5,920,907.000	103.596265	5,777,500.81	105.598473	5,889,162.75	111,661.94	0.31
31307JWU3	FED HM LN PC POOL J29659					3.0	01 Oct 2024		
		Local	9,689,701.100	104.567029	10,132,232.58	105.609359	10,233,231.22	100,998.64	0.54
Original Face:		Base	10,000,000.000	104.567029	10,132,232.58	105.609359	10,233,231.22	100,998.64	0.54
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.871444	7,989,715.55	102.391300	8,191,304.00	201,588.45	0.43
		Base		99.871444	7,989,715.55	102.391300	8,191,304.00	201,588.45	0.43
31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.282910	5,014,145.49	103.002900	5,150,145.00	135,999.51	0.27
		Base		100.282910	5,014,145.49	103.002900	5,150,145.00	135,999.51	0.27
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	114.975245	5,748,762.26	124.078400	6,203,920.00	455,157.74	0.33
		Base		114.975245	5,748,762.26	124.078400	6,203,920.00	455,157.74	0.33
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	117.278652	5,863,932.58	124.332800	6,216,640.00	352,707.42	0.33
		Base		117.278652	5,863,932.58	124.332800	6,216,640.00	352,707.42	0.33
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	101.880725	5,094,036.23	111.073000	5,553,650.00	459,613.77	0.29
		Base		101.880725	5,094,036.23	111.073000	5,553,650.00	459,613.77	0.29

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31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	120.955531	6,047,776.54	128.647100	6,432,355.00	384,578.46	0.34
		Base		120.955531	6,047,776.54	128.647100	6,432,355.00	384,578.46	0.34
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	120.020009	6,001,000.46	129.800500	6,490,025.00	489,024.54	0.34
		Base		120.020009	6,001,000.46	129.800500	6,490,025.00	489,024.54	0.34
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	101.868558	10,186,855.76	101.961900	10,196,190.00	9,334.24	0.54
		Base		101.868558	10,186,855.76	101.961900	10,196,190.00	9,334.24	0.54
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	101.015576	2,803,182.23	101.188900	2,807,991.98	4,809.75	0.15
		Base		101.015576	2,803,182.23	101.188900	2,807,991.98	4,809.75	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.530513	5,126,525.64	102.523400	5,126,170.00	-355.64	0.27
		Base		102.530513	5,126,525.64	102.523400	5,126,170.00	-355.64	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.711333	5,085,566.67	101.391800	5,069,590.00	-15,976.67	0.27
		Base		101.711333	5,085,566.67	101.391800	5,069,590.00	-15,976.67	0.27
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	101.924822	5,096,241.10	111.527800	5,576,390.00	480,148.90	0.29
		Base		101.924822	5,096,241.10	111.527800	5,576,390.00	480,148.90	0.29
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	114.175860	5,708,793.01	114.285800	5,714,290.00	5,496.99	0.30
		Base		114.175860	5,708,793.01	114.285800	5,714,290.00	5,496.99	0.30
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	112.467085	6,196,936.38	112.923700	6,222,095.87	25,159.49	0.33
		Base		112.467085	6,196,936.38	112.923700	6,222,095.87	25,159.49	0.33
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,386,620.900	105.987527	2,529,520.46	107.145000	2,557,144.96	27,624.50	0.14
Original Face:		Base	3,000,000.000	105.987527	2,529,520.46	107.145000	2,557,144.96	27,624.50	0.14

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3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60662	25 Mar 2052		
		Local	1,368,528.280	110.296283	1,509,435.83	112.206700	1,535,580.42	26,144.59	0.08
Original Face:		Base	4,261,779.000	110.296283	1,509,435.83	112.206700	1,535,580.42	26,144.59	0.08
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	4,631,858.460	107.440300	4,976,482.64	108.541900	5,027,507.18	51,024.54	0.27
Original Face:		Base	6,000,000.000	107.440300	4,976,482.64	108.541900	5,027,507.18	51,024.54	0.27
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.752016	5,137,600.81	106.157800	5,307,890.00	170,289.19	0.28
Original Face:		Base	5,000,000.000	102.752016	5,137,600.81	106.157800	5,307,890.00	170,289.19	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,743,060.600	105.550108	3,950,804.51	103.799900	3,885,293.16	-65,511.35	0.21
Original Face:		Base	5,000,000.000	105.550108	3,950,804.51	103.799900	3,885,293.16	-65,511.35	0.21
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,838,034.950	112.124615	5,424,628.05	109.813000	5,312,791.32	-111,836.73	0.28
Original Face:		Base	5,469,245.000	112.124615	5,424,628.05	109.813000	5,312,791.32	-111,836.73	0.28
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	7,376,222.900	100.605686	7,420,899.66	101.352600	7,475,993.69	55,094.03	0.39
Original Face:		Base	10,000,000.000	100.605686	7,420,899.66	101.352600	7,475,993.69	55,094.03	0.39
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	4,030,126.650	102.690326	4,138,550.19	100.398000	4,046,166.55	-92,383.64	0.21
Original Face:		Base	5,000,000.000	102.690326	4,138,550.19	100.398000	4,046,166.55	-92,383.64	0.21
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,623,796.560	99.908162	4,619,550.18	102.306100	4,730,425.93	110,875.75	0.25
Original Face:		Base	6,000,000.000	99.908162	4,619,550.18	102.306100	4,730,425.93	110,875.75	0.25
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,176,165.400	99.149294	4,140,638.49	103.136200	4,307,138.30	166,499.81	0.23
Original Face:		Base	5,000,000.000	99.149294	4,140,638.49	103.136200	4,307,138.30	166,499.81	0.23
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.51825	25 Apr 2038		
		Local	4,195,297.750	99.820254	4,187,756.86	100.119800	4,200,323.72	12,566.86	0.22
Original Face:		Base	5,000,000.000	99.820254	4,187,756.86	100.119800	4,200,323.72	12,566.86	0.22

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3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,208,160.350	107.152149	4,509,134.23	105.805400	4,452,460.89	-56,673.34	0.24
	Original Face:	Base	5,000,000.000	107.152149	4,509,134.23	105.805400	4,452,460.89	-56,673.34	0.24
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,641,275.070	104.862265	1,721,078.22	108.166700	1,775,313.08	54,234.86	0.09
	Original Face:	Base	1,750,000.000	104.862265	1,721,078.22	108.166700	1,775,313.08	54,234.86	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	92.982131	3,395,523.33	99.313000	3,626,714.12	231,190.79	0.19
	Original Face:	Base	3,651,802.000	92.982131	3,395,523.33	99.313000	3,626,714.12	231,190.79	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	7,015,355.490	103.162376	7,237,207.42	103.422800	7,255,477.08	18,269.66	0.38
	Original Face:	Base	8,500,000.000	103.162376	7,237,207.42	103.422800	7,255,477.08	18,269.66	0.38
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,410,077.450	103.346558	4,557,663.26	104.406600	4,604,411.92	46,748.66	0.24
	Original Face:	Base	5,000,000.000	103.346558	4,557,663.26	104.406600	4,604,411.92	46,748.66	0.24
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,680,722.800	106.660946	4,992,503.21	108.250500	5,066,905.83	74,402.62	0.27
	Original Face:	Base	5,000,000.000	106.660946	4,992,503.21	108.250500	5,066,905.83	74,402.62	0.27
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	4,471,218.000	103.210873	4,614,783.11	104.948100	4,692,458.34	77,675.23	0.25
	Original Face:	Base	5,000,000.000	103.210873	4,614,783.11	104.948100	4,692,458.34	77,675.23	0.25
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,736,089.750	101.471821	4,805,796.50	105.690600	5,005,601.67	199,805.17	0.26
	Original Face:	Base	5,000,000.000	101.471821	4,805,796.50	105.690600	5,005,601.67	199,805.17	0.26
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,849,333.880	109.591400	8,602,194.92	111.162000	8,725,476.53	123,281.61	0.46
	Original Face:	Base	8,346,000.000	109.591400	8,602,194.92	111.162000	8,725,476.53	123,281.61	0.46
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	4,548,470.300	102.616892	4,667,498.85	104.793300	4,766,492.13	98,993.28	0.25
	Original Face:	Base	5,000,000.000	102.616892	4,667,498.85	104.793300	4,766,492.13	98,993.28	0.25

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3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	5,507,910.300	103.056327	5,676,250.04	104.974900	5,781,923.33	105,673.29	0.31
	Original Face:	Base	6,000,000.000	103.056327	5,676,250.04	104.974900	5,781,923.33	105,673.29	0.31
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,875,312.010	104.847543	9,305,546.54	107.796400	9,567,266.84	261,720.30	0.51
	Original Face:	Base	9,284,523.000	104.847543	9,305,546.54	107.796400	9,567,266.84	261,720.30	0.51
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	4,659,476.350	101.775962	4,742,226.90	101.503900	4,729,550.21	-12,676.69	0.25
	Original Face:	Base	5,000,000.000	101.775962	4,742,226.90	101.503900	4,729,550.21	-12,676.69	0.25
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.41643	25 May 2018		
		Local	9,900,445.100	100.247116	9,924,910.65	100.035000	9,903,910.26	-21,000.39	0.52
	Original Face:	Base	10,000,000.000	100.247116	9,924,910.65	100.035000	9,903,910.26	-21,000.39	0.52
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.871888	10,999,343.09	104.419100	11,164,775.24	165,432.15	0.59
	Original Face:	Base	10,692,273.000	102.871888	10,999,343.09	104.419100	11,164,775.24	165,432.15	0.59
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	676,339.560	99.824100	675,149.88	110.867412	749,840.17	74,690.29	0.04
	Original Face:	Base	6,625,000.000	99.824100	675,149.88	110.867412	749,840.17	74,690.29	0.04
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	317,388.800	99.995324	317,373.96	105.260493	334,085.02	16,711.06	0.02
	Original Face:	Base	5,000,000.000	99.995324	317,373.96	105.260493	334,085.02	16,711.06	0.02
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	585,122.160	99.917069	584,636.91	113.354748	663,263.75	78,626.84	0.04
	Original Face:	Base	6,000,000.000	99.917069	584,636.91	113.354748	663,263.75	78,626.84	0.04
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,401,826.000	103.748360	3,529,338.70	107.170200	3,645,743.73	116,405.03	0.19
	Original Face:	Base	5,000,000.000	103.748360	3,529,338.70	107.170200	3,645,743.73	116,405.03	0.19
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	798,868.350	102.568657	819,388.54	101.947300	814,424.71	-4,963.83	0.04
	Original Face:	Base	5,000,000.000	102.568657	819,388.54	101.947300	814,424.71	-4,963.83	0.04

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3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.183391	5,359,169.53	113.260500	5,663,025.00	303,855.47	0.30
	Original Face:	Base	5,000,000.000	107.183391	5,359,169.53	113.260500	5,663,025.00	303,855.47	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,630,552.010	105.026386	2,762,773.72	106.775500	2,808,785.06	46,011.34	0.15
	Original Face:	Base	7,703,000.000	105.026386	2,762,773.72	106.775500	2,808,785.06	46,011.34	0.15
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,115,587.770	103.533587	3,225,679.78	104.059400	3,242,061.94	16,382.16	0.17
	Original Face:	Base	10,316,000.000	103.533587	3,225,679.78	104.059400	3,242,061.94	16,382.16	0.17
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,353,963.700	103.758222	3,480,013.11	106.829600	3,583,026.00	103,012.89	0.19
	Original Face:	Base	10,000,000.000	103.758222	3,480,013.11	106.829600	3,583,026.00	103,012.89	0.19
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	6,300,318.400	103.568310	6,525,133.27	106.304400	6,697,515.67	172,382.40	0.35
	Original Face:	Base	10,000,000.000	103.568310	6,525,133.27	106.304400	6,697,515.67	172,382.40	0.35
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	8,580,057.460	103.120107	8,847,764.40	100.581800	8,629,976.23	-217,788.17	0.46
	Original Face:	Base	13,000,000.000	103.120107	8,847,764.40	100.581800	8,629,976.23	-217,788.17	0.46
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,524,921.050	108.119740	3,811,135.48	107.290300	3,781,898.37	-29,237.11	0.20
	Original Face:	Base	5,000,000.000	108.119740	3,811,135.48	107.290300	3,781,898.37	-29,237.11	0.20
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,403,136.400	102.679444	4,521,115.96	102.103900	4,495,773.99	-25,341.97	0.24
	Original Face:	Base	5,000,000.000	102.679444	4,521,115.96	102.103900	4,495,773.99	-25,341.97	0.24
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,268,655.350	104.577897	4,464,070.01	103.899500	4,435,111.57	-28,958.44	0.23
	Original Face:	Base	5,000,000.000	104.577897	4,464,070.01	103.899500	4,435,111.57	-28,958.44	0.23
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	4,144,559.450	101.069292	4,188,876.91	103.343500	4,283,132.80	94,255.89	0.23
	Original Face:	Base	5,000,000.000	101.069292	4,188,876.91	103.343500	4,283,132.80	94,255.89	0.23

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3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,260,400.100	104.976394	4,472,414.41	105.369500	4,489,162.28	16,747.87	0.24
	Original Face:	Base	5,000,000.000	104.976394	4,472,414.41	105.369500	4,489,162.28	16,747.87	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,464,181.300	105.702958	4,718,771.70	107.850100	4,814,624.00	95,852.30	0.25
	Original Face:	Base	5,000,000.000	105.702958	4,718,771.70	107.850100	4,814,624.00	95,852.30	0.25
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,529,431.200	102.197562	4,628,968.27	104.656000	4,740,321.52	111,353.25	0.25
	Original Face:	Base	5,000,000.000	102.197562	4,628,968.27	104.656000	4,740,321.52	111,353.25	0.25
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	867,967.270	101.283427	879,107.00	103.831900	901,226.91	22,119.91	0.05
	Original Face:	Base	1,000,000.000	101.283427	879,107.00	103.831900	901,226.91	22,119.91	0.05
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	8,728,770.300	103.121677	9,001,254.33	104.767600	9,144,923.15	143,668.82	0.48
	Original Face:	Base	10,000,000.000	103.121677	9,001,254.33	104.767600	9,144,923.15	143,668.82	0.48
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,611,867.700	102.480033	4,726,243.56	103.484300	4,772,559.01	46,315.45	0.25
	Original Face:	Base	5,000,000.000	102.480033	4,726,243.56	103.484300	4,772,559.01	46,315.45	0.25
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,522,542.750	102.534290	4,637,157.08	104.432300	4,722,995.41	85,838.33	0.25
	Original Face:	Base	5,000,000.000	102.534290	4,637,157.08	104.432300	4,722,995.41	85,838.33	0.25
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	5,386,736.810	103.861839	5,594,763.90	103.458900	5,573,058.65	-21,705.25	0.29
	Original Face:	Base	6,185,000.000	103.861839	5,594,763.90	103.458900	5,573,058.65	-21,705.25	0.29
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	5,574,767.400	103.592898	5,775,063.13	104.527600	5,827,170.57	52,107.44	0.31
	Original Face:	Base	6,000,000.000	103.592898	5,775,063.13	104.527600	5,827,170.57	52,107.44	0.31
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.598288	1,759,956.77	109.471100	1,954,033.96	194,077.19	0.10
	Original Face:	Base	1,784,977.000	98.598288	1,759,956.77	109.471100	1,954,033.96	194,077.19	0.10

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3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,329,307.300	101.761021	9,493,598.36	103.844400	9,687,963.19	194,364.83	0.51
	Original Face:	Base	10,000,000.000	101.761021	9,493,598.36	103.844400	9,687,963.19	194,364.83	0.51
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,958,012.050	103.378159	5,125,501.57	105.110160	5,211,374.40	85,872.83	0.28
	Original Face:	Base	5,183,921.000	103.378159	5,125,501.57	105.110160	5,211,374.40	85,872.83	0.28
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,701,701.950	103.314871	4,857,557.29	104.020090	4,890,714.60	33,157.31	0.26
	Original Face:	Base	5,000,000.000	103.314871	4,857,557.29	104.020090	4,890,714.60	33,157.31	0.26
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	4,656,565.800	101.787325	4,739,793.76	102.486900	4,772,369.93	32,576.17	0.25
	Original Face:	Base	5,000,000.000	101.787325	4,739,793.76	102.486900	4,772,369.93	32,576.17	0.25
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	9,567,405.600	103.318859	9,884,934.27	104.711900	10,018,212.18	133,277.91	0.53
	Original Face:	Base	10,000,000.000	103.318859	9,884,934.27	104.711900	10,018,212.18	133,277.91	0.53
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	106.149572	5,307,478.61	110.213150	5,510,657.50	203,178.89	0.29
	Original Face:	Base	5,000,000.000	106.149572	5,307,478.61	110.213150	5,510,657.50	203,178.89	0.29
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.595782	1,991,915.63	104.161500	2,083,230.00	91,314.37	0.11
		Base		99.595782	1,991,915.63	104.161500	2,083,230.00	91,314.37	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.624	01 Nov 2020		
		Local	4,085,000.000	100.707363	4,113,895.77	99.867521	4,079,588.23	-34,307.54	0.22
	Original Face:	Base	4,085,000.000	100.707363	4,113,895.77	99.867521	4,079,588.23	-34,307.54	0.22
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	106.637677	2,020,783.98	107.561953	2,038,299.01	17,515.03	0.11
	Original Face:	Base	1,895,000.000	106.637677	2,020,783.98	107.561953	2,038,299.01	17,515.03	0.11
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	5,747,397.700	105.085252	6,039,667.37	107.214341	6,162,034.57	122,367.20	0.33
	Original Face:	Base	10,000,000.000	105.085252	6,039,667.37	107.214341	6,162,034.57	122,367.20	0.33

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	4,092,528.440	104.112900	4,260,850.05	107.018376	4,379,757.47	118,907.42	0.23
	Original Face:	Base	7,000,000.000	104.112900	4,260,850.05	107.018376	4,379,757.47	118,907.42	0.23
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.291	01 Nov 2035		
		Local	2,371,751.550	104.334689	2,474,559.60	106.573994	2,527,670.35	53,110.75	0.13
	Original Face:	Base	5,000,000.000	104.334689	2,474,559.60	106.573994	2,527,670.35	53,110.75	0.13
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	9,970,322.600	107.069835	10,675,207.99	108.993902	10,867,043.64	191,835.65	0.57
	Original Face:	Base	20,000,000.000	107.069835	10,675,207.99	108.993902	10,867,043.64	191,835.65	0.57
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.231	01 May 2036		
		Local	2,513,086.500	104.493335	2,626,007.90	106.372924	2,673,243.59	47,235.69	0.14
	Original Face:	Base	5,000,000.000	104.493335	2,626,007.90	106.372924	2,673,243.59	47,235.69	0.14
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.15	01 Oct 2037		
		Local	1,365,493.760	108.306340	1,478,916.31	107.276403	1,464,852.59	-14,063.72	0.08
	Original Face:	Base	4,000,000.000	108.306340	1,478,916.31	107.276403	1,464,852.59	-14,063.72	0.08
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	6,302,282.960	106.001165	6,680,493.33	108.810252	6,857,529.97	177,036.64	0.36
	Original Face:	Base	8,000,000.000	106.001165	6,680,493.33	108.810252	6,857,529.97	177,036.64	0.36
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,644,971.950	112.753255	5,237,357.06	113.584824	5,275,983.21	38,626.15	0.28
	Original Face:	Base	5,000,000.000	112.753255	5,237,357.06	113.584824	5,275,983.21	38,626.15	0.28
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					5.618	01 Aug 2037		
		Local	1,448,482.150	108.658739	1,573,902.44	106.638305	1,544,636.81	-29,265.63	0.08
	Original Face:	Base	5,000,000.000	108.658739	1,573,902.44	106.638305	1,544,636.81	-29,265.63	0.08
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,616,798.160	103.697738	4,787,515.24	105.394641	4,865,857.85	78,342.61	0.26
	Original Face:	Base	6,000,000.000	103.697738	4,787,515.24	105.394641	4,865,857.85	78,342.61	0.26
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	4,297,951.250	100.955882	4,339,034.61	103.696180	4,456,811.26	117,776.65	0.24
	Original Face:	Base	5,000,000.000	100.955882	4,339,034.61	103.696180	4,456,811.26	117,776.65	0.24

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3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.559	01 Jan 2021		
		Local	9,814,730.400	105.886132	10,392,438.42	109.454957	10,742,708.94	350,270.52	0.57
Original Face:		Base	10,000,000.000	105.886132	10,392,438.42	109.454957	10,742,708.94	350,270.52	0.57
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,919,672.530	101.746891	5,005,613.85	102.180749	5,026,958.24	21,344.39	0.27
Original Face:		Base	5,948,304.000	101.746891	5,005,613.85	102.180749	5,026,958.24	21,344.39	0.27
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	5,312,094.120	103.091919	5,476,339.76	107.358548	5,702,987.12	226,647.36	0.30
Original Face:		Base	6,000,000.000	103.091919	5,476,339.76	107.358548	5,702,987.12	226,647.36	0.30
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	10,775,967.750	106.137753	11,437,370.06	108.209002	11,660,567.16	223,197.10	0.62
Original Face:		Base	11,523,254.000	106.137753	11,437,370.06	108.209002	11,660,567.16	223,197.10	0.62
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	49,538.250	99.770662	49,424.64	101.137900	50,101.95	677.31	0.00
Original Face:		Base	5,000,000.000	99.770662	49,424.64	101.137900	50,101.95	677.31	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,629,347.900	101.845236	1,659,413.21	103.756300	1,690,551.10	31,137.89	0.09
Original Face:		Base	5,000,000.000	101.845236	1,659,413.21	103.756300	1,690,551.10	31,137.89	0.09
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	2,023,987.150	102.102450	2,066,540.47	103.801900	2,100,937.12	34,396.65	0.11
Original Face:		Base	5,000,000.000	102.102450	2,066,540.47	103.801900	2,100,937.12	34,396.65	0.11
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,346,988.000	102.385453	1,379,119.76	104.187200	1,403,389.08	24,269.32	0.07
Original Face:		Base	5,000,000.000	102.385453	1,379,119.76	104.187200	1,403,389.08	24,269.32	0.07
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	149,829.000	99.845471	149,597.47	103.939100	155,730.91	6,133.44	0.01
Original Face:		Base	5,000,000.000	99.845471	149,597.47	103.939100	155,730.91	6,133.44	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	373,144.980	102.891442	383,934.25	105.316800	392,984.35	9,050.10	0.02
Original Face:		Base	760,000.000	102.891442	383,934.25	105.316800	392,984.35	9,050.10	0.02

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31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	657,977.050	101.981508	671,014.92	111.531600	733,852.33	62,837.41	0.04
Original Face:		Base	5,000,000.000	101.981508	671,014.92	111.531600	733,852.33	62,837.41	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.01304	25 Sep 2039		
		Local	1,784,635.750	106.202359	1,895,325.26	115.747300	2,065,667.70	170,342.44	0.11
Original Face:		Base	5,000,000.000	106.202359	1,895,325.26	115.747300	2,065,667.70	170,342.44	0.11
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	879,363.660	102.913439	904,983.38	104.352600	917,638.84	12,655.46	0.05
Original Face:		Base	6,000,000.000	102.913439	904,983.38	104.352600	917,638.84	12,655.46	0.05
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	519,383.950	102.366057	531,672.87	104.702900	543,810.06	12,137.19	0.03
Original Face:		Base	5,000,000.000	102.366057	531,672.87	104.702900	543,810.06	12,137.19	0.03
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56345	25 Aug 2039		
		Local	4,133,877.100	103.331567	4,271,599.97	107.783900	4,455,653.96	184,053.99	0.24
Original Face:		Base	10,000,000.000	103.331567	4,271,599.97	107.783900	4,455,653.96	184,053.99	0.24
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,349,003.000	103.797556	2,438,207.71	104.231200	2,448,394.01	10,186.30	0.13
Original Face:		Base	6,000,000.000	103.797556	2,438,207.71	104.231200	2,448,394.01	10,186.30	0.13
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.218736	4,960,936.80	103.432700	5,171,635.00	210,698.20	0.27
Original Face:		Base	5,000,000.000	99.218736	4,960,936.80	103.432700	5,171,635.00	210,698.20	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,873,354.600	103.510991	1,939,127.92	103.678000	1,942,256.58	3,128.66	0.10
Original Face:		Base	5,000,000.000	103.510991	1,939,127.92	103.678000	1,942,256.58	3,128.66	0.10
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.04487	25 Oct 2040		
		Local	2,336,053.700	110.193354	2,574,175.92	115.928800	2,708,159.02	133,983.10	0.14
Original Face:		Base	5,000,000.000	110.193354	2,574,175.92	115.928800	2,708,159.02	133,983.10	0.14
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	348,503.700	100.140960	348,994.95	105.479031	367,598.33	18,603.38	0.02
Original Face:		Base	10,000,000.000	100.140960	348,994.95	105.479031	367,598.33	18,603.38	0.02

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31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,629,009.800	99.522438	2,616,454.64	112.829283	2,966,292.91	349,838.27	0.16
Original Face:		Base	11,959,998.000	99.522438	2,616,454.64	112.829283	2,966,292.91	349,838.27	0.16
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	651,671.500	100.527111	655,106.53	105.597859	688,151.15	33,044.62	0.04
Original Face:		Base	10,000,000.000	100.527111	655,106.53	105.597859	688,151.15	33,044.62	0.04
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	303,113.790	103.513644	313,764.13	105.342318	319,307.09	5,542.96	0.02
Original Face:		Base	3,640,000.000	103.513644	313,764.13	105.342318	319,307.09	5,542.96	0.02
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	431,749.800	100.723498	434,873.50	105.870736	457,096.69	22,223.19	0.02
Original Face:		Base	4,300,000.000	100.723498	434,873.50	105.870736	457,096.69	22,223.19	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	589,714.150	99.169238	584,815.03	110.648059	652,507.26	67,692.23	0.03
Original Face:		Base	5,000,000.000	99.169238	584,815.03	110.648059	652,507.26	67,692.23	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	565,673.420	100.810065	570,255.74	111.982971	633,457.90	63,202.16	0.03
Original Face:		Base	6,500,000.000	100.810065	570,255.74	111.982971	633,457.90	63,202.16	0.03
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	945,711.520	100.191676	947,524.22	113.352452	1,071,987.20	124,462.98	0.06
Original Face:		Base	8,000,000.000	100.191676	947,524.22	113.352452	1,071,987.20	124,462.98	0.06
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	818,458.050	100.625055	823,573.86	113.321022	927,485.03	103,911.17	0.05
Original Face:		Base	5,457,127.000	100.625055	823,573.86	113.321022	927,485.03	103,911.17	0.05
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	580,202.850	100.699990	584,264.21	113.201625	656,799.05	72,534.84	0.03
Original Face:		Base	5,000,000.000	100.699990	584,264.21	113.201625	656,799.05	72,534.84	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,698,469.270	101.283651	1,720,271.68	113.365530	1,925,478.69	205,207.01	0.10
Original Face:		Base	10,547,657.000	101.283651	1,720,271.68	113.365530	1,925,478.69	205,207.01	0.10

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31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	2,279,328.980	100.722244	2,295,791.29	113.857200	2,595,180.16	299,388.87	0.14
	Original Face:	Base	17,500,000.000	100.722244	2,295,791.29	113.857200	2,595,180.16	299,388.87	0.14
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	884,660.770	104.424968	923,806.73	111.995424	990,779.58	66,972.85	0.05
	Original Face:	Base	9,397,749.000	104.424968	923,806.73	111.995424	990,779.58	66,972.85	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,819,592.690	106.449383	3,001,439.03	113.308338	3,194,833.62	193,394.59	0.17
	Original Face:	Base	9,100,000.000	106.449383	3,001,439.03	113.308338	3,194,833.62	193,394.59	0.17
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,603,953.990	102.131977	2,659,469.70	107.033861	2,787,112.49	127,642.79	0.15
	Original Face:	Base	7,060,000.000	102.131977	2,659,469.70	107.033861	2,787,112.49	127,642.79	0.15
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,523,410.580	104.810451	2,644,798.01	107.050584	2,701,325.76	56,527.75	0.14
	Original Face:	Base	6,000,000.000	104.810451	2,644,798.01	107.050584	2,701,325.76	56,527.75	0.14
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	3,430,392.950	105.161110	3,607,439.29	108.295446	3,714,959.34	107,520.05	0.20
	Original Face:	Base	5,000,000.000	105.161110	3,607,439.29	108.295446	3,714,959.34	107,520.05	0.20
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	4,256,628.300	101.826123	4,334,359.56	103.639901	4,411,565.36	77,205.80	0.23
	Original Face:	Base	5,000,000.000	101.826123	4,334,359.56	103.639901	4,411,565.36	77,205.80	0.23
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,372,418.740	102.100136	1,401,241.40	106.391814	1,460,141.19	58,899.79	0.08
	Original Face:	Base	7,000,000.000	102.100136	1,401,241.40	106.391814	1,460,141.19	58,899.79	0.08
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	4,451,722.450	103.856938	4,623,422.64	106.338910	4,733,913.13	110,490.49	0.25
	Original Face:	Base	5,000,000.000	103.856938	4,623,422.64	106.338910	4,733,913.13	110,490.49	0.25
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	7,008,920.880	105.455343	7,391,281.53	107.842450	7,558,592.00	167,310.47	0.40
	Original Face:	Base	7,899,440.000	105.455343	7,391,281.53	107.842450	7,558,592.00	167,310.47	0.40

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31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	7,062,585.520	108.280239	7,647,384.49	109.318087	7,720,683.38	73,298.89	0.41
Original Face:		Base	8,000,000.000	108.280239	7,647,384.49	109.318087	7,720,683.38	73,298.89	0.41
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.31	01 Feb 2037		
		Local	1,761,815.150	103.973714	1,831,824.64	106.702660	1,879,903.63	48,078.99	0.10
Original Face:		Base	5,000,000.000	103.973714	1,831,824.64	106.702660	1,879,903.63	48,078.99	0.10
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,234,913.830	108.332858	1,337,817.45	114.181732	1,410,046.00	72,228.55	0.07
Original Face:		Base	3,262,241.000	108.332858	1,337,817.45	114.181732	1,410,046.00	72,228.55	0.07
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.291	01 Jan 2037		
		Local	2,861,287.930	103.967642	2,974,813.60	106.812572	3,056,215.23	81,401.63	0.16
Original Face:		Base	6,271,091.000	103.967642	2,974,813.60	106.812572	3,056,215.23	81,401.63	0.16
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	4,184,950.320	105.169090	4,401,274.18	106.332600	4,449,966.48	48,692.30	0.23
Original Face:		Base	12,000,000.000	105.169090	4,401,274.18	106.332600	4,449,966.48	48,692.30	0.23
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.888867	14,983,330.09	99.887200	14,983,080.00	-250.09	0.79
		Base		99.888867	14,983,330.09	99.887200	14,983,080.00	-250.09	0.79
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.583576	4,979,178.79	141.947500	7,097,375.00	2,118,196.21	0.37
		Base		99.583576	4,979,178.79	141.947500	7,097,375.00	2,118,196.21	0.37
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	1,227,579.770	99.996795	1,227,540.43	100.000400	1,227,584.68	44.25	0.06
Original Face:		Base	3,000,000.000	99.996795	1,227,540.43	100.000400	1,227,584.68	44.25	0.06
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.982581	9,998,258.10	103.022900	10,302,290.00	304,031.90	0.54
		Base		99.982581	9,998,258.10	103.022900	10,302,290.00	304,031.90	0.54
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.823875	4,991,193.76	88.805400	4,440,270.00	-550,923.76	0.23
		Base		99.823875	4,991,193.76	88.805400	4,440,270.00	-550,923.76	0.23

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36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6165	15 Mar 2020		
		Local	5,000,000.000	99.974661	4,998,733.05	99.885700	4,994,285.00	-4,448.05	0.26
	Original Face:	Base	5,000,000.000	99.974661	4,998,733.05	99.885700	4,994,285.00	-4,448.05	0.26
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	549,486.490	101.258895	556,403.95	112.370990	617,463.41	61,059.46	0.03
	Original Face:	Base	7,000,000.000	101.258895	556,403.95	112.370990	617,463.41	61,059.46	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,444,826.000	103.339416	2,526,468.90	103.717571	2,535,714.14	9,245.24	0.13
	Original Face:	Base	5,000,000.000	103.339416	2,526,468.90	103.717571	2,535,714.14	9,245.24	0.13
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	463,476.530	99.867344	462,861.70	106.161574	492,033.98	29,172.28	0.03
	Original Face:	Base	7,500,000.000	99.867344	462,861.70	106.161574	492,033.98	29,172.28	0.03
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	5,164,319.640	105.269996	5,436,479.08	103.966900	5,369,183.04	-67,296.04	0.28
	Original Face:	Base	10,000,000.000	105.269996	5,436,479.08	103.966900	5,369,183.04	-67,296.04	0.28
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	392,916.200	99.923449	392,615.42	106.161574	417,126.02	24,510.60	0.02
	Original Face:	Base	5,000,000.000	99.923449	392,615.42	106.161574	417,126.02	24,510.60	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	492,169.760	101.177844	497,966.75	112.727193	554,809.16	56,842.41	0.03
	Original Face:	Base	7,322,535.000	101.177844	497,966.75	112.727193	554,809.16	56,842.41	0.03
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,214,433.460	106.582819	3,426,033.80	112.431197	3,614,026.02	187,992.22	0.19
	Original Face:	Base	8,800,000.000	106.582819	3,426,033.80	112.431197	3,614,026.02	187,992.22	0.19
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.771058	4,988,552.89	111.566200	5,578,310.00	589,757.11	0.29
		Base		99.771058	4,988,552.89	111.566200	5,578,310.00	589,757.11	0.29
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.911477	4,995,573.87	111.214700	5,560,735.00	565,161.13	0.29
		Base		99.911477	4,995,573.87	111.214700	5,560,735.00	565,161.13	0.29

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36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.089876	5,004,493.78	102.926900	5,146,345.00	141,851.22	0.27
		Base		100.089876	5,004,493.78	102.926900	5,146,345.00	141,851.22	0.27
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2406	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.462000	10,046,200.00	46,200.00	0.53
		Base		100.000000	10,000,000.00	100.462000	10,046,200.00	46,200.00	0.53
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4561	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	99.791100	4,989,555.00	-10,445.00	0.26
		Base		100.000000	5,000,000.00	99.791100	4,989,555.00	-10,445.00	0.26
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.957910	4,997,895.51	111.991200	5,599,560.00	601,664.49	0.30
		Base		99.957910	4,997,895.51	111.991200	5,599,560.00	601,664.49	0.30
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	101.213200	9,109,188.00	109,188.00	0.48
		Base		100.000000	9,000,000.00	101.213200	9,109,188.00	109,188.00	0.48
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	113.414294	2,041,457.29	115.709100	2,082,763.80	41,306.51	0.11
		Base		113.414294	2,041,457.29	115.709100	2,082,763.80	41,306.51	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.984608	4,999,230.42	108.237400	5,411,870.00	412,639.58	0.29
		Base		99.984608	4,999,230.42	108.237400	5,411,870.00	412,639.58	0.29
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	2,179,316.160	109.062899	2,376,825.38	102.109500	2,225,288.83	-151,536.55	0.12
Original Face:		Base	4,000,000.000	109.062899	2,376,825.38	102.109500	2,225,288.83	-151,536.55	0.12
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,704,326.750	107.974826	1,840,243.84	105.356000	1,795,610.49	-44,633.35	0.09
Original Face:		Base	2,500,000.000	107.974826	1,840,243.84	105.356000	1,795,610.49	-44,633.35	0.09
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,380,879.360	107.720254	6,873,499.48	105.690200	6,743,964.16	-129,535.32	0.36
Original Face:		Base	8,000,000.000	107.720254	6,873,499.48	105.690200	6,743,964.16	-129,535.32	0.36

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38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,855,782.600	104.480676	1,938,934.21	102.919100	1,909,954.75	-28,979.46	0.10
Original Face:		Base	10,000,000.000	104.480676	1,938,934.21	102.919100	1,909,954.75	-28,979.46	0.10
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,119,268.450	103.860610	2,201,085.15	104.744200	2,219,810.78	18,725.63	0.12
Original Face:		Base	7,440,000.000	103.860610	2,201,085.15	104.744200	2,219,810.78	18,725.63	0.12
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,333,112.360	103.671757	1,382,061.00	106.195700	1,415,708.00	33,647.00	0.07
Original Face:		Base	4,500,000.000	103.671757	1,382,061.00	106.195700	1,415,708.00	33,647.00	0.07
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,131,043.670	105.451364	3,301,728.26	104.515700	3,272,432.21	-29,296.05	0.17
Original Face:		Base	7,600,000.000	105.451364	3,301,728.26	104.515700	3,272,432.21	-29,296.05	0.17
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.74072	20 Aug 2034		
		Local	2,011,127.420	109.700905	2,206,224.99	112.736800	2,267,280.70	61,055.71	0.12
Original Face:		Base	5,000,000.000	109.700905	2,206,224.99	112.736800	2,267,280.70	61,055.71	0.12
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12281	20 Apr 2037		
		Local	4,570,583.230	110.759200	5,062,341.42	112.947400	5,162,354.92	100,013.50	0.27
Original Face:		Base	10,000,000.000	110.759200	5,062,341.42	112.947400	5,162,354.92	100,013.50	0.27
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.881234	3,376,140.11	99.410300	3,230,834.75	-145,305.36	0.17
Original Face:		Base	3,250,000.000	103.881234	3,376,140.11	99.410300	3,230,834.75	-145,305.36	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.650708	5,232,535.39	99.505000	4,975,250.00	-257,285.39	0.26
Original Face:		Base	5,000,000.000	104.650708	5,232,535.39	99.505000	4,975,250.00	-257,285.39	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,960,023.020	100.294058	2,968,727.21	100.921700	2,987,305.55	18,578.34	0.16
Original Face:		Base	3,000,000.000	100.294058	2,968,727.21	100.921700	2,987,305.55	18,578.34	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.391566	5,287,388.10	107.807500	5,852,869.18	565,481.08	0.31
Original Face:		Base	5,429,000.000	97.391566	5,287,388.10	107.807500	5,852,869.18	565,481.08	0.31

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38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		4,924,476.950	Local	103.037346	5,074,050.36	104.436000	5,142,926.75	68,876.39	0.27
	Original Face:	5,000,000.000	Base	103.037346	5,074,050.36	104.436000	5,142,926.75	68,876.39	0.27
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		5,000,000.000	Local	99.990408	4,999,520.38	99.791200	4,989,560.00	-9,960.38	0.26
	Original Face:	5,000,000.000	Base	99.990408	4,999,520.38	99.791200	4,989,560.00	-9,960.38	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		5,000,000.000	Local	99.888910	4,994,445.48	112.251200	5,612,560.00	618,114.52	0.30
			Base	99.888910	4,994,445.48	112.251200	5,612,560.00	618,114.52	0.30
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		5,000,000.000	Local	99.985033	4,999,251.64	100.148000	5,007,400.00	8,148.36	0.26
			Base	99.985033	4,999,251.64	100.148000	5,007,400.00	8,148.36	0.26
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		5,000,000.000	Local	99.103791	4,955,189.56	137.716600	6,885,830.00	1,930,640.44	0.36
			Base	99.103791	4,955,189.56	137.716600	6,885,830.00	1,930,640.44	0.36
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		10,000,000.000	Local	110.383686	11,038,368.57	113.682100	11,368,210.00	329,841.43	0.60
	Original Face:	10,000,000.000	Base	110.383686	11,038,368.57	113.682100	11,368,210.00	329,841.43	0.60
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		5,775,000.000	Local	108.453169	6,263,170.50	107.686000	6,218,866.50	-44,304.00	0.33
	Original Face:	5,775,000.000	Base	108.453169	6,263,170.50	107.686000	6,218,866.50	-44,304.00	0.33
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		9,343,277.700	Local	102.976916	9,621,419.22	103.727000	9,691,501.66	70,082.44	0.51
	Original Face:	10,000,000.000	Base	102.976916	9,621,419.22	103.727000	9,691,501.66	70,082.44	0.51
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		10,000,000.000	Local	100.318410	10,031,841.01	102.040700	10,204,070.00	172,228.99	0.54
	Original Face:	10,000,000.000	Base	100.318410	10,031,841.01	102.040700	10,204,070.00	172,228.99	0.54
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		5,000,000.000	Local	97.773079	4,888,653.94	126.703100	6,335,155.00	1,446,501.06	0.33
			Base	97.773079	4,888,653.94	126.703100	6,335,155.00	1,446,501.06	0.33

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48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.1971	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.288300	4,964,415.00	-35,585.00	0.26
		Base		100.000000	5,000,000.00	99.288300	4,964,415.00	-35,585.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.950209	3,998,008.34	104.559600	4,182,384.00	184,375.66	0.22
		Base		99.950209	3,998,008.34	104.559600	4,182,384.00	184,375.66	0.22
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.942473	3,497,986.57	100.458700	3,516,054.50	18,067.93	0.19
		Base		99.942473	3,497,986.57	100.458700	3,516,054.50	18,067.93	0.19
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	101.996200	3,059,886.00	59,886.00	0.16
		Base		100.000000	3,000,000.00	101.996200	3,059,886.00	59,886.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.443271	1,988,865.42	107.427700	2,148,554.00	159,688.58	0.11
		Base		99.443271	1,988,865.42	107.427700	2,148,554.00	159,688.58	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.945372	2,998,361.15	112.511900	3,375,357.00	376,995.85	0.18
		Base		99.945372	2,998,361.15	112.511900	3,375,357.00	376,995.85	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.640082	4,982,004.08	136.378400	6,818,920.00	1,836,915.92	0.36
		Base		99.640082	4,982,004.08	136.378400	6,818,920.00	1,836,915.92	0.36
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.994717	5,799,693.56	100.073530	5,804,264.74	4,571.18	0.31
Original Face:		Base	5,800,000.000	99.994717	5,799,693.56	100.073530	5,804,264.74	4,571.18	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	107.634180	3,064,345.11	107.693100	3,066,022.56	1,677.45	0.16
		Base		107.634180	3,064,345.11	107.693100	3,066,022.56	1,677.45	0.16
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.557076	4,977,853.79	101.817200	5,090,860.00	113,006.21	0.27
		Base		99.557076	4,977,853.79	101.817200	5,090,860.00	113,006.21	0.27

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59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.942814	9,994,281.40	113.305200	11,330,520.00	1,336,238.60	0.60
		Base		99.942814	9,994,281.40	113.305200	11,330,520.00	1,336,238.60	0.60
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		Local	5,000,000.000	101.189320	5,059,466.02	101.108600	5,055,430.00	-4,036.02	0.27
		Base		101.189320	5,059,466.02	101.108600	5,055,430.00	-4,036.02	0.27
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	111.113422	3,444,516.08	114.354900	3,545,001.90	100,485.82	0.19
		Base		111.113422	3,444,516.08	114.354900	3,545,001.90	100,485.82	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.845090	4,992,254.52	94.072800	4,703,640.00	-288,614.52	0.25
		Base		99.845090	4,992,254.52	94.072800	4,703,640.00	-288,614.52	0.25
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.930009	7,494,750.64	109.499000	8,212,425.00	717,674.36	0.43
		Base		99.930009	7,494,750.64	109.499000	8,212,425.00	717,674.36	0.43
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.904726	2,997,141.79	113.203400	3,396,102.00	398,960.21	0.18
		Base		99.904726	2,997,141.79	113.203400	3,396,102.00	398,960.21	0.18
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.935907	2,998,077.20	100.753200	3,022,596.00	24,518.80	0.16
		Base		99.935907	2,998,077.20	100.753200	3,022,596.00	24,518.80	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.465464	7,957,237.11	97.938600	7,835,088.00	-122,149.11	0.41
		Base		99.465464	7,957,237.11	97.938600	7,835,088.00	-122,149.11	0.41
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.912335	4,995,616.77	112.809900	5,640,495.00	644,878.23	0.30
		Base		99.912335	4,995,616.77	112.809900	5,640,495.00	644,878.23	0.30
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.866301	4,993,315.07	104.420100	5,221,005.00	227,689.93	0.28
		Base		99.866301	4,993,315.07	104.420100	5,221,005.00	227,689.93	0.28

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709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		Local	4,000,000.000	99.991254	3,999,650.14	100.617500	4,024,700.00	25,049.86	0.21
		Base		99.991254	3,999,650.14	100.617500	4,024,700.00	25,049.86	0.21
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	104.542700	4,181,708.00	181,708.00	0.22
		Base		100.000000	4,000,000.00	104.542700	4,181,708.00	181,708.00	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.841734	4,992,086.72	108.255500	5,412,775.00	420,688.28	0.29
		Base		99.841734	4,992,086.72	108.255500	5,412,775.00	420,688.28	0.29
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.340290	4,967,014.51	112.284600	5,614,230.00	647,215.49	0.30
		Base		99.340290	4,967,014.51	112.284600	5,614,230.00	647,215.49	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	5,000,000.000	99.998539	4,999,926.96	99.998539	4,999,926.95	-0.01	0.26
		Base		99.998539	4,999,926.96	99.998539	4,999,926.95	-0.01	0.26
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.792495	2,993,774.86	104.052300	3,121,569.00	127,794.14	0.16
		Base		99.792495	2,993,774.86	104.052300	3,121,569.00	127,794.14	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.939794	9,794,099.85	139.079900	13,629,830.20	3,835,730.35	0.72
		Base		99.939794	9,794,099.85	139.079900	13,629,830.20	3,835,730.35	0.72
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.974538	2,999,236.15	101.993200	3,059,796.00	60,559.85	0.16
		Base		99.974538	2,999,236.15	101.993200	3,059,796.00	60,559.85	0.16
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.517842	3,980,713.68	96.210100	3,848,404.00	-132,309.68	0.20
		Base		99.517842	3,980,713.68	96.210100	3,848,404.00	-132,309.68	0.20
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	128.001000	6,400,050.00	1,400,050.00	0.34
		Base		100.000000	5,000,000.00	128.001000	6,400,050.00	1,400,050.00	0.34

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844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		4,000,000.000	Local	99.975969	3,999,038.75	108.083700	4,323,348.00	324,309.25	0.23
			Base	99.975969	3,999,038.75	108.083700	4,323,348.00	324,309.25	0.23
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		5,000,000.000	Local	99.866033	4,993,301.66	102.353300	5,117,665.00	124,363.34	0.27
			Base	99.866033	4,993,301.66	102.353300	5,117,665.00	124,363.34	0.27
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6721	15 Feb 2017		
		10,000,000.000	Local	100.000000	10,000,000.00	100.017000	10,001,700.00	1,700.00	0.53
			Base	100.000000	10,000,000.00	100.017000	10,001,700.00	1,700.00	0.53
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		4,000,000.000	Local	99.790916	3,991,636.62	111.141000	4,445,640.00	454,003.38	0.23
			Base	99.790916	3,991,636.62	111.141000	4,445,640.00	454,003.38	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		5,000,000.000	Local	110.406846	5,520,342.32	137.657400	6,882,870.00	1,362,527.68	0.36
			Base	110.406846	5,520,342.32	137.657400	6,882,870.00	1,362,527.68	0.36
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		10,000,000.000	Local	99.991511	9,999,151.07	110.828300	11,082,830.00	1,083,678.93	0.59
			Base	99.991511	9,999,151.07	110.828300	11,082,830.00	1,083,678.93	0.59
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		5,000,000.000	Local	99.742543	4,987,127.14	107.333700	5,366,685.00	379,557.86	0.28
			Base	99.742543	4,987,127.14	107.333700	5,366,685.00	379,557.86	0.28
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		5,000,000.000	Local	99.792242	4,989,612.08	100.764100	5,038,205.00	48,592.92	0.27
			Base	99.792242	4,989,612.08	100.764100	5,038,205.00	48,592.92	0.27
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		3,000,000.000	Local	99.605310	2,988,159.30	111.857600	3,355,728.00	367,568.70	0.18
			Base	99.605310	2,988,159.30	111.857600	3,355,728.00	367,568.70	0.18
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		10,000,000.000	Local	99.934651	9,993,465.08	102.482300	10,248,230.00	254,764.92	0.54
			Base	99.934651	9,993,465.08	102.482300	10,248,230.00	254,764.92	0.54

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911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.607487	4,980,374.36	140.653700	7,032,685.00	2,052,310.64	0.37
		Base		99.607487	4,980,374.36	140.653700	7,032,685.00	2,052,310.64	0.37
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.916842	9,991,684.21	101.375900	10,137,590.00	145,905.79	0.54
		Base		99.916842	9,991,684.21	101.375900	10,137,590.00	145,905.79	0.54
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	103.872700	5,193,635.00	193,635.00	0.27
		Base		100.000000	5,000,000.00	103.872700	5,193,635.00	193,635.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	104.554225	5,227,711.23	108.921900	5,446,095.00	218,383.77	0.29
		Base		104.554225	5,227,711.23	108.921900	5,446,095.00	218,383.77	0.29
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	106.251054	5,312,552.71	112.570300	5,628,515.00	315,962.29	0.30
		Base		106.251054	5,312,552.71	112.570300	5,628,515.00	315,962.29	0.30
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	115.388171	11,538,817.08	120.726600	12,072,660.00	533,842.92	0.64
		Base		115.388171	11,538,817.08	120.726600	12,072,660.00	533,842.92	0.64
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	117.967020	11,796,702.04	131.101600	13,110,160.00	1,313,457.96	0.69
		Base		117.967020	11,796,702.04	131.101600	13,110,160.00	1,313,457.96	0.69
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	120.334900	9,025,117.47	137.937500	10,345,312.50	1,320,195.03	0.55
		Base		120.334900	9,025,117.47	137.937500	10,345,312.50	1,320,195.03	0.55
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	126.421677	6,321,083.84	141.460900	7,073,045.00	751,961.16	0.37
		Base		126.421677	6,321,083.84	141.460900	7,073,045.00	751,961.16	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	129.112037	6,455,601.86	145.296900	7,264,845.00	809,243.14	0.38
		Base		129.112037	6,455,601.86	145.296900	7,264,845.00	809,243.14	0.38

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912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	115.584185	5,779,209.27	142.390600	7,119,530.00	1,340,320.73	0.38
			Base	115.584185	5,779,209.27	142.390600	7,119,530.00	1,340,320.73	0.38
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	126.334901	9,475,117.59	150.000000	11,250,000.00	1,774,882.41	0.59
			Base	126.334901	9,475,117.59	150.000000	11,250,000.00	1,774,882.41	0.59
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	119.607776	8,970,583.23	142.476600	10,685,745.00	1,715,161.77	0.56
			Base	119.607776	8,970,583.23	142.476600	10,685,745.00	1,715,161.77	0.56
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		2,500,000.000	Local	147.024726	3,675,618.14	151.734400	3,793,360.00	117,741.86	0.20
			Base	147.024726	3,675,618.14	151.734400	3,793,360.00	117,741.86	0.20
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	122.583702	12,258,370.17	150.453100	15,045,310.00	2,786,939.83	0.79
			Base	122.583702	12,258,370.17	150.453100	15,045,310.00	2,786,939.83	0.79
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		5,000,000.000	Local	140.947488	7,047,374.39	142.398400	7,119,920.00	72,545.61	0.38
			Base	140.947488	7,047,374.39	142.398400	7,119,920.00	72,545.61	0.38
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		5,000,000.000	Local	133.818894	6,690,944.72	139.882800	6,994,140.00	303,195.28	0.37
			Base	133.818894	6,690,944.72	139.882800	6,994,140.00	303,195.28	0.37
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	138.957678	6,947,883.88	140.312500	7,015,625.00	67,741.12	0.37
			Base	138.957678	6,947,883.88	140.312500	7,015,625.00	67,741.12	0.37
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	122.623239	3,065,580.97	152.609400	3,815,235.00	749,654.03	0.20
			Base	122.623239	3,065,580.97	152.609400	3,815,235.00	749,654.03	0.20
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.934768	4,996,738.38	101.828100	5,091,405.00	94,666.62	0.27
			Base	99.934768	4,996,738.38	101.828100	5,091,405.00	94,666.62	0.27

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912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.303245	5,065,162.23	105.687500	5,284,375.00	219,212.77	0.28
			Base	101.303245	5,065,162.23	105.687500	5,284,375.00	219,212.77	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.827700	4,991,385.02	101.796900	5,089,845.00	98,459.98	0.27
			Base	99.827700	4,991,385.02	101.796900	5,089,845.00	98,459.98	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.777874	4,988,893.69	104.226600	5,211,330.00	222,436.31	0.28
			Base	99.777874	4,988,893.69	104.226600	5,211,330.00	222,436.31	0.28
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.992867	4,999,643.37	100.226600	5,011,330.00	11,686.63	0.26
			Base	99.992867	4,999,643.37	100.226600	5,011,330.00	11,686.63	0.26
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	100.776037	5,038,801.85	102.210900	5,110,545.00	71,743.15	0.27
			Base	100.776037	5,038,801.85	102.210900	5,110,545.00	71,743.15	0.27
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	102.506158	5,125,307.88	106.953100	5,347,655.00	222,347.12	0.28
			Base	102.506158	5,125,307.88	106.953100	5,347,655.00	222,347.12	0.28
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	102.412988	5,120,649.42	107.484400	5,374,220.00	253,570.58	0.28
			Base	102.412988	5,120,649.42	107.484400	5,374,220.00	253,570.58	0.28
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	105.023438	2,625,585.94	105.125000	2,628,125.00	2,539.06	0.14
			Base	105.023438	2,625,585.94	105.125000	2,628,125.00	2,539.06	0.14
912828G46	US TREASURY N/B 11/16 0.5					0.5	30 Nov 2016		
		5,000,000.000	Local	99.787063	4,989,353.17	100.148400	5,007,420.00	18,066.83	0.26
			Base	99.787063	4,989,353.17	100.148400	5,007,420.00	18,066.83	0.26
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	107.031202	10,703,120.21	109.687500	10,968,750.00	265,629.79	0.58
			Base	107.031202	10,703,120.21	109.687500	10,968,750.00	265,629.79	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.319530	10,231,952.97	110.812500	11,081,250.00	849,297.03	0.59
			Base	102.319530	10,231,952.97	110.812500	11,081,250.00	849,297.03	0.59
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	104.775080	5,238,753.99	106.773400	5,338,670.00	99,916.01	0.28
			Base	104.775080	5,238,753.99	106.773400	5,338,670.00	99,916.01	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.455873	7,534,190.48	102.906200	7,717,965.00	183,774.52	0.41
			Base	100.455873	7,534,190.48	102.906200	7,717,965.00	183,774.52	0.41
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	102.027418	5,101,370.91	102.468800	5,123,440.00	22,069.09	0.27
			Base	102.027418	5,101,370.91	102.468800	5,123,440.00	22,069.09	0.27
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.225279	5,061,263.93	104.382800	5,219,140.00	157,876.07	0.28
			Base	101.225279	5,061,263.93	104.382800	5,219,140.00	157,876.07	0.28
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	104.367830	5,218,391.48	104.726600	5,236,330.00	17,938.52	0.28
			Base	104.367830	5,218,391.48	104.726600	5,236,330.00	17,938.52	0.28
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	103.829074	10,382,907.36	104.203100	10,420,310.00	37,402.64	0.55
			Base	103.829074	10,382,907.36	104.203100	10,420,310.00	37,402.64	0.55
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	104.954691	10,495,469.10	105.296900	10,529,690.00	34,220.90	0.56
			Base	104.954691	10,495,469.10	105.296900	10,529,690.00	34,220.90	0.56
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	105.002982	5,250,149.11	105.257800	5,262,890.00	12,740.89	0.28
			Base	105.002982	5,250,149.11	105.257800	5,262,890.00	12,740.89	0.28
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	108.574388	5,428,719.42	111.851600	5,592,580.00	163,860.58	0.30
			Base	108.574388	5,428,719.42	111.851600	5,592,580.00	163,860.58	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
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	105.513201	7,913,490.04	105.851600	7,938,870.00	25,379.96	0.42
			Base	105.513201	7,913,490.04	105.851600	7,938,870.00	25,379.96	0.42
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	111.390276	5,569,513.80	111.476600	5,573,830.00	4,316.20	0.29
			Base	111.390276	5,569,513.80	111.476600	5,573,830.00	4,316.20	0.29
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	100.704225	10,070,422.45	100.820300	10,082,030.00	11,607.55	0.53
			Base	100.704225	10,070,422.45	100.820300	10,082,030.00	11,607.55	0.53
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	103.946730	7,796,004.76	104.328100	7,824,607.50	28,602.74	0.41
			Base	103.946730	7,796,004.76	104.328100	7,824,607.50	28,602.74	0.41
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.616103	5,030,805.17	106.968800	5,348,440.00	317,634.83	0.28
			Base	100.616103	5,030,805.17	106.968800	5,348,440.00	317,634.83	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	100.584474	5,029,223.70	100.730500	5,036,525.00	7,301.30	0.27
			Base	100.584474	5,029,223.70	100.730500	5,036,525.00	7,301.30	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.453981	4,972,699.03	107.046900	5,352,345.00	379,645.97	0.28
			Base	99.453981	4,972,699.03	107.046900	5,352,345.00	379,645.97	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	100.675207	17,618,161.29	100.796900	17,639,457.50	21,296.21	0.93
			Base	100.675207	17,618,161.29	100.796900	17,639,457.50	21,296.21	0.93
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.855831	10,085,583.07	100.984400	10,098,440.00	12,856.93	0.53
			Base	100.855831	10,085,583.07	100.984400	10,098,440.00	12,856.93	0.53
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.351934	5,017,596.68	104.187500	5,209,375.00	191,778.32	0.28
			Base	100.351934	5,017,596.68	104.187500	5,209,375.00	191,778.32	0.28

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912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	101.614189	10,161,418.86	101.753900	10,175,390.00	13,971.14	0.54
			Base	101.614189	10,161,418.86	101.753900	10,175,390.00	13,971.14	0.54
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	100.775073	10,077,507.34	101.765600	10,176,560.00	99,052.66	0.54
			Base	100.775073	10,077,507.34	101.765600	10,176,560.00	99,052.66	0.54
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	105.485291	5,274,264.57	105.414100	5,270,705.00	-3,559.57	0.28
			Base	105.485291	5,274,264.57	105.414100	5,270,705.00	-3,559.57	0.28
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.824334	10,182,433.38	102.015600	10,201,560.00	19,126.62	0.54
			Base	101.824334	10,182,433.38	102.015600	10,201,560.00	19,126.62	0.54
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	109.517372	5,475,868.59	110.203100	5,510,155.00	34,286.41	0.29
			Base	109.517372	5,475,868.59	110.203100	5,510,155.00	34,286.41	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.402300	5,170,115.02	104.859400	5,242,970.00	72,854.98	0.28
			Base	103.402300	5,170,115.02	104.859400	5,242,970.00	72,854.98	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.376357	10,137,635.68	101.671900	10,167,190.00	29,554.32	0.54
			Base	101.376357	10,137,635.68	101.671900	10,167,190.00	29,554.32	0.54
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.605737	5,030,286.87	101.000000	5,050,000.00	19,713.13	0.27
			Base	100.605737	5,030,286.87	101.000000	5,050,000.00	19,713.13	0.27
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.661580	10,066,157.98	101.031200	10,103,120.00	36,962.02	0.53
			Base	100.661580	10,066,157.98	101.031200	10,103,120.00	36,962.02	0.53
912828SK7	US TREASURY N/B 03/15 0.375					0.375	15 Mar 2015		
		5,500,000.000	Local	100.015319	5,500,842.56	100.015319	5,500,842.55	-0.01	0.29
			Base	100.015319	5,500,842.56	100.015319	5,500,842.55	-0.01	0.29

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912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.876778	4,993,838.92	101.765600	5,088,280.00	94,441.08	0.27
			Base	99.876778	4,993,838.92	101.765600	5,088,280.00	94,441.08	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.013339	5,000,666.93	100.013339	5,000,666.95	0.02	0.26
			Base	100.013339	5,000,666.93	100.013339	5,000,666.95	0.02	0.26
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.647922	5,032,396.11	101.679700	5,083,985.00	51,588.89	0.27
			Base	100.647922	5,032,396.11	101.679700	5,083,985.00	51,588.89	0.27
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.019609	10,001,960.90	100.113300	10,011,330.00	9,369.10	0.53
			Base	100.019609	10,001,960.90	100.113300	10,011,330.00	9,369.10	0.53
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.303611	4,965,180.55	99.492200	4,974,610.00	9,429.45	0.26
			Base	99.303611	4,965,180.55	99.492200	4,974,610.00	9,429.45	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.417067	4,970,853.36	100.734400	5,036,720.00	65,866.64	0.27
			Base	99.417067	4,970,853.36	100.734400	5,036,720.00	65,866.64	0.27
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.924485	9,992,448.54	100.082000	10,008,200.00	15,751.46	0.53
			Base	99.924485	9,992,448.54	100.082000	10,008,200.00	15,751.46	0.53
912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.942128	4,997,106.39	100.062500	5,003,125.00	6,018.61	0.26
			Base	99.942128	4,997,106.39	100.062500	5,003,125.00	6,018.61	0.26
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.454527	4,972,726.37	99.250000	4,962,500.00	-10,226.37	0.26
			Base	99.454527	4,972,726.37	99.250000	4,962,500.00	-10,226.37	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.970556	4,998,527.81	100.062500	5,003,125.00	4,597.19	0.26
			Base	99.970556	4,998,527.81	100.062500	5,003,125.00	4,597.19	0.26

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912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	99.803650	4,990,182.51	100.085900	5,004,295.00	14,112.49	0.26
		Base		99.803650	4,990,182.51	100.085900	5,004,295.00	14,112.49	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	98.707709	4,935,385.43	100.570300	5,028,515.00	93,129.57	0.27
		Base		98.707709	4,935,385.43	100.570300	5,028,515.00	93,129.57	0.27
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.266157	7,444,961.75	99.156200	7,436,715.00	-8,246.75	0.39
		Base		99.266157	7,444,961.75	99.156200	7,436,715.00	-8,246.75	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		Local	10,000,000.000	99.883587	9,988,358.66	100.054700	10,005,470.00	17,111.34	0.53
		Base		99.883587	9,988,358.66	100.054700	10,005,470.00	17,111.34	0.53
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		Local	10,000,000.000	99.915483	9,991,548.29	99.953100	9,995,310.00	3,761.71	0.53
		Base		99.915483	9,991,548.29	99.953100	9,995,310.00	3,761.71	0.53
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		Local	5,000,000.000	100.012403	5,000,620.14	100.140600	5,007,030.00	6,409.86	0.26
		Base		100.012403	5,000,620.14	100.140600	5,007,030.00	6,409.86	0.26
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	102,177.000	104.970130	107,255.33	101.656200	103,869.26	-3,386.07	0.01
Original Face:		Base	100,000.000	104.970130	107,255.33	101.656200	103,869.26	-3,386.07	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		Local	5,000,000.000	99.662431	4,983,121.56	99.953100	4,997,655.00	14,533.44	0.26
		Base		99.662431	4,983,121.56	99.953100	4,997,655.00	14,533.44	0.26
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		Local	10,000,000.000	99.982367	9,998,236.72	100.031200	10,003,120.00	4,883.28	0.53
		Base		99.982367	9,998,236.72	100.031200	10,003,120.00	4,883.28	0.53
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.058747	5,002,937.33	100.437500	5,021,875.00	18,937.67	0.27
		Base		100.058747	5,002,937.33	100.437500	5,021,875.00	18,937.67	0.27

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912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		5,000,000.000	Local	100.390394	5,019,519.72	100.796900	5,039,845.00	20,325.28	0.27
			Base	100.390394	5,019,519.72	100.796900	5,039,845.00	20,325.28	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.076592	10,007,659.17	100.367200	10,036,720.00	29,060.83	0.53
			Base	100.076592	10,007,659.17	100.367200	10,036,720.00	29,060.83	0.53
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.920741	4,996,037.03	102.234400	5,111,720.00	115,682.97	0.27
			Base	99.920741	4,996,037.03	102.234400	5,111,720.00	115,682.97	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		3,026,000.000	Local	102.187800	3,092,202.84	102.329900	3,096,502.77	4,299.93	0.16
			Base	102.187800	3,092,202.84	102.329900	3,096,502.77	4,299.93	0.16
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		7,000,000.000	Local	99.927335	6,994,913.45	113.144500	7,920,115.00	925,201.55	0.42
			Base	99.927335	6,994,913.45	113.144500	7,920,115.00	925,201.55	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		5,000,000.000	Local	101.831927	5,091,596.33	106.900500	5,345,025.00	253,428.67	0.28
Original Face:		5,000,000.000	Base	101.831927	5,091,596.33	106.900500	5,345,025.00	253,428.67	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		5,000,000.000	Local	102.812171	5,140,608.55	102.484800	5,124,240.00	-16,368.55	0.27
Original Face:		5,000,000.000	Base	102.812171	5,140,608.55	102.484800	5,124,240.00	-16,368.55	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		7,400,000.000	Local	101.117166	7,482,670.28	105.707500	7,822,355.00	339,684.72	0.41
Original Face:		7,400,000.000	Base	101.117166	7,482,670.28	105.707500	7,822,355.00	339,684.72	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		1,729,889.810	Local	99.999610	1,729,883.07	100.139390	1,732,301.10	2,418.03	0.09
Original Face:		2,000,000.000	Base	99.999610	1,729,883.07	100.139390	1,732,301.10	2,418.03	0.09
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		5,000,000.000	Local	99.918718	4,995,935.91	109.784600	5,489,230.00	493,294.09	0.29
			Base	99.918718	4,995,935.91	109.784600	5,489,230.00	493,294.09	0.29

& 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
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.886188	4,994,309.42	132.318900	6,615,945.00	1,621,635.58	0.35
		Base		99.886188	4,994,309.42	132.318900	6,615,945.00	1,621,635.58	0.35
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	103.194000	5,159,700.00	159,700.00	0.27
		Base		100.000000	5,000,000.00	103.194000	5,159,700.00	159,700.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.995063	3,999,802.53	99.995063	3,999,802.52	-0.01	0.21
		Base		99.995063	3,999,802.53	99.995063	3,999,802.52	-0.01	0.21
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.1871	26 Sep 2017		
		Local	10,000,000.000	97.299107	9,729,910.71	98.472330	9,847,233.00	117,322.29	0.52
		Base		97.299107	9,729,910.71	98.472330	9,847,233.00	117,322.29	0.52
US DOLLAR Total									
		Local	1,749,838,785.320		1,811,694,005.29		1,890,700,388.27	79,006,382.98	99.82
	Original Face:	Base	1,161,004,190.000		1,811,694,005.29		1,890,700,388.27	79,006,382.98	99.82
FIXED INCOME Total									
		Base	1,749,838,785.320		1,811,694,005.29		1,890,700,388.27	79,006,382.98	99.82
	Original Face:		1,161,004,190.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,753,220,236.750	Base	1,815,075,456.72		1,894,081,839.70	79,006,382.98	100.00
Original Face:		1,161,004,190.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	308,631.090	1.000000	308,631.09	1.000000	308,631.09	0.00	0.12
		Base		1.000000	308,631.09	1.000000	308,631.09	0.00	0.12
US DOLLAR Total									
		Local	308,631.090		308,631.09		308,631.09	0.00	0.12
		Base			308,631.09		308,631.09	0.00	0.12
CASH Total									
		Base	308,631.090		308,631.09		308,631.09	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06406HCC1	BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2					1.2	20 Feb 2015		
		Local	1,000,000.000	99.998954	999,989.54	99.998954	999,989.54	0.00	0.38
		Base		99.998954	999,989.54	99.998954	999,989.54	0.00	0.38
13738KQX8	CAN AST & CAN LTD JT					0.22	31 Mar 2015		
		Local	2,500,000.000	99.964556	2,499,113.89	99.964556	2,499,113.89	0.00	0.94
		Base		99.964556	2,499,113.89	99.964556	2,499,113.89	0.00	0.94
14912L5A5	CATERPILLAR FINANCIAL SE SR UNSECURED 02/15 VAR					0.5816	09 Feb 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
15963UUW4	CHARIOT FNDG LLC					0.26	30 Jul 2015		
		Local	5,000,000.000	99.870722	4,993,536.11	99.839110	4,991,955.50	-1,580.61	1.88
		Base		99.870722	4,993,536.11	99.839110	4,991,955.50	-1,580.61	1.88
3130A2VP8	FEDERAL HOME LOAN BANK BONDS 02/15 0.08					0.08	20 Feb 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	500,000.000	99.997774	499,988.87	99.997774	499,988.87	0.00	0.19
		Base		99.997774	499,988.87	99.997774	499,988.87	0.00	0.19
459200HJ3	IBM CORP SR UNSECURED 02/15 VAR					0.2121	04 Feb 2015		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.19
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.19
87019SPH1	SWEDBANK					0.16	17 Feb 2015		
		Local	5,000,000.000	99.992889	4,999,644.44	99.992889	4,999,644.44	0.00	1.89
		Base		99.992889	4,999,644.44	99.992889	4,999,644.44	0.00	1.89
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
979QHR003	SOUTH STREET REPO					0.14	02 Feb 2015		
		Local	28,494,848.540	100.000000	28,494,848.54	100.000000	28,494,848.54	0.00	10.75
		Base		100.000000	28,494,848.54	100.000000	28,494,848.54	0.00	10.75
979QHR003	SOUTH STREET REPO					0.16	02 Feb 2015		
		Local	46,505,151.460	100.000000	46,505,151.46	100.000000	46,505,151.46	0.00	17.55
		Base		100.000000	46,505,151.46	100.000000	46,505,151.46	0.00	17.55
US DOLLAR Total									
		Local	93,500,000.000		93,492,272.85		93,490,692.24	-1,580.61	35.28
		Base			93,492,272.85		93,490,692.24	-1,580.61	35.28
CASH EQUIVALENT Total									
		Base	93,500,000.000		93,492,272.85		93,490,692.24	-1,580.61	35.28

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		Local	784,000.000	100.898324	791,042.86	101.019900	791,996.02	953.16	0.30
		Base		100.898324	791,042.86	101.019900	791,996.02	953.16	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.90885	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.199800	500,999.00	999.00	0.19
		Base		100.000000	500,000.00	100.199800	500,999.00	999.00	0.19
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	112.070732	560,353.66	111.821700	559,108.50	-1,245.16	0.21
		Base		112.070732	560,353.66	111.821700	559,108.50	-1,245.16	0.21
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6832	13 Nov 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.210200	1,002,102.00	2,102.00	0.38
		Base		100.000000	1,000,000.00	100.210200	1,002,102.00	2,102.00	0.38
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	1,000,000.000	100.500882	1,005,008.82	100.484000	1,004,840.00	-168.82	0.38
		Base		100.500882	1,005,008.82	100.484000	1,004,840.00	-168.82	0.38
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.988626	499,943.13	100.663000	503,315.00	3,371.87	0.19
		Base		99.988626	499,943.13	100.663000	503,315.00	3,371.87	0.19
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7626	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.371300	501,856.50	1,856.50	0.19
		Base		100.000000	500,000.00	100.371300	501,856.50	1,856.50	0.19
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.936022	499,680.11	101.892900	509,464.50	9,784.39	0.19
		Base		99.936022	499,680.11	101.892900	509,464.50	9,784.39	0.19
03523TBM9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8					0.8	15 Jul 2015		
		Local	1,500,000.000	100.206533	1,503,098.00	100.172800	1,502,592.00	-506.00	0.57
		Base		100.206533	1,503,098.00	100.172800	1,502,592.00	-506.00	0.57
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.63235	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.603900	1,992,078.00	-7,922.00	0.75
		Base		100.000000	2,000,000.00	99.603900	1,992,078.00	-7,922.00	0.75
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.28235	03 May 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.48235	03 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.099300	1,000,993.00	993.00	0.38
		Base		100.000000	1,000,000.00	100.099300	1,000,993.00	993.00	0.38
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	100.740933	755,557.00	102.454200	768,406.50	12,849.50	0.29
		Base		100.740933	755,557.00	102.454200	768,406.50	12,849.50	0.29
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.974772	499,873.86	102.461600	512,308.00	12,434.14	0.19
		Base		99.974772	499,873.86	102.461600	512,308.00	12,434.14	0.19
06423AAV5	BANK ONE CORP SUBORDINATED 04/15 4.9					4.9	30 Apr 2015		
		Local	500,000.000	101.098244	505,491.22	101.098244	505,491.22	0.00	0.19
		Base		101.098244	505,491.22	101.098244	505,491.22	0.00	0.19
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.957313	999,573.13	100.262900	1,002,629.00	3,055.87	0.38
		Base		99.957313	999,573.13	100.262900	1,002,629.00	3,055.87	0.38
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.993304	999,933.04	100.970200	1,009,702.00	9,768.96	0.38
		Base		99.993304	999,933.04	100.970200	1,009,702.00	9,768.96	0.38
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.961980	999,619.80	101.789400	1,017,894.00	18,274.20	0.38
		Base		99.961980	999,619.80	101.789400	1,017,894.00	18,274.20	0.38
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.247238	1,984,944.76	99.791000	1,995,820.00	10,875.24	0.75
		Base		99.247238	1,984,944.76	99.791000	1,995,820.00	10,875.24	0.75
14912L5B3	CATERPILLAR FINANCIAL SE SR UNSECURED 03/15 1.05					1.05	26 Mar 2015		
		Local	1,200,000.000	100.116663	1,201,399.95	100.116663	1,201,399.96	0.01	0.45
		Base		100.116663	1,201,399.95	100.116663	1,201,399.96	0.01	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.47435	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.150800	1,001,508.00	1,508.00	0.38
		Base		100.000000	1,000,000.00	100.150800	1,001,508.00	1,508.00	0.38
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.881458	499,407.29	100.335300	501,676.50	2,269.21	0.19
		Base		99.881458	499,407.29	100.335300	501,676.50	2,269.21	0.19
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.3856	28 Aug 2015		
		Local	2,049,000.000	100.059812	2,050,225.55	100.079700	2,050,633.05	407.50	0.77
		Base		100.059812	2,050,225.55	100.079700	2,050,633.05	407.50	0.77
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	2,000,000.000	100.058730	2,001,174.60	100.058730	2,001,174.60	0.00	0.76
		Base		100.058730	2,001,174.60	100.058730	2,001,174.60	0.00	0.76
191216BB5	COCA COLA CO/THE SR UNSECURED 03/15 VAR					0.21485	05 Mar 2015		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.19
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.19
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.887408	499,437.04	100.653000	503,265.00	3,827.96	0.19
		Base		99.887408	499,437.04	100.653000	503,265.00	3,827.96	0.19
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.7311	21 May 2015		
		Local	2,000,000.000	99.994269	1,999,885.38	99.961200	1,999,224.00	-661.38	0.75
		Base		99.994269	1,999,885.38	99.961200	1,999,224.00	-661.38	0.75
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8546	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.986648	499,933.24	100.207100	501,035.50	1,102.26	0.19
		Base		99.986648	499,933.24	100.207100	501,035.50	1,102.26	0.19
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.890830	499,454.15	100.157500	500,787.50	1,333.35	0.19
		Base		99.890830	499,454.15	100.157500	500,787.50	1,333.35	0.19

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24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3576	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.040900	2,000,818.00	818.00	0.75
		Base		100.000000	2,000,000.00	100.040900	2,000,818.00	818.00	0.75
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.609606	1,992,192.12	100.814700	2,016,294.00	24,101.88	0.76
		Base		99.609606	1,992,192.12	100.814700	2,016,294.00	24,101.88	0.76
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.860182	499,300.91	100.125900	500,629.50	1,328.59	0.19
		Base		99.860182	499,300.91	100.125900	500,629.50	1,328.59	0.19
31283K2K3	FED HM LN PC POOL G11678					4.5	01 Apr 2020		
		Local	76,053.290	101.603915	77,273.12	106.727536	81,169.80	3,896.68	0.03
	Original Face:	Base	1,100,000.000	101.603915	77,273.12	106.727536	81,169.80	3,896.68	0.03
3128M8RU0	FED HM LN PC POOL G06499					4.0	01 Mar 2041		
		Local	1,365,954.470	104.138018	1,422,477.91	108.988794	1,488,737.30	66,259.39	0.56
	Original Face:	Base	2,090,000.000	104.138018	1,422,477.91	108.988794	1,488,737.30	66,259.39	0.56
3128MBX28	FED HM LN PC POOL G13197					5.5	01 Jan 2019		
		Local	124,893.080	100.386034	125,375.21	105.713903	132,029.35	6,654.14	0.05
	Original Face:	Base	1,500,000.000	100.386034	125,375.21	105.713903	132,029.35	6,654.14	0.05
3128MBXP7	FED HM LN PC POOL G13186					5.0	01 Jul 2015		
		Local	2,887.190	100.077584	2,889.43	105.641391	3,050.07	160.64	0.00
	Original Face:	Base	1,000,000.000	100.077584	2,889.43	105.641391	3,050.07	160.64	0.00
3128MBZR1	FED HM LN PC POOL G13252					6.0	01 Feb 2019		
		Local	127,945.040	101.120301	129,378.41	104.403688	133,579.34	4,200.93	0.05
	Original Face:	Base	1,500,000.000	101.120301	129,378.41	104.403688	133,579.34	4,200.93	0.05
3128MMHX4	FED HM LN PC POOL G18245					4.5	01 Mar 2023		
		Local	13,742.980	101.794225	13,989.56	107.471956	14,769.85	780.29	0.01
	Original Face:	Base	250,000.000	101.794225	13,989.56	107.471956	14,769.85	780.29	0.01
3128MMK36	FED HM LN PC POOL G18313					4.5	01 Jun 2024		
		Local	140,088.180	100.176624	140,335.61	108.120726	151,464.36	11,128.75	0.06
	Original Face:	Base	1,000,000.000	100.176624	140,335.61	108.120726	151,464.36	11,128.75	0.06

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3128MMKJ1	FED HM LN PC POOL G18296					4.5	01 Feb 2024		
		Local	176,536.300	101.078543	178,440.32	107.603594	189,959.40	11,519.08	0.07
Original Face:		Base	2,206,300.000	101.078543	178,440.32	107.603594	189,959.40	11,519.08	0.07
3128MMN33	FED HM LN PC POOL G18409					3.0	01 Nov 2026		
		Local	1,998,052.350	102.113705	2,040,285.28	105.408388	2,106,114.77	65,829.49	0.79
Original Face:		Base	5,000,000.000	102.113705	2,040,285.28	105.408388	2,106,114.77	65,829.49	0.79
3128MMQT3	FED HM LN PC POOL G18465					2.5	01 May 2028		
		Local	4,202,382.300	102.908518	4,324,609.34	103.598103	4,353,588.34	28,979.00	1.64
Original Face:		Base	5,000,000.000	102.908518	4,324,609.34	103.598103	4,353,588.34	28,979.00	1.64
3128PMY87	FED HM LN PC POOL J09735					4.5	01 Jun 2024		
		Local	157,824.000	101.796875	160,659.90	107.647511	169,893.61	9,233.71	0.06
Original Face:		Base	1,000,000.000	101.796875	160,659.90	107.647511	169,893.61	9,233.71	0.06
3128PR3M9	FED HM LN PC POOL J12604					4.0	01 Jul 2025		
		Local	1,324,009.620	102.051669	1,351,173.92	106.570254	1,411,000.42	59,826.50	0.53
Original Face:		Base	6,000,000.000	102.051669	1,351,173.92	106.570254	1,411,000.42	59,826.50	0.53
3128PSKA4	FED HM LN PC POOL J12989					3.5	01 Sep 2025		
		Local	1,239,831.650	102.666163	1,272,887.58	106.307353	1,318,032.21	45,144.63	0.50
Original Face:		Base	5,000,000.000	102.666163	1,272,887.58	106.307353	1,318,032.21	45,144.63	0.50
31292LFA8	FED HM LN PC POOL C03761					3.5	01 Feb 2042		
		Local	3,438,328.400	104.537001	3,594,325.39	105.636852	3,632,141.88	37,816.49	1.37
Original Face:		Base	5,000,000.000	104.537001	3,594,325.39	105.636852	3,632,141.88	37,816.49	1.37
312936EV5	FED HM LN PC POOL A89148					4.0	01 Oct 2039		
		Local	2,460,622.400	104.495593	2,571,241.98	107.149376	2,636,541.55	65,299.57	0.99
Original Face:		Base	5,700,000.000	104.495593	2,571,241.98	107.149376	2,636,541.55	65,299.57	0.99
312944H79	FED HM LN PC POOL A95654					4.0	01 Dec 2040		
		Local	1,157,456.980	104.132331	1,205,286.93	108.980704	1,261,404.77	56,117.84	0.48
Original Face:		Base	2,000,000.000	104.132331	1,205,286.93	108.980704	1,261,404.77	56,117.84	0.48
3130A2BQ8	FEDERAL HOME LOAN BANK BONDS 06/18 1.5					1.5	29 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.202700	2,004,054.00	4,054.00	0.76
		Base		100.000000	2,000,000.00	100.202700	2,004,054.00	4,054.00	0.76

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3130A3QM9	FEDERAL HOME LOAN BANK BONDS 12/15 0.25					0.25	09 Dec 2015		
		Local	1,000,000.000	99.979968	999,799.68	100.029900	1,000,299.00	499.32	0.38
		Base		99.979968	999,799.68	100.029900	1,000,299.00	499.32	0.38
3133ECKZ6	FEDERAL FARM CREDIT BANK BONDS 04/16 0.43					0.43	11 Apr 2016		
		Local	2,500,000.000	100.000000	2,500,000.00	100.002000	2,500,050.00	50.00	0.94
		Base		100.000000	2,500,000.00	100.002000	2,500,050.00	50.00	0.94
3134G5R49	FREDDIE MAC NOTES 06/18 VAR					0.75	18 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.060000	2,001,200.00	1,200.00	0.76
		Base		100.000000	2,000,000.00	100.060000	2,001,200.00	1,200.00	0.76
3134G5RM9	FREDDIE MAC NOTES 12/17 1.3					1.3	12 Dec 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.116900	3,003,507.00	3,507.00	1.13
		Base		100.000000	3,000,000.00	100.116900	3,003,507.00	3,507.00	1.13
3134G5SD8	FREDDIE MAC NOTES 12/18 VAR					0.75	24 Dec 2018		
		Local	1,000,000.000	99.854004	998,540.04	100.086900	1,000,869.00	2,328.96	0.38
		Base		99.854004	998,540.04	100.086900	1,000,869.00	2,328.96	0.38
313588HP3	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/15 0.00000					0.01	01 Jul 2015		
		Local	5,160,000.000	99.950000	5,157,420.00	99.966900	5,158,292.04	872.04	1.95
		Base		99.950000	5,157,420.00	99.966900	5,158,292.04	872.04	1.95
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.256695	1,945,133.89	99.642500	1,992,850.00	47,716.11	0.75
		Base		97.256695	1,945,133.89	99.642500	1,992,850.00	47,716.11	0.75
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	136,502.440	99.483262	135,797.08	105.240404	143,655.72	7,858.64	0.05
	Original Face:	Base	2,360,770.000	99.483262	135,797.08	105.240404	143,655.72	7,858.64	0.05
31371MAT4	FNMA POOL 255718 FN 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	8,460.870	100.008392	8,461.58	100.008392	8,461.58	0.00	0.00
	Original Face:	Base	4,120,000.000	100.008392	8,461.58	100.008392	8,461.58	0.00	0.00
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	797.360	100.366208	800.28	102.232717	815.16	14.88	0.00
	Original Face:	Base	345,556.000	100.366208	800.28	102.232717	815.16	14.88	0.00

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	183,234.550	101.024659	185,112.08	108.304447	198,451.17	13,339.09	0.07
Original Face:		Base	2,500,000.000	101.024659	185,112.08	108.304447	198,451.17	13,339.09	0.07
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	203,172.070	101.834883	206,900.04	108.881001	221,215.78	14,315.74	0.08
Original Face:		Base	983,845.000	101.834883	206,900.04	108.881001	221,215.78	14,315.74	0.08
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	146,490.660	101.047746	148,025.51	107.869058	158,018.09	9,992.58	0.06
Original Face:		Base	1,800,000.000	101.047746	148,025.51	107.869058	158,018.09	9,992.58	0.06
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	386,151.590	103.075727	398,028.56	105.841085	408,707.03	10,678.47	0.15
Original Face:		Base	3,350,000.000	103.075727	398,028.56	105.841085	408,707.03	10,678.47	0.15
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	121,204.100	101.065781	122,495.87	105.924730	128,385.12	5,889.25	0.05
Original Face:		Base	1,500,000.000	101.065781	122,495.87	105.924730	128,385.12	5,889.25	0.05
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	3,387,679.260	104.561114	3,542,195.16	107.198418	3,631,538.57	89,343.41	1.37
Original Face:		Base	5,200,000.000	104.561114	3,542,195.16	107.198418	3,631,538.57	89,343.41	1.37
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,793,573.470	102.274079	1,834,360.74	103.689003	1,859,738.45	25,377.71	0.70
Original Face:		Base	2,680,283.000	102.274079	1,834,360.74	103.689003	1,859,738.45	25,377.71	0.70
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	10,546,217.700	103.300780	10,894,325.12	103.690103	10,935,384.00	41,058.88	4.13
Original Face:		Base	15,000,000.000	103.300780	10,894,325.12	103.690103	10,935,384.00	41,058.88	4.13
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	491,164.980	103.486898	508,291.40	107.828412	529,615.40	21,324.00	0.20
Original Face:		Base	1,500,000.000	103.486898	508,291.40	107.828412	529,615.40	21,324.00	0.20
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	627,391.420	102.107587	640,614.24	106.391814	667,493.11	26,878.87	0.25
Original Face:		Base	3,200,000.000	102.107587	640,614.24	106.391814	667,493.11	26,878.87	0.25

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	446,218.550	104.403040	465,865.73	106.281623	474,248.32	8,382.59	0.18
Original Face:		Base	765,534.000	104.403040	465,865.73	106.281623	474,248.32	8,382.59	0.18
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	3,282,407.340	103.294752	3,390,554.52	103.697006	3,403,758.14	13,203.62	1.28
Original Face:		Base	5,157,070.000	103.294752	3,390,554.52	103.697006	3,403,758.14	13,203.62	1.28
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	775,507.700	102.465639	794,628.92	108.049413	837,931.52	43,302.60	0.32
Original Face:		Base	5,000,000.000	102.465639	794,628.92	108.049413	837,931.52	43,302.60	0.32
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	1,172,650.250	103.316743	1,211,544.05	106.765118	1,251,981.42	40,437.37	0.47
Original Face:		Base	5,000,000.000	103.316743	1,211,544.05	106.765118	1,251,981.42	40,437.37	0.47
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	932,583.380	104.292390	972,613.50	107.382276	1,001,429.26	28,815.76	0.38
Original Face:		Base	2,000,000.000	104.292390	972,613.50	107.382276	1,001,429.26	28,815.76	0.38
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	1,303,840.950	104.099800	1,357,295.82	108.697870	1,417,247.34	59,951.52	0.53
Original Face:		Base	5,000,000.000	104.099800	1,357,295.82	108.697870	1,417,247.34	59,951.52	0.53
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	6,064,500.260	108.102860	6,555,898.25	108.960181	6,607,890.46	51,992.21	2.49
Original Face:		Base	14,750,000.000	108.102860	6,555,898.25	108.960181	6,607,890.46	51,992.21	2.49
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	731,003.360	101.847094	744,505.68	105.238624	769,297.88	24,792.20	0.29
Original Face:		Base	2,000,000.000	101.847094	744,505.68	105.238624	769,297.88	24,792.20	0.29
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.654578	498,272.89	99.890100	499,450.50	1,177.61	0.19
		Base		99.654578	498,272.89	99.890100	499,450.50	1,177.61	0.19
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7541	13 Apr 2015		
		Local	400,000.000	99.985450	399,941.80	99.985450	399,941.80	0.00	0.15
		Base		99.985450	399,941.80	99.985450	399,941.80	0.00	0.15

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36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.970080	499,850.40	102.926900	514,634.50	14,784.10	0.19
		Base		99.970080	499,850.40	102.926900	514,634.50	14,784.10	0.19
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		Local	1,000,000.000	99.796988	997,969.88	99.467500	994,675.00	-3,294.88	0.38
		Base		99.796988	997,969.88	99.467500	994,675.00	-3,294.88	0.38
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	113.619932	2,272,398.63	114.001300	2,280,026.00	7,627.37	0.86
		Base		113.619932	2,272,398.63	114.001300	2,280,026.00	7,627.37	0.86
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.452750	1,004,527.50	101.951300	1,019,513.00	14,985.50	0.38
		Base		100.452750	1,004,527.50	101.951300	1,019,513.00	14,985.50	0.38
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.1321	18 Nov 2015		
		Local	1,000,000.000	100.119287	1,001,192.87	100.104100	1,001,041.00	-151.87	0.38
		Base		100.119287	1,001,192.87	100.104100	1,001,041.00	-151.87	0.38
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.2329	24 Aug 2016		
		Local	1,000,000.000	101.267282	1,012,672.82	101.594300	1,015,943.00	3,270.18	0.38
		Base		101.267282	1,012,672.82	101.594300	1,015,943.00	3,270.18	0.38
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.918141	999,181.41	101.460500	1,014,605.00	15,423.59	0.38
		Base		99.918141	999,181.41	101.460500	1,014,605.00	15,423.59	0.38
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		Local	254,592.970	99.999537	254,591.79	100.002700	254,599.84	8.05	0.10
Original Face:		Base	2,000,000.000	99.999537	254,591.79	100.002700	254,599.84	8.05	0.10
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	2,000,000.000	99.990449	1,999,808.98	100.112200	2,002,244.00	2,435.02	0.76
Original Face:		Base	2,000,000.000	99.990449	1,999,808.98	100.112200	2,002,244.00	2,435.02	0.76
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.5165	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.006500	1,000,065.00	65.00	0.38
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.006500	1,000,065.00	65.00	0.38

& 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
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		2,000,000.000	Local	99.890846	1,997,816.91	100.124500	2,002,490.00	4,673.09	0.76
			Base	99.890846	1,997,816.91	100.124500	2,002,490.00	4,673.09	0.76
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		1,000,000.000	Local	99.832092	998,320.92	102.056900	1,020,569.00	22,248.08	0.39
			Base	99.832092	998,320.92	102.056900	1,020,569.00	22,248.08	0.39
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		500,000.000	Local	99.821826	499,109.13	101.053200	505,266.00	6,156.87	0.19
			Base	99.821826	499,109.13	101.053200	505,266.00	6,156.87	0.19
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		500,000.000	Local	100.000000	500,000.00	100.450000	502,250.00	2,250.00	0.19
			Base	100.000000	500,000.00	100.450000	502,250.00	2,250.00	0.19
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		1,000,000.000	Local	99.882072	998,820.72	100.087400	1,000,874.00	2,053.28	0.38
			Base	99.882072	998,820.72	100.087400	1,000,874.00	2,053.28	0.38
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.30235	05 Feb 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	100.029500	1,000,295.00	295.00	0.38
			Base	100.000000	1,000,000.00	100.029500	1,000,295.00	295.00	0.38
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		500,000.000	Local	100.000000	500,000.00	100.277700	501,388.50	1,388.50	0.19
			Base	100.000000	500,000.00	100.277700	501,388.50	1,388.50	0.19
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		1,000,000.000	Local	101.159392	1,011,593.92	102.245600	1,022,456.00	10,862.08	0.39
			Base	101.159392	1,011,593.92	102.245600	1,022,456.00	10,862.08	0.39
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.3521	15 May 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	100.051900	1,000,519.00	519.00	0.38
			Base	100.000000	1,000,000.00	100.051900	1,000,519.00	519.00	0.38
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		1,000,000.000	Local	103.148254	1,031,482.54	105.601400	1,056,014.00	24,531.46	0.40
			Base	103.148254	1,031,482.54	105.601400	1,056,014.00	24,531.46	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.6576	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.042800	500,214.00	214.00	0.19
		Base		100.000000	500,000.00	100.042800	500,214.00	214.00	0.19
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.970428	999,704.28	100.150200	1,001,502.00	1,797.72	0.38
		Base		99.970428	999,704.28	100.150200	1,001,502.00	1,797.72	0.38
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.905739	999,057.39	100.238100	1,002,381.00	3,323.61	0.38
		Base		99.905739	999,057.39	100.238100	1,002,381.00	3,323.61	0.38
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	101.166500	1,517,497.50	17,497.50	0.57
		Base		100.000000	1,500,000.00	101.166500	1,517,497.50	17,497.50	0.57
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4665	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.982000	1,999,640.00	-360.00	0.75
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.982000	1,999,640.00	-360.00	0.75
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	68,872.430	99.999927	68,872.38	100.008000	68,877.94	5.56	0.03
Original Face:		Base	500,000.000	99.999927	68,872.38	100.008000	68,877.94	5.56	0.03
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.446647	1,506,699.70	101.722600	1,525,839.00	19,139.30	0.58
		Base		100.446647	1,506,699.70	101.722600	1,525,839.00	19,139.30	0.58
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	102.586212	512,931.06	102.827200	514,136.00	1,204.94	0.19
		Base		102.586212	512,931.06	102.827200	514,136.00	1,204.94	0.19
713448BX5	PEPSICO INC SR UNSECURED 03/15 0.75					0.75	05 Mar 2015		
		Local	330,000.000	100.043942	330,145.01	100.043942	330,145.01	0.00	0.12
		Base		100.043942	330,145.01	100.043942	330,145.01	0.00	0.12
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	100.223500	1,002,235.00	2,235.00	0.38
		Base		100.000000	1,000,000.00	100.223500	1,002,235.00	2,235.00	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.44435	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.106200	1,001,062.00	1,062.00	0.38
		Base		100.000000	1,000,000.00	100.106200	1,001,062.00	1,062.00	0.38
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.921567	999,215.67	100.182200	1,001,822.00	2,606.33	0.38
		Base		99.921567	999,215.67	100.182200	1,001,822.00	2,606.33	0.38
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	100.526491	1,005,264.91	100.526491	1,005,264.91	0.00	0.38
		Base		100.526491	1,005,264.91	100.526491	1,005,264.91	0.00	0.38
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.913911	999,139.11	100.260200	1,002,602.00	3,462.89	0.38
		Base		99.913911	999,139.11	100.260200	1,002,602.00	3,462.89	0.38
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.823987	998,239.87	102.470300	1,024,703.00	26,463.13	0.39
		Base		99.823987	998,239.87	102.470300	1,024,703.00	26,463.13	0.39
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.871136	499,355.68	101.124800	505,624.00	6,268.32	0.19
		Base		99.871136	499,355.68	101.124800	505,624.00	6,268.32	0.19
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.908924	4,036,356.96	100.950100	4,038,004.00	1,647.04	1.52
		Base		100.908924	4,036,356.96	100.950100	4,038,004.00	1,647.04	1.52
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.989081	999,890.81	100.100000	1,001,000.00	1,109.19	0.38
		Base		99.989081	999,890.81	100.100000	1,001,000.00	1,109.19	0.38
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.861776	499,308.88	100.093400	500,467.00	1,158.12	0.19
		Base		99.861776	499,308.88	100.093400	500,467.00	1,158.12	0.19
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.720028	249,300.07	101.421500	253,553.75	4,253.68	0.10
		Base		99.720028	249,300.07	101.421500	253,553.75	4,253.68	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
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.294486	501,472.43	100.591800	502,959.00	1,486.57	0.19
		Base		100.294486	501,472.43	100.591800	502,959.00	1,486.57	0.19
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.969018	499,845.09	100.485000	502,425.00	2,579.91	0.19
		Base		99.969018	499,845.09	100.485000	502,425.00	2,579.91	0.19
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.5221	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.256900	1,002,569.00	2,569.00	0.38
		Base		100.000000	1,000,000.00	100.256900	1,002,569.00	2,569.00	0.38
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.982429	999,824.29	100.345400	1,003,454.00	3,629.71	0.38
		Base		99.982429	999,824.29	100.345400	1,003,454.00	3,629.71	0.38
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.932764	499,663.82	102.405100	512,025.50	12,361.68	0.19
		Base		99.932764	499,663.82	102.405100	512,025.50	12,361.68	0.19
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.934368	499,671.84	102.482300	512,411.50	12,739.66	0.19
		Base		99.934368	499,671.84	102.482300	512,411.50	12,739.66	0.19
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.916667	999,166.67	101.375900	1,013,759.00	14,592.33	0.38
		Base		99.916667	999,166.67	101.375900	1,013,759.00	14,592.33	0.38
911759LD8	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 0.93					0.93	01 Aug 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.352100	1,003,521.00	3,521.00	0.38
		Base		100.000000	1,000,000.00	100.352100	1,003,521.00	3,521.00	0.38
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	103.155601	1,031,556.01	104.140600	1,041,406.00	9,849.99	0.39
		Base		103.155601	1,031,556.01	104.140600	1,041,406.00	9,849.99	0.39
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	104.020082	1,040,200.82	105.296900	1,052,969.00	12,768.18	0.40
		Base		104.020082	1,040,200.82	105.296900	1,052,969.00	12,768.18	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		500,000.000	Local	100.246980	501,234.90	100.734400	503,672.00	2,437.10	0.19
			Base	100.246980	501,234.90	100.734400	503,672.00	2,437.10	0.19
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		1,000,000.000	Local	100.301930	1,003,019.30	100.796900	1,007,969.00	4,949.70	0.38
			Base	100.301930	1,003,019.30	100.796900	1,007,969.00	4,949.70	0.38
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		500,000.000	Local	100.555834	502,779.17	101.753900	508,769.50	5,990.33	0.19
			Base	100.555834	502,779.17	101.753900	508,769.50	5,990.33	0.19
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		198,000.000	Local	101.345828	200,664.74	102.375100	202,702.70	2,037.96	0.08
			Base	101.345828	200,664.74	102.375100	202,702.70	2,037.96	0.08
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5106	15 Jun 2017		
		1,000,000.000	Local	98.763464	987,634.64	99.604700	996,047.00	8,412.36	0.38
			Base	98.763464	987,634.64	99.604700	996,047.00	8,412.36	0.38
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		1,000,000.000	Local	99.971974	999,719.74	100.259900	1,002,599.00	2,879.26	0.38
			Base	99.971974	999,719.74	100.259900	1,002,599.00	2,879.26	0.38
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		1,000,000.000	Local	100.148926	1,001,489.26	102.113400	1,021,134.00	19,644.74	0.39
			Base	100.148926	1,001,489.26	102.113400	1,021,134.00	19,644.74	0.39
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		1,000,000.000	Local	99.895202	998,952.02	100.294600	1,002,946.00	3,993.98	0.38
			Base	99.895202	998,952.02	100.294600	1,002,946.00	3,993.98	0.38
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		2,000,000.000	Local	99.953010	1,999,060.20	100.644900	2,012,898.00	13,837.80	0.76
			Base	99.953010	1,999,060.20	100.644900	2,012,898.00	13,837.80	0.76
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5332	14 May 2018		
		2,000,000.000	Local	100.000000	2,000,000.00	99.934200	1,998,684.00	-1,316.00	0.75
			Base	100.000000	2,000,000.00	99.934200	1,998,684.00	-1,316.00	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
			1,000,000.000	Local 105.155058	1,051,550.58	106.143700	1,061,437.00	9,886.42	0.40
				Base 105.155058	1,051,550.58	106.143700	1,061,437.00	9,886.42	0.40
US DOLLAR Total									
			167,191,825.890	Local	169,674,907.66		171,231,689.88	1,556,782.22	64.61
	Original Face:		137,059,358.000	Base	169,674,907.66		171,231,689.88	1,556,782.22	64.61
FIXED INCOME Total									
			167,191,825.890	Base	169,674,907.66		171,231,689.88	1,556,782.22	64.61
	Original Face:		137,059,358.000						

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		261,000,456.980	Base	263,475,811.60		265,031,013.21	1,555,201.61	100.00
Original Face:		137,059,358.000						

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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								
		962,507.720	Local	1.000000	962,507.72	1.000000	962,507.72	0.00	0.66
			Base	1.000000	962,507.72	1.000000	962,507.72	0.00	0.66
US DOLLAR Total									
		962,507.720	Local		962,507.72		962,507.72	0.00	0.66
			Base		962,507.72		962,507.72	0.00	0.66
CASH Total									
		962,507.720	Base		962,507.72		962,507.72	0.00	0.66
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		500,000.000	Local	100.327398	501,636.99	100.327398	501,636.99	0.00	0.34
			Base	100.327398	501,636.99	100.327398	501,636.99	0.00	0.34
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2015		
		245,000.000	Local	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
			Base	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
923TQW003	FDIC ARIZONA BUSINESS BANK 12/49 VAR					0.6	12 Mar 2016		
		249,615.270	Local	100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
			Base	100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2015		
		247,834.160	Local	100.000000	247,834.16	100.000000	247,834.16	0.00	0.17
			Base	100.000000	247,834.16	100.000000	247,834.16	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2016		
		246,718.240	Local	100.000000	246,718.24	100.000000	246,718.24	0.00	0.17
			Base	100.000000	246,718.24	100.000000	246,718.24	0.00	0.17

& 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
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.245	30 Nov 2015		
		248,437.020	Local	100.000000	248,437.02	100.000000	248,437.02	0.00	0.17
			Base	100.000000	248,437.02	100.000000	248,437.02	0.00	0.17
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.35	02 Sep 2015		
		245,930.320	Local	100.000000	245,930.32	100.000000	245,930.32	0.00	0.17
			Base	100.000000	245,930.32	100.000000	245,930.32	0.00	0.17
923UYC005	FDIC FIRST NATL BK SCOTTSDALE 12/49 VAR					0.5	01 Sep 2015		
		246,474.830	Local	100.000000	246,474.83	100.000000	246,474.83	0.00	0.17
			Base	100.000000	246,474.83	100.000000	246,474.83	0.00	0.17
923UYE001	FDIC METRO PHOENIX BANK 12/49 VAR					0.45	30 Aug 2015		
		247,461.210	Local	100.000000	247,461.21	100.000000	247,461.21	0.00	0.17
			Base	100.000000	247,461.21	100.000000	247,461.21	0.00	0.17
979QHR003	SOUTH STREET REPO					0.14	02 Feb 2015		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.42
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.42
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	02 Feb 2015		
		15,156,101.600	Local	100.000000	15,156,101.60	100.000000	15,156,101.60	0.00	10.38
			Base	100.000000	15,156,101.60	100.000000	15,156,101.60	0.00	10.38
979RFK008	FDIC US BANK CDARS ACCOUNT					0.45	14 Jul 2015		
		246,842.670	Local	100.000000	246,842.67	100.000000	246,842.67	0.00	0.17
			Base	100.000000	246,842.67	100.000000	246,842.67	0.00	0.17
US DOLLAR Total									
		22,880,415.320	Local		22,882,052.31		22,882,052.31	0.00	15.67
			Base		22,882,052.31		22,882,052.31	0.00	15.67
CASH EQUIVALENT Total									
		22,880,415.320	Base		22,882,052.31		22,882,052.31	0.00	15.67

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		Local	3,672,000.000	102.591380	3,767,155.46	102.562900	3,766,109.69	-1,045.77	2.58
		Base		102.591380	3,767,155.46	102.562900	3,766,109.69	-1,045.77	2.58
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	164,154.130	100.000000	164,154.13	100.000000	164,154.13	0.00	0.11
Original Face:		Base	2,000,000.000	100.000000	164,154.13	100.000000	164,154.13	0.00	0.11
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	3,299,491.600	106.571143	3,516,305.92	109.582852	3,615,677.00	99,371.08	2.48
Original Face:		Base	5,000,000.000	106.571143	3,516,305.92	109.582852	3,615,677.00	99,371.08	2.48
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	3,532,572.150	105.814376	3,737,969.17	106.130660	3,749,142.14	11,172.97	2.57
Original Face:		Base	5,000,000.000	105.814376	3,737,969.17	106.130660	3,749,142.14	11,172.97	2.57
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	3,046,150.290	104.574677	3,185,501.82	104.235981	3,175,184.64	-10,317.18	2.17
Original Face:		Base	4,372,786.000	104.574677	3,185,501.82	104.235981	3,175,184.64	-10,317.18	2.17
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	3,048,802.550	105.441895	3,214,715.17	106.120428	3,235,402.31	20,687.14	2.22
Original Face:		Base	5,000,000.000	105.441895	3,214,715.17	106.120428	3,235,402.31	20,687.14	2.22
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	3,436,621.430	105.669186	3,631,449.88	106.922081	3,674,507.15	43,057.27	2.52
Original Face:		Base	7,500,000.000	105.669186	3,631,449.88	106.922081	3,674,507.15	43,057.27	2.52
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,483,896.950	104.003094	3,623,360.61	104.236139	3,631,479.67	8,119.06	2.49
Original Face:		Base	5,000,000.000	104.003094	3,623,360.61	104.236139	3,631,479.67	8,119.06	2.49
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,455,992.650	105.610337	3,649,885.47	106.109123	3,667,123.49	17,238.02	2.51
Original Face:		Base	5,000,000.000	105.610337	3,649,885.47	106.109123	3,667,123.49	17,238.02	2.51
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,209,611.100	106.450416	2,352,140.20	106.930201	2,362,741.59	10,601.39	1.62
Original Face:		Base	4,169,641.000	106.450416	2,352,140.20	106.930201	2,362,741.59	10,601.39	1.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,311,842.580	102.467580	6,467,592.34	102.689631	6,481,607.85	14,015.51	4.44
Original Face:		Base	7,500,000.000	102.467580	6,467,592.34	102.689631	6,481,607.85	14,015.51	4.44
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,668,219.940	101.433644	1,692,136.27	102.689779	1,713,091.37	20,955.10	1.17
Original Face:		Base	2,000,000.000	101.433644	1,692,136.27	102.689779	1,713,091.37	20,955.10	1.17
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,360,312.950	104.402621	1,420,202.38	105.022902	1,428,640.14	8,437.76	0.98
Original Face:		Base	2,910,888.000	104.402621	1,420,202.38	105.022902	1,428,640.14	8,437.76	0.98
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	5,020,468.870	106.270907	5,335,297.79	104.165600	5,229,601.52	-105,696.27	3.58
Original Face:		Base	12,190,366.000	106.270907	5,335,297.79	104.165600	5,229,601.52	-105,696.27	3.58
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,437,494.950	108.605251	2,647,247.52	110.905367	2,703,312.72	56,065.20	1.85
Original Face:		Base	5,000,000.000	108.605251	2,647,247.52	110.905367	2,703,312.72	56,065.20	1.85
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	92,361.440	103.505218	95,598.91	105.954332	97,860.95	2,262.04	0.07
Original Face:		Base	2,255,000.000	103.505218	95,598.91	105.954332	97,860.95	2,262.04	0.07
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625	20 Sep 2040		
		Local	3,431,043.910	103.934708	3,566,045.47	104.455447	3,583,912.25	17,866.78	2.45
Original Face:		Base	9,450,000.000	103.934708	3,566,045.47	104.455447	3,583,912.25	17,866.78	2.45
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,979,191.200	101.940224	2,017,591.95	104.367109	2,065,624.64	48,032.69	1.41
Original Face:		Base	2,500,000.000	101.940224	2,017,591.95	104.367109	2,065,624.64	48,032.69	1.41
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,771,681.850	106.879744	2,962,366.46	107.593565	2,982,151.31	19,784.85	2.04
Original Face:		Base	5,872,458.000	106.879744	2,962,366.46	107.593565	2,982,151.31	19,784.85	2.04
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	123,126.040	104.818242	129,058.55	108.624428	133,744.96	4,686.41	0.09
Original Face:		Base	1,000,000.000	104.818242	129,058.55	108.624428	133,744.96	4,686.41	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
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	154,527.770	106.309681	164,277.98	110.815431	171,240.61	6,962.63	0.12
Original Face:		Base	1,000,000.000	106.309681	164,277.98	110.815431	171,240.61	6,962.63	0.12
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,587.040	103.354673	1,640.28	106.606794	1,691.89	51.61	0.00
Original Face:		Base	25,000.000	103.354673	1,640.28	106.606794	1,691.89	51.61	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	320,165.680	104.144164	333,433.87	110.533494	353,890.31	20,456.44	0.24
Original Face:		Base	2,000,000.000	104.144164	333,433.87	110.533494	353,890.31	20,456.44	0.24
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	29,175.290	100.000000	29,175.29	104.417500	30,464.11	1,288.82	0.02
Original Face:		Base	410,000.000	100.000000	29,175.29	104.417500	30,464.11	1,288.82	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	86,140.550	101.035796	87,032.79	102.202300	88,037.62	1,004.83	0.06
Original Face:		Base	500,000.000	101.035796	87,032.79	102.202300	88,037.62	1,004.83	0.06
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	3,422,014.420	102.591967	3,510,711.90	101.130700	3,460,707.14	-50,004.76	2.37
Original Face:		Base	4,400,000.000	102.591967	3,510,711.90	101.130700	3,460,707.14	-50,004.76	2.37
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.816334	4,940,816.70	98.759500	4,937,975.00	-2,841.70	3.38
		Base		98.816334	4,940,816.70	98.759500	4,937,975.00	-2,841.70	3.38
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.797011	1,975,940.22	98.803500	1,976,070.00	129.78	1.35
		Base		98.797011	1,975,940.22	98.803500	1,976,070.00	129.78	1.35
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	98.264474	1,385,529.08	98.038100	1,382,337.21	-3,191.87	0.95
		Base		98.264474	1,385,529.08	98.038100	1,382,337.21	-3,191.87	0.95
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	100.432145	4,047,415.44	100.440000	4,047,732.00	316.56	2.77
		Base		100.432145	4,047,415.44	100.440000	4,047,732.00	316.56	2.77

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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
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.05
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.05
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	101.370143	2,027,402.86	105.772400	2,115,448.00	88,045.14	1.45
		Base		101.370143	2,027,402.86	105.772400	2,115,448.00	88,045.14	1.45
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,368,421.010	100.064630	2,369,951.71	100.087866	2,370,502.05	550.34	1.62
Original Face:		Base	4,500,000.000	100.064630	2,369,951.71	100.087866	2,370,502.05	550.34	1.62
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.6					0.01	21 Jun 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	100.004200	1,000,042.00	42.00	0.68
		Base		100.000000	1,000,000.00	100.004200	1,000,042.00	42.00	0.68
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997521	2,269,943.72	101.405000	2,301,893.50	31,949.78	1.58
		Base		99.997521	2,269,943.72	101.405000	2,301,893.50	31,949.78	1.58
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	9,000,000.000	101.801461	9,162,131.52	102.053800	9,184,842.00	22,710.48	6.29
		Base		101.801461	9,162,131.52	102.053800	9,184,842.00	22,710.48	6.29
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.870505	621,194.54	99.964200	621,777.32	582.78	0.43
		Base		99.870505	621,194.54	99.964200	621,777.32	582.78	0.43
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.748842	290,269.13	99.891900	290,685.43	416.30	0.20
		Base		99.748842	290,269.13	99.891900	290,685.43	416.30	0.20
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		Local	217,000.000	99.803682	216,573.99	99.926100	216,839.64	265.65	0.15
		Base		99.803682	216,573.99	99.926100	216,839.64	265.65	0.15
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	98.755541	677,463.01	99.119400	679,959.08	2,496.07	0.47
		Base		98.755541	677,463.01	99.119400	679,959.08	2,496.07	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		315,000.000	Local	99.886371	314,642.07	99.971600	314,910.54	268.47	0.22
			Base	99.886371	314,642.07	99.971600	314,910.54	268.47	0.22
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		152,000.000	Local	99.674467	151,505.19	99.830800	151,742.82	237.63	0.10
			Base	99.674467	151,505.19	99.830800	151,742.82	237.63	0.10
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	102.395421	2,047,908.42	102.906200	2,058,124.00	10,215.58	1.41
			Base	102.395421	2,047,908.42	102.906200	2,058,124.00	10,215.58	1.41
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	103.893263	5,194,663.16	104.156200	5,207,810.00	13,146.84	3.57
			Base	103.893263	5,194,663.16	104.156200	5,207,810.00	13,146.84	3.57
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.031029	2,000,620.57	100.730500	2,014,610.00	13,989.43	1.38
			Base	100.031029	2,000,620.57	100.730500	2,014,610.00	13,989.43	1.38
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	101.517765	2,537,944.12	101.753900	2,543,847.50	5,903.38	1.74
			Base	101.517765	2,537,944.12	101.753900	2,543,847.50	5,903.38	1.74
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.128831	2,002,576.62	100.765600	2,015,312.00	12,735.38	1.38
			Base	100.128831	2,002,576.62	100.765600	2,015,312.00	12,735.38	1.38
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.387691	2,007,753.81	100.750000	2,015,000.00	7,246.19	1.38
			Base	100.387691	2,007,753.81	100.750000	2,015,000.00	7,246.19	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.498481	1,989,969.61	99.687500	1,993,750.00	3,780.39	1.37
			Base	99.498481	1,989,969.61	99.687500	1,993,750.00	3,780.39	1.37
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.099497	5,004,974.85	100.085900	5,004,295.00	-679.85	3.43
			Base	100.099497	5,004,974.85	100.085900	5,004,295.00	-679.85	3.43

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.923586	2,498,089.66	100.109400	2,502,735.00	4,645.34	1.71
			Base	99.923586	2,498,089.66	100.109400	2,502,735.00	4,645.34	1.71
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.955864	117,947.92	99.955864	117,947.92	0.00	0.08
			Base	99.955864	117,947.92	99.955864	117,947.92	0.00	0.08
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.783965	113,753.72	99.924300	113,913.70	159.98	0.08
			Base	99.783965	113,753.72	99.924300	113,913.70	159.98	0.08
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.517079	113,449.47	99.728200	113,690.15	240.68	0.08
			Base	99.517079	113,449.47	99.728200	113,690.15	240.68	0.08
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.878283	165,797.95	99.968000	165,946.88	148.93	0.11
			Base	99.878283	165,797.95	99.968000	165,946.88	148.93	0.11
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.674466	132,567.04	99.825300	132,767.65	200.61	0.09
			Base	99.674466	132,567.04	99.825300	132,767.65	200.61	0.09
US DOLLAR Total									
		118,565,068.340	Local		121,680,843.68		122,159,607.59	478,763.91	83.67
	Original Face:	106,556,139.000	Base		121,680,843.68		122,159,607.59	478,763.91	83.67
FIXED INCOME Total									
		118,565,068.340	Base		121,680,843.68		122,159,607.59	478,763.91	83.67
	Original Face:	106,556,139.000							

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

Books Closed

Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		142,407,991.380	Base	145,525,403.71		146,004,167.62	478,763.91	100.00
Original Face:		106,556,139.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-1,942,642.720	Local	1.000000	-1,942,642.72	1.000000	-1,942,642.72	0.00	0.11
			Base	1.000000	-1,942,642.72	1.000000	-1,942,642.72	0.00	0.11
US DOLLAR Total									
		-1,942,642.720	Local		-1,942,642.72		-1,942,642.72	0.00	0.11
			Base		-1,942,642.72		-1,942,642.72	0.00	0.11
CASH Total									
		-1,942,642.720	Base		-1,942,642.72		-1,942,642.72	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0885855	31 Dec 2099		
		2,561,795.460	Local	100.000000	2,561,795.46	100.000000	2,561,795.46	0.00	0.14
			Base	100.000000	2,561,795.46	100.000000	2,561,795.46	0.00	0.14
US DOLLAR Total									
		2,561,795.460	Local		2,561,795.46		2,561,795.46	0.00	0.14
			Base		2,561,795.46		2,561,795.46	0.00	0.14
CASH EQUIVALENT Total									
		2,561,795.460	Base		2,561,795.46		2,561,795.46	0.00	0.14
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		18,018.000	Local	25.999206	468,453.69	34.400000	619,819.20	151,365.51	0.03
			Base	25.999206	468,453.69	34.400000	619,819.20	151,365.51	0.03

& 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
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	46,519.000	39.126700	1,820,134.95	57.080000	2,655,304.52	835,169.57	0.14
		Base		39.126700	1,820,134.95	57.080000	2,655,304.52	835,169.57	0.14
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,344.000	37.583189	463,926.89	56.380000	695,954.72	232,027.83	0.04
		Base		37.583189	463,926.89	56.380000	695,954.72	232,027.83	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	67,726.000	20.490357	1,387,729.94	12.220000	827,611.72	-560,118.22	0.04
		Base		20.490357	1,387,729.94	12.220000	827,611.72	-560,118.22	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	535,507.000	37.504054	20,083,683.54	32.920000	17,628,890.44	-2,454,793.10	0.96
		Base		37.504054	20,083,683.54	32.920000	17,628,890.44	-2,454,793.10	0.96
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	155,458.000	23.696841	3,683,863.54	44.760000	6,958,300.08	3,274,436.54	0.38
		Base		23.696841	3,683,863.54	44.760000	6,958,300.08	3,274,436.54	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	164,489.000	26.724359	4,395,863.03	60.350000	9,926,911.15	5,531,048.12	0.54
		Base		26.724359	4,395,863.03	60.350000	9,926,911.15	5,531,048.12	0.54
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,915.000	32.309864	1,580,436.98	70.130000	3,430,408.95	1,849,971.97	0.19
		Base		32.309864	1,580,436.98	70.130000	3,430,408.95	1,849,971.97	0.19
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,310.000	30.575114	1,110,182.39	91.820000	3,333,984.20	2,223,801.81	0.18
		Base		30.575114	1,110,182.39	91.820000	3,333,984.20	2,223,801.81	0.18
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,737.000	205.415890	1,178,470.96	205.520000	1,179,068.24	597.28	0.06
		Base		205.415890	1,178,470.96	205.520000	1,179,068.24	597.28	0.06
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	34,431.000	30.373323	1,045,783.87	37.770000	1,300,458.87	254,675.00	0.07
		Base		30.373323	1,045,783.87	37.770000	1,300,458.87	254,675.00	0.07

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	19,857.000	64.988740	1,290,481.41	145.610000	2,891,377.77	1,600,896.36	0.16
		Base		64.988740	1,290,481.41	145.610000	2,891,377.77	1,600,896.36	0.16
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,941.000	56.466833	391,936.29	112.640000	781,834.24	389,897.95	0.04
		Base		56.466833	391,936.29	112.640000	781,834.24	389,897.95	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,376.000	42.561222	782,105.02	58.155000	1,068,656.28	286,551.26	0.06
		Base		42.561222	782,105.02	58.155000	1,068,656.28	286,551.26	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	121,702.000	21.008094	2,556,727.01	15.650000	1,904,636.30	-652,090.71	0.10
		Base		21.008094	2,556,727.01	15.650000	1,904,636.30	-652,090.71	0.10
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,471.000	96.970504	1,985,083.18	183.240000	3,751,106.04	1,766,022.86	0.20
		Base		96.970504	1,985,083.18	183.240000	3,751,106.04	1,766,022.86	0.20
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	11,222.000	42.121270	472,684.89	28.530000	320,163.66	-152,521.23	0.02
		Base		42.121270	472,684.89	28.530000	320,163.66	-152,521.23	0.02
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,755.000	59.866068	1,841,180.91	219.260000	6,743,341.30	4,902,160.39	0.37
		Base		59.866068	1,841,180.91	219.260000	6,743,341.30	4,902,160.39	0.37
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,599.000	254.570214	1,679,908.84	288.830000	1,905,989.17	226,080.33	0.10
		Base		254.570214	1,679,908.84	288.830000	1,905,989.17	226,080.33	0.10
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	43,303.000	38.963730	1,687,246.41	69.790000	3,022,116.37	1,334,869.96	0.16
		Base		38.963730	1,687,246.41	69.790000	3,022,116.37	1,334,869.96	0.16
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,470.000	30.464889	958,730.06	32.925000	1,036,149.75	77,419.69	0.06
		Base		30.464889	958,730.06	32.925000	1,036,149.75	77,419.69	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	204,051.000	17.078654	3,484,916.33	53.100000	10,835,108.10	7,350,191.77	0.59
		Base		17.078654	3,484,916.33	53.100000	10,835,108.10	7,350,191.77	0.59
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	39,196.000	113.799081	4,460,468.78	354.530000	13,896,157.88	9,435,689.10	0.75
		Base		113.799081	4,460,468.78	354.530000	13,896,157.88	9,435,689.10	0.75
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,049.000	39.200050	981,922.04	45.280000	1,134,218.72	152,296.68	0.06
		Base		39.200050	981,922.04	45.280000	1,134,218.72	152,296.68	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	50,509.000	36.799034	1,858,682.41	62.810000	3,172,470.29	1,313,787.88	0.17
		Base		36.799034	1,858,682.41	62.810000	3,172,470.29	1,313,787.88	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	91,866.000	44.067960	4,048,347.22	80.690000	7,412,667.54	3,364,320.32	0.40
		Base		44.067960	4,048,347.22	80.690000	7,412,667.54	3,364,320.32	0.40
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	144,528.000	110.757393	16,007,544.45	48.870000	7,063,083.36	-8,944,461.09	0.38
		Base		110.757393	16,007,544.45	48.870000	7,063,083.36	-8,944,461.09	0.38
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,930.000	47.734833	1,953,786.73	96.950000	3,968,163.50	2,014,376.77	0.22
		Base		47.734833	1,953,786.73	96.950000	3,968,163.50	2,014,376.77	0.22
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,449.000	22.241299	477,053.63	95.050000	2,038,727.45	1,561,673.82	0.11
		Base		22.241299	477,053.63	95.050000	2,038,727.45	1,561,673.82	0.11
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	19,052.000	37.473702	713,948.98	124.940000	2,380,356.88	1,666,407.90	0.13
		Base		37.473702	713,948.98	124.940000	2,380,356.88	1,666,407.90	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,390.000	46.302430	1,175,618.69	47.900000	1,216,181.00	40,562.31	0.07
		Base		46.302430	1,175,618.69	47.900000	1,216,181.00	40,562.31	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	78,531.000	62.467622	4,905,644.83	152.260000	11,957,130.06	7,051,485.23	0.65
		Base		62.467622	4,905,644.83	152.260000	11,957,130.06	7,051,485.23	0.65
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	31,950.000	21.584228	689,616.07	53.710000	1,716,034.50	1,026,418.43	0.09
		Base		21.584228	689,616.07	53.710000	1,716,034.50	1,026,418.43	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	52,286.000	47.221050	2,468,999.81	81.750000	4,274,380.50	1,805,380.69	0.23
		Base		47.221050	2,468,999.81	81.750000	4,274,380.50	1,805,380.69	0.23
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,129.000	39.753323	1,277,234.52	52.105000	1,674,081.55	396,847.03	0.09
		Base		39.753323	1,277,234.52	52.105000	1,674,081.55	396,847.03	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,869.000	51.048121	1,422,660.09	134.960000	3,761,200.24	2,338,540.15	0.20
		Base		51.048121	1,422,660.09	134.960000	3,761,200.24	2,338,540.15	0.20
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	38,869.000	68.018639	2,643,816.49	62.570000	2,432,033.33	-211,783.16	0.13
		Base		68.018639	2,643,816.49	62.570000	2,432,033.33	-211,783.16	0.13
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,940.000	23.363636	372,416.36	39.860000	635,368.40	262,952.04	0.03
		Base		23.363636	372,416.36	39.860000	635,368.40	262,952.04	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	605,488.000	23.010086	13,932,330.79	117.160000	70,938,974.08	57,006,643.29	3.85
		Base		23.010086	13,932,330.79	117.160000	70,938,974.08	57,006,643.29	3.85
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	125,787.000	19.770758	2,486,904.34	22.840000	2,872,975.08	386,070.74	0.16
		Base		19.770758	2,486,904.34	22.840000	2,872,975.08	386,070.74	0.16
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	66,464.000	23.765811	1,579,570.83	46.630000	3,099,216.32	1,519,645.49	0.17
		Base		23.765811	1,579,570.83	46.630000	3,099,216.32	1,519,645.49	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
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,254.000	52.373801	379,919.55	63.510000	460,701.54	80,781.99	0.03
		Base		52.373801	379,919.55	63.510000	460,701.54	80,781.99	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,489.000	26.240877	616,371.96	54.005000	1,268,523.45	652,151.49	0.07
		Base		26.240877	616,371.96	54.005000	1,268,523.45	652,151.49	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	49,767.000	40.333149	2,007,259.84	82.530000	4,107,270.51	2,100,010.67	0.22
		Base		40.333149	2,007,259.84	82.530000	4,107,270.51	2,100,010.67	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	7,710.000	36.501826	281,429.08	59.620000	459,670.20	178,241.12	0.02
		Base		36.501826	281,429.08	59.620000	459,670.20	178,241.12	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,308.000	209.172790	691,943.59	596.960000	1,974,743.68	1,282,800.09	0.11
		Base		209.172790	691,943.59	596.960000	1,974,743.68	1,282,800.09	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,628.000	127.659973	1,739,750.11	172.990000	2,357,507.72	617,757.61	0.13
		Base		127.659973	1,739,750.11	172.990000	2,357,507.72	617,757.61	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,406.000	49.360338	464,283.34	52.270000	491,651.62	27,368.28	0.03
		Base		49.360338	464,283.34	52.270000	491,651.62	27,368.28	0.03
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	44,874.000	26.339723	1,181,968.73	7.740000	347,324.76	-834,643.97	0.02
		Base		26.339723	1,181,968.73	7.740000	347,324.76	-834,643.97	0.02
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	74,363.000	31.672486	2,355,261.07	35.290000	2,624,270.27	269,009.20	0.14
		Base		31.672486	2,355,261.07	35.290000	2,624,270.27	269,009.20	0.14
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	44,671.000	57.339545	2,561,414.81	57.990000	2,590,471.29	29,056.48	0.14
		Base		57.339545	2,561,414.81	57.990000	2,590,471.29	29,056.48	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
058498106	BALL CORP COMMON STOCK NPV								
		14,136.000	Local	17.905428	253,111.13	63.330000	895,232.88	642,121.75	0.05
			Base	17.905428	253,111.13	63.330000	895,232.88	642,121.75	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		1,085,721.000	Local	23.943989	25,996,491.84	15.150000	16,448,673.15	-9,547,818.69	0.89
			Base	23.943989	25,996,491.84	15.150000	16,448,673.15	-9,547,818.69	0.89
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		116,219.000	Local	35.248014	4,096,488.92	36.000000	4,183,884.00	87,395.08	0.23
			Base	35.248014	4,096,488.92	36.000000	4,183,884.00	87,395.08	0.23
067383109	CR BARD INC COMMON STOCK USD.25								
		7,732.000	Local	65.071690	503,134.31	171.030000	1,322,403.96	819,269.65	0.07
			Base	65.071690	503,134.31	171.030000	1,322,403.96	819,269.65	0.07
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		55,953.000	Local	45.501796	2,545,962.01	70.310000	3,934,055.43	1,388,093.42	0.21
			Base	45.501796	2,545,962.01	70.310000	3,934,055.43	1,388,093.42	0.21
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		19,819.000	Local	57.139860	1,132,454.89	138.080000	2,736,607.52	1,604,152.63	0.15
			Base	57.139860	1,132,454.89	138.080000	2,736,607.52	1,604,152.63	0.15
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		19,124.000	Local	33.907362	648,444.40	74.770000	1,429,901.48	781,457.08	0.08
			Base	33.907362	648,444.40	74.770000	1,429,901.48	781,457.08	0.08
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		188,263.000	Local	76.409396	14,385,062.03	143.910000	27,092,928.33	12,707,866.30	1.47
			Base	76.409396	14,385,062.03	143.910000	27,092,928.33	12,707,866.30	1.47
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		30,056.000	Local	32.295907	970,685.78	35.200000	1,057,971.20	87,285.42	0.06
			Base	32.295907	970,685.78	35.200000	1,057,971.20	87,285.42	0.06
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		24,380.000	Local	73.401632	1,789,531.79	389.160000	9,487,720.80	7,698,189.01	0.51
			Base	73.401632	1,789,531.79	389.160000	9,487,720.80	7,698,189.01	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,151.000	203.420633	2,675,184.74	340.510000	4,478,047.01	1,802,862.27	0.24
		Base		203.420633	2,675,184.74	340.510000	4,478,047.01	1,802,862.27	0.24
093671105	H+R BLOCK INC COMMON STOCK NPV								
		Local	28,408.000	18.574286	527,658.31	34.280000	973,826.24	446,167.93	0.05
		Base		18.574286	527,658.31	34.280000	973,826.24	446,167.93	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	68,451.000	62.536128	4,280,660.50	145.370000	9,950,721.87	5,670,061.37	0.54
		Base		62.536128	4,280,660.50	145.370000	9,950,721.87	5,670,061.37	0.54
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,474.000	33.240645	780,290.90	54.010000	1,267,830.74	487,539.84	0.07
		Base		33.240645	780,290.90	54.010000	1,267,830.74	487,539.84	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,806.000	90.068738	1,423,626.47	138.800000	2,193,872.80	770,246.33	0.12
		Base		90.068738	1,423,626.47	138.800000	2,193,872.80	770,246.33	0.12
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	136,947.000	17.004065	2,328,655.74	14.810000	2,028,185.07	-300,470.67	0.11
		Base		17.004065	2,328,655.74	14.810000	2,028,185.07	-300,470.67	0.11
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	171,252.000	39.498721	6,764,234.93	60.270000	10,321,358.04	3,557,123.11	0.56
		Base		39.498721	6,764,234.93	60.270000	10,321,358.04	3,557,123.11	0.56
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		Local	55,617.000	43.398960	2,413,719.96	42.435000	2,360,107.40	-53,612.56	0.13
		Base		43.398960	2,413,719.96	42.435000	2,360,107.40	-53,612.56	0.13
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,153.000	36.189248	584,564.92	88.870000	1,435,517.11	850,952.19	0.08
		Base		36.189248	584,564.92	88.870000	1,435,517.11	850,952.19	0.08
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	49,227.000	37.338780	1,838,076.11	54.810000	2,698,131.87	860,055.76	0.15
		Base		37.338780	1,838,076.11	54.810000	2,698,131.87	860,055.76	0.15

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,866.000	20.304450	586,108.24	32.340000	933,526.44	347,418.20	0.05
		Base		20.304450	586,108.24	32.340000	933,526.44	347,418.20	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,134.000	133.904675	687,466.60	305.380000	1,567,820.92	880,354.32	0.09
		Base		133.904675	687,466.60	305.380000	1,567,820.92	880,354.32	0.09
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,103.000	52.399960	791,396.60	71.220000	1,075,635.66	284,239.06	0.06
		Base		52.399960	791,396.60	71.220000	1,075,635.66	284,239.06	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,006.000	35.648364	962,719.71	106.830000	2,885,050.98	1,922,331.27	0.16
		Base		35.648364	962,719.71	106.830000	2,885,050.98	1,922,331.27	0.16
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,689.000	85.712736	2,801,863.64	85.300000	2,788,371.70	-13,491.94	0.15
		Base		85.712736	2,801,863.64	85.300000	2,788,371.70	-13,491.94	0.15
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	28,397.000	19.373120	550,138.49	37.730000	1,071,418.81	521,280.32	0.06
		Base		19.373120	550,138.49	37.730000	1,071,418.81	521,280.32	0.06
126408103	CSX CORP COMMON STOCK USD1.								
		Local	102,765.000	11.295950	1,160,828.33	33.300000	3,422,074.50	2,261,246.17	0.19
		Base		11.295950	1,160,828.33	33.300000	3,422,074.50	2,261,246.17	0.19
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	118,353.000	32.939570	3,898,496.92	98.160000	11,617,530.48	7,719,033.56	0.63
		Base		32.939570	3,898,496.92	98.160000	11,617,530.48	7,719,033.56	0.63
12673P105	CA INC COMMON STOCK USD.1								
		Local	33,071.000	31.492899	1,041,501.67	30.300000	1,002,051.30	-39,450.37	0.05
		Base		31.492899	1,041,501.67	30.300000	1,002,051.30	-39,450.37	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	22,599.000	23.332852	527,299.12	18.920000	427,573.08	-99,726.04	0.02
		Base		23.332852	527,299.12	18.920000	427,573.08	-99,726.04	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
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,641.000	16.244609	692,686.38	26.500000	1,129,986.50	437,300.12	0.06
		Base		16.244609	692,686.38	26.500000	1,129,986.50	437,300.12	0.06
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,385.000	42.786921	872,211.38	44.780000	912,840.30	40,628.92	0.05
		Base		42.786921	872,211.38	44.780000	912,840.30	40,628.92	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,495.000	34.653299	640,912.77	45.740000	845,961.30	205,048.53	0.05
		Base		34.653299	640,912.77	45.740000	845,961.30	205,048.53	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,399.000	55.275396	3,172,752.44	73.210000	4,202,180.79	1,029,428.35	0.23
		Base		55.275396	3,172,752.44	73.210000	4,202,180.79	1,029,428.35	0.23
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,169.000	40.462702	1,382,570.06	83.190000	2,842,519.11	1,459,949.05	0.15
		Base		40.462702	1,382,570.06	83.190000	2,842,519.11	1,459,949.05	0.15
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	21,052.000	29.244342	615,651.88	59.300000	1,248,383.60	632,731.72	0.07
		Base		29.244342	615,651.88	59.300000	1,248,383.60	632,731.72	0.07
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,238.000	24.058677	535,016.87	62.100000	1,380,979.80	845,962.93	0.07
		Base		24.058677	535,016.87	62.100000	1,380,979.80	845,962.93	0.07
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	46,500.000	37.791357	1,757,298.09	43.960000	2,044,140.00	286,841.91	0.11
		Base		37.791357	1,757,298.09	43.960000	2,044,140.00	286,841.91	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	62,502.000	54.139926	3,383,853.64	79.970000	4,998,284.94	1,614,431.30	0.27
		Base		54.139926	3,383,853.64	79.970000	4,998,284.94	1,614,431.30	0.27
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	82,458.000	31.305652	2,581,401.48	119.160000	9,825,695.28	7,244,293.80	0.53
		Base		31.305652	2,581,401.48	119.160000	9,825,695.28	7,244,293.80	0.53

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15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,372.000	18.620483	826,228.07	23.090000	1,024,549.48	198,321.41	0.06
		Base		18.620483	826,228.07	23.090000	1,024,549.48	198,321.41	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,919.000	62.941361	3,708,442.02	37.170000	2,190,019.23	-1,518,422.79	0.12
		Base		62.941361	3,708,442.02	37.170000	2,190,019.23	-1,518,422.79	0.12
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	31,375.000	26.685831	837,267.96	66.350000	2,081,731.25	1,244,463.29	0.11
		Base		26.685831	837,267.96	66.350000	2,081,731.25	1,244,463.29	0.11
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	53,559.000	28.169512	1,508,730.90	19.180000	1,027,261.62	-481,469.28	0.06
		Base		28.169512	1,508,730.90	19.180000	1,027,261.62	-481,469.28	0.06
166764100	CHEVRONTEXACO CORP COMMON STOCK USD.75								
		Local	195,167.000	63.017946	12,299,023.56	102.530000	20,010,472.51	7,711,448.95	1.09
		Base		63.017946	12,299,023.56	102.530000	20,010,472.51	7,711,448.95	1.09
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,201.000	290.182071	928,872.81	709.840000	2,272,197.84	1,343,325.03	0.12
		Base		290.182071	928,872.81	709.840000	2,272,197.84	1,343,325.03	0.12
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,346.000	44.931238	1,093,895.92	97.900000	2,383,473.40	1,289,577.48	0.13
		Base		44.931238	1,093,895.92	97.900000	2,383,473.40	1,289,577.48	0.13
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,007.000	141.037616	1,270,325.81	103.200000	929,522.40	-340,803.41	0.05
		Base		141.037616	1,270,325.81	103.200000	929,522.40	-340,803.41	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,190.000	35.918614	545,603.74	50.510000	767,246.90	221,643.16	0.04
		Base		35.918614	545,603.74	50.510000	767,246.90	221,643.16	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	527,928.000	28.347497	14,965,437.42	26.365000	13,918,821.72	-1,046,615.70	0.76
		Base		28.347497	14,965,437.42	26.365000	13,918,821.72	-1,046,615.70	0.76

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172908105	CINTAS CORP COMMON STOCK NPV								
		Local	10,023.000	37.053459	371,386.82	78.700000	788,810.10	417,423.28	0.04
		Base		37.053459	371,386.82	78.700000	788,810.10	417,423.28	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	312,765.000	82.672214	25,856,974.86	46.950000	14,684,316.75	-11,172,658.11	0.80
		Base		82.672214	25,856,974.86	46.950000	14,684,316.75	-11,172,658.11	0.80
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,619.000	40.875462	679,309.30	59.260000	984,841.94	305,532.64	0.05
		Base		40.875462	679,309.30	59.260000	984,841.94	305,532.64	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,359.000	56.484428	754,575.48	106.710000	1,425,538.89	670,963.41	0.08
		Base		56.484428	754,575.48	106.710000	1,425,538.89	670,963.41	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	28,452.000	32.248145	917,524.21	37.190000	1,058,129.88	140,605.67	0.06
		Base		32.248145	917,524.21	37.190000	1,058,129.88	140,605.67	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	406,983.000	28.307048	11,520,487.43	41.170000	16,755,490.11	5,235,002.68	0.91
		Base		28.307048	11,520,487.43	41.170000	16,755,490.11	5,235,002.68	0.91
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	22,961.000	22.647859	520,017.50	42.100000	966,658.10	446,640.60	0.05
		Base		22.647859	520,017.50	42.100000	966,658.10	446,640.60	0.05
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	62,864.000	23.362362	1,468,651.51	54.130000	3,402,828.32	1,934,176.81	0.18
		Base		23.362362	1,468,651.51	54.130000	3,402,828.32	1,934,176.81	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	88,447.000	32.887888	2,908,835.01	67.520000	5,971,941.44	3,063,106.43	0.32
		Base		32.887888	2,908,835.01	67.520000	5,971,941.44	3,063,106.43	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	265,977.000	21.057065	5,600,695.11	53.145000	14,135,347.67	8,534,652.56	0.77
		Base		21.057065	5,600,695.11	53.145000	14,135,347.67	8,534,652.56	0.77

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200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,551.000	44.526793	826,016.53	41.500000	769,866.50	-56,150.03	0.04
		Base		44.526793	826,016.53	41.500000	769,866.50	-56,150.03	0.04
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,505.000	50.009484	725,387.57	60.680000	880,163.40	154,775.83	0.05
		Base		50.009484	725,387.57	60.680000	880,163.40	154,775.83	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	43,859.000	24.294209	1,065,519.71	35.430000	1,553,924.37	488,404.66	0.08
		Base		24.294209	1,065,519.71	35.430000	1,553,924.37	488,404.66	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	127,079.000	39.593659	5,031,522.58	62.980000	8,003,435.42	2,971,912.84	0.43
		Base		39.593659	5,031,522.58	62.980000	8,003,435.42	2,971,912.84	0.43
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,763.000	45.047247	1,070,457.72	28.950000	687,938.85	-382,518.87	0.04
		Base		45.047247	1,070,457.72	28.950000	687,938.85	-382,518.87	0.04
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	30,237.000	45.528507	1,376,645.46	69.280000	2,094,819.36	718,173.90	0.11
		Base		45.528507	1,376,645.46	69.280000	2,094,819.36	718,173.90	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,323.000	31.340309	542,908.17	110.450000	1,913,325.35	1,370,417.18	0.10
		Base		31.340309	542,908.17	110.450000	1,913,325.35	1,370,417.18	0.10
219350105	CORNING INC COMMON STOCK USD.5								
		Local	132,339.000	22.385688	2,962,499.60	23.770000	3,145,698.03	183,198.43	0.17
		Base		22.385688	2,962,499.60	23.770000	3,145,698.03	183,198.43	0.17
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	45,194.000	57.671437	2,606,402.93	142.990000	6,462,290.06	3,855,887.13	0.35
		Base		57.671437	2,606,402.93	142.990000	6,462,290.06	3,855,887.13	0.35
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,467.000	59.397861	2,047,266.06	86.510000	2,981,740.17	934,474.11	0.16
		Base		59.397861	2,047,266.06	86.510000	2,981,740.17	934,474.11	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
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,541.000	39.460406	692,174.99	139.460000	2,446,267.86	1,754,092.87	0.13
		Base		39.460406	692,174.99	139.460000	2,446,267.86	1,754,092.87	0.13
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	34,252.000	27.301408	935,127.83	24.520000	839,859.04	-95,268.79	0.05
		Base		27.301408	935,127.83	24.520000	839,859.04	-95,268.79	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	18,272.000	45.612710	833,435.43	89.660000	1,638,267.52	804,832.09	0.09
		Base		45.612710	833,435.43	89.660000	1,638,267.52	804,832.09	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	63,115.000	35.706485	2,253,614.82	82.380000	5,199,413.70	2,945,798.88	0.28
		Base		35.706485	2,253,614.82	82.380000	5,199,413.70	2,945,798.88	0.28
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	12,807.000	30.183927	386,565.55	61.380000	786,093.66	399,528.11	0.04
		Base		30.183927	386,565.55	61.380000	786,093.66	399,528.11	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,749.000	34.217731	607,330.50	75.060000	1,332,239.94	724,909.44	0.07
		Base		34.217731	607,330.50	75.060000	1,332,239.94	724,909.44	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	37,003.000	41.767445	1,545,520.75	85.190000	3,152,285.57	1,606,764.82	0.17
		Base		41.767445	1,545,520.75	85.190000	3,152,285.57	1,606,764.82	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	86,407.000	22.722698	1,963,400.15	47.310000	4,087,915.17	2,124,515.02	0.22
		Base		22.722698	1,963,400.15	47.310000	4,087,915.17	2,124,515.02	0.22
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	36,398.000	15.988532	581,950.57	6.900000	251,146.20	-330,804.37	0.01
		Base		15.988532	581,950.57	6.900000	251,146.20	-330,804.37	0.01
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,611.000	31.814772	464,845.63	50.025000	730,915.28	266,069.65	0.04
		Base		31.814772	464,845.63	50.025000	730,915.28	266,069.65	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
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	39,701.000	51.691351	2,052,198.33	60.270000	2,392,779.27	340,580.94	0.13
		Base		51.691351	2,052,198.33	60.270000	2,392,779.27	340,580.94	0.13
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,938.000	63.698193	441,938.06	31.530000	218,755.14	-223,182.92	0.01
		Base		63.698193	441,938.06	31.530000	218,755.14	-223,182.92	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	161,061.000	32.601166	5,250,776.39	90.960000	14,650,108.56	9,399,332.17	0.80
		Base		32.601166	5,250,776.39	90.960000	14,650,108.56	9,399,332.17	0.80
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,818.000	20.931546	979,973.12	54.380000	2,545,962.84	1,565,989.72	0.14
		Base		20.931546	979,973.12	54.380000	2,545,962.84	1,565,989.72	0.14
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	15,330.000	18.261275	279,945.35	28.985000	444,340.05	164,394.70	0.02
		Base		18.261275	279,945.35	28.985000	444,340.05	164,394.70	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	28,213.000	21.824879	615,745.32	27.880000	786,578.44	170,833.12	0.04
		Base		21.824879	615,745.32	27.880000	786,578.44	170,833.12	0.04
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	51,851.000	35.990310	1,866,133.58	85.280000	4,421,853.28	2,555,719.70	0.24
		Base		35.990310	1,866,133.58	85.280000	4,421,853.28	2,555,719.70	0.24
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	31,325.000	50.720757	1,588,827.71	67.060000	2,100,654.50	511,826.79	0.11
		Base		50.720757	1,588,827.71	67.060000	2,100,654.50	511,826.79	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,231.000	42.297490	898,018.01	71.100000	1,509,524.10	611,506.09	0.08
		Base		42.297490	898,018.01	71.100000	1,509,524.10	611,506.09	0.08
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	60,283.000	37.416007	2,255,549.13	76.890000	4,635,159.87	2,379,610.74	0.25
		Base		37.416007	2,255,549.13	76.890000	4,635,159.87	2,379,610.74	0.25

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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
260003108	DOVER CORP COMMON STOCK USD1.								
		17,073.000	Local	37.836348	645,979.97	70.040000	1,195,792.92	549,812.95	0.06
			Base	37.836348	645,979.97	70.040000	1,195,792.92	549,812.95	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		114,375.000	Local	33.358643	3,815,394.82	45.160000	5,165,175.00	1,349,780.18	0.28
			Base	33.358643	3,815,394.82	45.160000	5,165,175.00	1,349,780.18	0.28
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		20,070.000	Local	26.297737	527,795.58	77.270000	1,550,808.90	1,023,013.32	0.08
			Base	26.297737	527,795.58	77.270000	1,550,808.90	1,023,013.32	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		93,531.000	Local	48.732084	4,557,960.51	71.210000	6,660,342.51	2,102,382.00	0.36
			Base	48.732084	4,557,960.51	71.210000	6,660,342.51	2,102,382.00	0.36
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		73,020.000	Local	52.500531	3,833,588.81	87.140000	6,362,962.80	2,529,373.99	0.35
			Base	52.500531	3,833,588.81	87.140000	6,362,962.80	2,529,373.99	0.35
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		3,708.000	Local	77.893789	288,830.17	115.110000	426,827.88	137,997.71	0.02
			Base	77.893789	288,830.17	115.110000	426,827.88	137,997.71	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		210,084.000	Local	27.094011	5,692,018.13	25.930000	5,447,478.12	-244,540.01	0.30
			Base	27.094011	5,692,018.13	25.930000	5,447,478.12	-244,540.01	0.30
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		56,576.000	Local	35.703430	2,019,957.28	89.030000	5,036,961.28	3,017,004.00	0.27
			Base	35.703430	2,019,957.28	89.030000	5,036,961.28	3,017,004.00	0.27
26884L109	EQT CORP COMMON STOCK NPV								
		15,641.000	Local	40.030171	626,111.91	74.440000	1,164,316.04	538,204.13	0.06
			Base	40.030171	626,111.91	74.440000	1,164,316.04	538,204.13	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		29,817.000	Local	26.238301	782,347.42	23.050000	687,281.85	-95,065.57	0.04
			Base	26.238301	782,347.42	23.050000	687,281.85	-95,065.57	0.04

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		15,333.000	Local	33.391653	511,994.21	70.890000	1,086,956.37	574,962.16	0.06
			Base	33.391653	511,994.21	70.890000	1,086,956.37	574,962.16	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		116,718.000	Local	27.661241	3,228,564.73	53.000000	6,186,054.00	2,957,489.27	0.34
			Base	27.661241	3,228,564.73	53.000000	6,186,054.00	2,957,489.27	0.34
278865100	ECOLAB INC COMMON STOCK USD1.								
		27,885.000	Local	46.927763	1,308,580.67	103.770000	2,893,626.45	1,585,045.78	0.16
			Base	46.927763	1,308,580.67	103.770000	2,893,626.45	1,585,045.78	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		33,636.000	Local	34.626208	1,164,687.12	68.150000	2,292,293.40	1,127,606.28	0.12
			Base	34.626208	1,164,687.12	68.150000	2,292,293.40	1,127,606.28	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		11,044.000	Local	87.835057	970,050.37	125.350000	1,384,365.40	414,315.03	0.08
			Base	87.835057	970,050.37	125.350000	1,384,365.40	414,315.03	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		32,102.000	Local	33.396889	1,072,106.94	54.860000	1,761,115.72	689,008.78	0.10
			Base	33.396889	1,072,106.94	54.860000	1,761,115.72	689,008.78	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		71,612.000	Local	38.739111	2,774,185.21	56.940000	4,077,587.28	1,303,402.07	0.22
			Base	38.739111	2,774,185.21	56.940000	4,077,587.28	1,303,402.07	0.22
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		18,632.000	Local	60.470905	1,126,693.90	87.510000	1,630,486.32	503,792.42	0.09
			Base	60.470905	1,126,693.90	87.510000	1,630,486.32	503,792.42	0.09
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		12,450.000	Local	31.822546	396,190.70	84.460000	1,051,527.00	655,336.30	0.06
			Base	31.822546	396,190.70	84.460000	1,051,527.00	655,336.30	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		37,410.000	Local	42.982289	1,607,967.44	77.610000	2,903,390.10	1,295,422.66	0.16
			Base	42.982289	1,607,967.44	77.610000	2,903,390.10	1,295,422.66	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,601.000	175.186857	1,156,408.44	226.050000	1,492,156.05	335,747.61	0.08
		Base		175.186857	1,156,408.44	226.050000	1,492,156.05	335,747.61	0.08
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	88,731.000	42.704671	3,789,228.13	36.040000	3,197,865.24	-591,362.89	0.17
		Base		42.704671	3,789,228.13	36.040000	3,197,865.24	-591,362.89	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,191.000	36.208937	369,005.28	85.930000	875,712.63	506,707.35	0.05
		Base		36.208937	369,005.28	85.930000	875,712.63	506,707.35	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,929.000	41.643278	829,908.89	43.680000	870,498.72	40,589.83	0.05
		Base		41.643278	829,908.89	43.680000	870,498.72	40,589.83	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	75,770.000	25.065477	1,899,211.21	80.710000	6,115,396.70	4,216,185.49	0.33
		Base		25.065477	1,899,211.21	80.710000	6,115,396.70	4,216,185.49	0.33
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	437,175.000	58.003400	25,357,636.49	87.420000	38,217,838.50	12,860,202.01	2.07
		Base		58.003400	25,357,636.49	87.420000	38,217,838.50	12,860,202.01	2.07
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,546.000	29.141602	423,893.74	30.200000	439,289.20	15,395.46	0.02
		Base		29.141602	423,893.74	30.200000	439,289.20	15,395.46	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,758.000	30.189271	415,343.99	57.500000	791,085.00	375,741.01	0.04
		Base		30.189271	415,343.99	57.500000	791,085.00	375,741.01	0.04
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,142.000	26.537686	640,672.82	37.480000	904,842.16	264,169.34	0.05
		Base		26.537686	640,672.82	37.480000	904,842.16	264,169.34	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	215,863.000	59.620714	12,869,906.22	75.910000	16,386,160.33	3,516,254.11	0.89
		Base		59.620714	12,869,906.22	75.910000	16,386,160.33	3,516,254.11	0.89

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,916.000	35.441886	351,441.74	76.100000	754,607.60	403,165.86	0.04
		Base		35.441886	351,441.74	76.100000	754,607.60	403,165.86	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,156.000	29.280093	824,410.29	44.400000	1,250,126.40	425,716.11	0.07
		Base		29.280093	824,410.29	44.400000	1,250,126.40	425,716.11	0.07
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,196.000	75.474976	2,052,617.46	169.110000	4,599,115.56	2,546,498.10	0.25
		Base		75.474976	2,052,617.46	169.110000	4,599,115.56	2,546,498.10	0.25
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,617.000	128.559621	979,238.63	111.620000	850,209.54	-129,029.09	0.05
		Base		128.559621	979,238.63	111.620000	850,209.54	-129,029.09	0.05
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,295.000	27.911683	817,672.74	62.430000	1,828,886.85	1,011,214.11	0.10
		Base		27.911683	817,672.74	62.430000	1,828,886.85	1,011,214.11	0.10
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	85,071.000	24.366777	2,072,906.09	17.300000	1,471,728.30	-601,177.79	0.08
		Base		24.366777	2,072,906.09	17.300000	1,471,728.30	-601,177.79	0.08
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,759.000	106.371804	825,338.83	42.320000	328,360.88	-496,977.95	0.02
		Base		106.371804	825,338.83	42.320000	328,360.88	-496,977.95	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,188.000	21.827822	549,799.17	72.530000	1,826,885.64	1,277,086.47	0.10
		Base		21.827822	549,799.17	72.530000	1,826,885.64	1,277,086.47	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	43,442.000	45.532622	1,978,028.18	40.330000	1,752,015.86	-226,012.32	0.10
		Base		45.532622	1,978,028.18	40.330000	1,752,015.86	-226,012.32	0.10
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	16,129.000	39.659348	639,665.63	53.590000	864,353.11	224,687.48	0.05
		Base		39.659348	639,665.63	53.590000	864,353.11	224,687.48	0.05

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34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	14,072.000	24.075684	338,793.03	54.490000	766,783.28	427,990.25	0.04
		Base		24.075684	338,793.03	54.490000	766,783.28	427,990.25	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	397,340.000	12.307547	4,890,280.55	14.710000	5,844,871.40	954,590.85	0.32
		Base		12.307547	4,890,280.55	14.710000	5,844,871.40	954,590.85	0.32
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,642.000	129.140299	599,469.27	97.800000	453,987.60	-145,481.67	0.02
		Base		129.140299	599,469.27	97.800000	453,987.60	-145,481.67	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,480.000	25.434356	1,029,582.75	51.530000	2,085,934.40	1,056,351.65	0.11
		Base		25.434356	1,029,582.75	51.530000	2,085,934.40	1,056,351.65	0.11
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	107,278.000	30.906798	3,315,619.47	16.810000	1,803,343.18	-1,512,276.29	0.10
		Base		30.906798	3,315,619.47	16.810000	1,803,343.18	-1,512,276.29	0.10
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	103,455.000	9.754032	1,009,103.35	6.715000	694,700.33	-314,403.02	0.04
		Base		9.754032	1,009,103.35	6.715000	694,700.33	-314,403.02	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,204.000	46.069943	516,167.64	35.250000	394,941.00	-121,226.64	0.02
		Base		46.069943	516,167.64	35.250000	394,941.00	-121,226.64	0.02
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	23,314.000	47.267948	1,102,004.93	31.010000	722,967.14	-379,037.79	0.04
		Base		47.267948	1,102,004.93	31.010000	722,967.14	-379,037.79	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	27,550.000	27.264952	751,149.43	41.190000	1,134,784.50	383,635.07	0.06
		Base		27.264952	751,149.43	41.190000	1,134,784.50	383,635.07	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,503.000	56.291736	1,829,650.29	133.210000	4,329,724.63	2,500,074.34	0.23
		Base		56.291736	1,829,650.29	133.210000	4,329,724.63	2,500,074.34	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
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		1,036,759.000	Local	31.946062	33,120,367.55	23.890000	24,768,172.51	-8,352,195.04	1.34
			Base	31.946062	33,120,367.55	23.890000	24,768,172.51	-8,352,195.04	1.34
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		64,784.000	Local	21.684272	1,404,793.89	30.180000	1,955,181.12	550,387.23	0.11
			Base	21.684272	1,404,793.89	30.180000	1,955,181.12	550,387.23	0.11
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		62,332.000	Local	27.899201	1,739,013.02	52.480000	3,271,183.36	1,532,170.34	0.18
			Base	27.899201	1,739,013.02	52.480000	3,271,183.36	1,532,170.34	0.18
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		139,335.000	Local	35.901599	5,002,349.32	32.620000	4,545,107.70	-457,241.62	0.25
			Base	35.901599	5,002,349.32	32.620000	4,545,107.70	-457,241.62	0.25
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		15,781.000	Local	40.999242	647,009.04	92.940000	1,466,686.14	819,677.10	0.08
			Base	40.999242	647,009.04	92.940000	1,466,686.14	819,677.10	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		51,275.000	Local	23.055761	1,182,184.16	6.980000	357,899.50	-824,284.66	0.02
			Base	23.055761	1,182,184.16	6.980000	357,899.50	-824,284.66	0.02
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		155,754.000	Local	19.560044	3,046,555.10	104.830000	16,327,691.82	13,281,136.72	0.89
			Base	19.560044	3,046,555.10	104.830000	16,327,691.82	13,281,136.72	0.89
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		41,819.000	Local	116.716577	4,880,970.54	172.410000	7,210,013.79	2,329,043.25	0.39
			Base	116.716577	4,880,970.54	172.410000	7,210,013.79	2,329,043.25	0.39
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		28,345.000	Local	22.848075	647,628.70	24.240000	687,082.80	39,454.10	0.04
			Base	22.848075	647,628.70	24.240000	687,082.80	39,454.10	0.04
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		29,428.000	Local	273.774878	8,056,647.11	537.550000	15,819,021.40	7,762,374.29	0.86
			Base	273.774878	8,056,647.11	537.550000	15,819,021.40	7,762,374.29	0.86

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38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	29,400.000	271.600685	7,985,060.14	534.520000	15,714,888.00	7,729,827.86	0.85
		Base		271.600685	7,985,060.14	534.520000	15,714,888.00	7,729,827.86	0.85
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,264.000	92.353723	578,503.72	235.840000	1,477,301.76	898,798.04	0.08
		Base		92.353723	578,503.72	235.840000	1,477,301.76	898,798.04	0.08
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	31,000.000	72.425200	2,245,181.20	70.800000	2,194,800.00	-50,381.20	0.12
		Base		72.425200	2,245,181.20	70.800000	2,194,800.00	-50,381.20	0.12
40414L109	HCP INC REIT USD1.								
		Local	47,414.000	35.934902	1,703,817.42	47.290000	2,242,208.06	538,390.64	0.12
		Base		35.934902	1,703,817.42	47.290000	2,242,208.06	538,390.64	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	87,492.000	31.521771	2,757,902.82	39.990000	3,498,805.08	740,902.26	0.19
		Base		31.521771	2,757,902.82	39.990000	3,498,805.08	740,902.26	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,122.000	42.827759	947,435.68	61.700000	1,364,927.40	417,491.72	0.07
		Base		42.827759	947,435.68	61.700000	1,364,927.40	417,491.72	0.07
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,073.000	77.105122	545,364.53	129.630000	916,872.99	371,508.46	0.05
		Base		77.105122	545,364.53	129.630000	916,872.99	371,508.46	0.05
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,798.000	45.016807	486,091.48	67.130000	724,869.74	238,778.26	0.04
		Base		45.016807	486,091.48	67.130000	724,869.74	238,778.26	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	44,547.000	43.889568	1,955,148.58	38.900000	1,732,878.30	-222,270.28	0.09
		Base		43.889568	1,955,148.58	38.900000	1,732,878.30	-222,270.28	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,678.000	27.962381	326,544.68	54.920000	641,355.76	314,811.08	0.03
		Base		27.962381	326,544.68	54.920000	641,355.76	314,811.08	0.03

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42217K106	HEALTH CARE REIT INC REIT USD1.								
		33,829.000	Local	52.374007	1,771,760.29	81.950000	2,772,286.55	1,000,526.26	0.15
			Base	52.374007	1,771,760.29	81.950000	2,772,286.55	1,000,526.26	0.15
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		11,176.000	Local	46.376492	518,303.68	59.560000	665,642.56	147,338.88	0.04
			Base	46.376492	518,303.68	59.560000	665,642.56	147,338.88	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		15,278.000	Local	42.860809	654,827.44	102.210000	1,561,564.38	906,736.94	0.08
			Base	42.860809	654,827.44	102.210000	1,561,564.38	906,736.94	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		26,236.000	Local	52.573627	1,379,321.69	67.490000	1,770,667.64	391,345.95	0.10
			Base	52.573627	1,379,321.69	67.490000	1,770,667.64	391,345.95	0.10
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		192,674.000	Local	33.915855	6,534,703.37	36.130000	6,961,311.62	426,608.25	0.38
			Base	33.915855	6,534,703.37	36.130000	6,961,311.62	426,608.25	0.38
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		136,053.000	Local	42.844816	5,829,165.76	104.420000	14,206,654.26	8,377,488.50	0.77
			Base	42.844816	5,829,165.76	104.420000	14,206,654.26	8,377,488.50	0.77
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		80,817.000	Local	47.705936	3,855,450.66	97.760000	7,900,669.92	4,045,219.26	0.43
			Base	47.705936	3,855,450.66	97.760000	7,900,669.92	4,045,219.26	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		13,871.000	Local	19.221402	266,620.07	51.220000	710,472.62	443,852.55	0.04
			Base	19.221402	266,620.07	51.220000	710,472.62	443,852.55	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		17,468.000	Local	36.881371	644,243.78	63.430000	1,107,995.24	463,751.46	0.06
			Base	36.881371	644,243.78	63.430000	1,107,995.24	463,751.46	0.06
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		78,185.000	Local	18.815351	1,471,078.19	22.890000	1,789,654.65	318,576.46	0.10
			Base	18.815351	1,471,078.19	22.890000	1,789,654.65	318,576.46	0.10

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443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	49,676.000	12.760017	633,866.61	8.970000	445,593.72	-188,272.89	0.02
		Base		12.760017	633,866.61	8.970000	445,593.72	-188,272.89	0.02
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,831.000	40.008228	633,370.26	146.440000	2,318,291.64	1,684,921.38	0.13
		Base		40.008228	633,370.26	146.440000	2,318,291.64	1,684,921.38	0.13
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,084.000	10.240496	861,061.84	10.020000	842,521.68	-18,540.16	0.05
		Base		10.240496	861,061.84	10.020000	842,521.68	-18,540.16	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	37,132.000	43.619747	1,619,688.44	93.090000	3,456,617.88	1,836,929.44	0.19
		Base		43.619747	1,619,688.44	93.090000	3,456,617.88	1,836,929.44	0.19
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	499,167.000	28.608374	14,280,356.23	33.040000	16,492,477.68	2,212,121.45	0.89
		Base		28.608374	14,280,356.23	33.040000	16,492,477.68	2,212,121.45	0.89
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,255.000	51.200342	422,658.82	81.100000	669,480.50	246,821.68	0.04
		Base		51.200342	422,658.82	81.100000	669,480.50	246,821.68	0.04
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,636.000	135.773047	1,579,855.18	205.730000	2,393,874.28	814,019.10	0.13
		Base		135.773047	1,579,855.18	205.730000	2,393,874.28	814,019.10	0.13
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	95,021.000	116.186966	11,040,201.69	153.310000	14,567,669.51	3,527,467.82	0.79
		Base		116.186966	11,040,201.69	153.310000	14,567,669.51	3,527,467.82	0.79
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,359.000	43.991574	367,725.57	106.110000	886,973.49	519,247.92	0.05
		Base		43.991574	367,725.57	106.110000	886,973.49	519,247.92	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,735.000	34.226659	1,496,902.93	52.660000	2,303,085.10	806,182.17	0.12
		Base		34.226659	1,496,902.93	52.660000	2,303,085.10	806,182.17	0.12

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		43,179.000	Local	17.554807	757,999.00	19.940000	860,989.26	102,990.26	0.05
			Base	17.554807	757,999.00	19.940000	860,989.26	102,990.26	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		29,477.000	Local	36.166231	1,066,071.98	86.820000	2,559,193.14	1,493,121.16	0.14
			Base	36.166231	1,066,071.98	86.820000	2,559,193.14	1,493,121.16	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		3,742.000	Local	317.716344	1,188,894.56	494.480000	1,850,344.16	661,449.60	0.10
			Base	317.716344	1,188,894.56	494.480000	1,850,344.16	661,449.60	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		21,018.000	Local	27.631184	580,752.23	39.840000	837,357.12	256,604.89	0.05
			Base	27.631184	580,752.23	39.840000	837,357.12	256,604.89	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		385,932.000	Local	41.989839	16,205,222.42	54.380000	20,986,982.16	4,781,759.74	1.14
			Base	41.989839	16,205,222.42	54.380000	20,986,982.16	4,781,759.74	1.14
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		13,479.000	Local	75.105269	1,012,343.92	38.100000	513,549.90	-498,794.02	0.03
			Base	75.105269	1,012,343.92	38.100000	513,549.90	-498,794.02	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		288,982.000	Local	59.998038	17,338,352.91	100.140000	28,938,657.48	11,600,304.57	1.57
			Base	59.998038	17,338,352.91	100.140000	28,938,657.48	11,600,304.57	1.57
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		68,777.000	Local	23.456145	1,613,243.31	46.470000	3,196,067.19	1,582,823.88	0.17
			Base	23.456145	1,613,243.31	46.470000	3,196,067.19	1,582,823.88	0.17
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		10,135.000	Local	89.166807	903,705.59	41.940000	425,061.90	-478,643.69	0.02
			Base	89.166807	903,705.59	41.940000	425,061.90	-478,643.69	0.02
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		39,747.000	Local	19.408491	771,429.30	22.730000	903,449.31	132,020.01	0.05
			Base	19.408491	771,429.30	22.730000	903,449.31	132,020.01	0.05

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482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,981.000	43.354136	736,196.58	61.470000	1,043,822.07	307,625.49	0.06
		Base		43.354136	736,196.58	61.470000	1,043,822.07	307,625.49	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,393.000	111.912354	1,275,017.45	110.090000	1,254,255.37	-20,762.08	0.07
		Base		111.912354	1,275,017.45	110.090000	1,254,255.37	-20,762.08	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,025.000	43.767454	1,139,047.98	65.580000	1,706,719.50	567,671.52	0.09
		Base		43.767454	1,139,047.98	65.580000	1,706,719.50	567,671.52	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,544.000	112.332657	1,409,100.85	122.560000	1,537,392.64	128,291.79	0.08
		Base		112.332657	1,409,100.85	122.560000	1,537,392.64	128,291.79	0.08
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,440.000	13.497563	1,207,222.05	12.990000	1,161,825.60	-45,396.45	0.06
		Base		13.497563	1,207,222.05	12.990000	1,161,825.60	-45,396.45	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,452.000	60.290121	2,318,275.73	107.960000	4,151,277.92	1,833,002.19	0.23
		Base		60.290121	2,318,275.73	107.960000	4,151,277.92	1,833,002.19	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,475.000	23.733662	1,008,087.31	27.650000	1,174,433.75	166,346.44	0.06
		Base		23.733662	1,008,087.31	27.650000	1,174,433.75	166,346.44	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	175,418.000	37.784830	6,628,139.39	41.050000	7,200,908.90	572,769.51	0.39
		Base		37.784830	6,628,139.39	41.050000	7,200,908.90	572,769.51	0.39
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,856.000	51.164951	1,067,096.22	59.720000	1,245,520.32	178,424.10	0.07
		Base		51.164951	1,067,096.22	59.720000	1,245,520.32	178,424.10	0.07
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,791.000	28.086669	1,707,416.68	65.340000	3,972,083.94	2,264,667.26	0.22
		Base		28.086669	1,707,416.68	65.340000	3,972,083.94	2,264,667.26	0.22

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501044101	KROGER CO COMMON STOCK USD1.								
		Local	50,700.000	24.448157	1,239,521.55	69.050000	3,500,835.00	2,261,313.45	0.19
		Base		24.448157	1,239,521.55	69.050000	3,500,835.00	2,261,313.45	0.19
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	25,381.000	26.349102	668,766.56	84.630000	2,147,994.03	1,479,227.47	0.12
		Base		26.349102	668,766.56	84.630000	2,147,994.03	1,479,227.47	0.12
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,790.000	76.814939	675,203.31	123.120000	1,082,224.80	407,021.49	0.06
		Base		76.814939	675,203.31	123.120000	1,082,224.80	407,021.49	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,724.000	59.277871	517,140.15	114.780000	1,001,340.72	484,200.57	0.05
		Base		59.277871	517,140.15	114.780000	1,001,340.72	484,200.57	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,412.000	36.051578	591,678.49	76.440000	1,254,533.28	662,854.79	0.07
		Base		36.051578	591,678.49	76.440000	1,254,533.28	662,854.79	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,122.000	31.595769	730,557.36	70.590000	1,632,181.98	901,624.62	0.09
		Base		31.595769	730,557.36	70.590000	1,632,181.98	901,624.62	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,208.000	22.396280	318,206.34	42.630000	605,687.04	287,480.70	0.03
		Base		22.396280	318,206.34	42.630000	605,687.04	287,480.70	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,368.000	74.151820	768,806.07	55.440000	574,801.92	-194,004.15	0.03
		Base		74.151820	768,806.07	55.440000	574,801.92	-194,004.15	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,434.000	37.935621	699,305.23	44.910000	827,870.94	128,565.71	0.04
		Base		37.935621	699,305.23	44.910000	827,870.94	128,565.71	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	32,711.000	32.464200	1,061,936.46	22.670000	741,558.37	-320,378.09	0.04
		Base		32.464200	1,061,936.46	22.670000	741,558.37	-320,378.09	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
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,788.000	47.282260	1,361,161.69	49.740000	1,431,915.12	70,753.43	0.08
		Base		47.282260	1,361,161.69	49.740000	1,431,915.12	70,753.43	0.08
532457108	ELI LILLY + CO COMMON STOCK NPV								
		Local	101,156.000	58.220496	5,889,352.48	72.000000	7,283,232.00	1,393,879.52	0.40
		Base		58.220496	5,889,352.48	72.000000	7,283,232.00	1,393,879.52	0.40
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		Local	26,821.000	39.867264	1,069,279.89	49.980000	1,340,513.58	271,233.69	0.07
		Base		39.867264	1,069,279.89	49.980000	1,340,513.58	271,233.69	0.07
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	24,626.000	40.606989	999,987.70	44.940000	1,106,692.44	106,704.74	0.06
		Base		40.606989	999,987.70	44.940000	1,106,692.44	106,704.74	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	27,724.000	66.878109	1,854,128.69	188.370000	5,222,369.88	3,368,241.19	0.28
		Base		66.878109	1,854,128.69	188.370000	5,222,369.88	3,368,241.19	0.28
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	30,902.000	28.042847	866,580.05	38.260000	1,182,310.52	315,730.47	0.06
		Base		28.042847	866,580.05	38.260000	1,182,310.52	315,730.47	0.06
544147101	LORILLARD INC COMMON STOCK USD.01								
		Local	37,168.000	26.554549	986,979.47	65.610000	2,438,592.48	1,451,613.01	0.13
		Base		26.554549	986,979.47	65.610000	2,438,592.48	1,451,613.01	0.13
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	100,444.000	22.697765	2,279,854.28	67.760000	6,806,085.44	4,526,231.16	0.37
		Base		22.697765	2,279,854.28	67.760000	6,806,085.44	4,526,231.16	0.37
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,639.000	90.650670	1,236,384.49	113.160000	1,543,389.24	307,004.75	0.08
		Base		90.650670	1,236,384.49	113.160000	1,543,389.24	307,004.75	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	14,527.000	70.057996	1,017,732.51	86.010000	1,249,467.27	231,734.76	0.07
		Base		70.057996	1,017,732.51	86.010000	1,249,467.27	231,734.76	0.07

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55616P104	MACY S INC COMMON STOCK USD.01								
		35,648.000	Local	32.103851	1,144,438.09	63.880000	2,277,194.24	1,132,756.15	0.12
			Base	32.103851	1,144,438.09	63.880000	2,277,194.24	1,132,756.15	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		69,676.000	Local	19.509126	1,359,317.89	26.600000	1,853,381.60	494,063.71	0.10
			Base	19.509126	1,359,317.89	26.600000	1,853,381.60	494,063.71	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		28,928.000	Local	26.225858	758,661.62	92.590000	2,678,443.52	1,919,781.90	0.15
			Base	26.225858	758,661.62	92.590000	2,678,443.52	1,919,781.90	0.15
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		55,843.000	Local	36.595453	2,043,599.88	53.770000	3,002,678.11	959,078.23	0.16
			Base	36.595453	2,043,599.88	53.770000	3,002,678.11	959,078.23	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		21,941.000	Local	34.280738	752,153.67	74.500000	1,634,604.50	882,450.83	0.09
			Base	34.280738	752,153.67	74.500000	1,634,604.50	882,450.83	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		6,389.000	Local	131.663988	841,201.22	107.740000	688,350.86	-152,850.36	0.04
			Base	131.663988	841,201.22	107.740000	688,350.86	-152,850.36	0.04
574599106	MASCO CORP COMMON STOCK USD1.								
		36,780.000	Local	22.456308	825,943.01	24.840000	913,615.20	87,672.19	0.05
			Base	22.456308	825,943.01	24.840000	913,615.20	87,672.19	0.05
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		101,167.000	Local	27.833893	2,815,871.43	82.030000	8,298,729.01	5,482,857.58	0.45
			Base	27.833893	2,815,871.43	82.030000	8,298,729.01	5,482,857.58	0.45
577081102	MATTEL INC COMMON STOCK USD1.								
		34,980.000	Local	21.759485	761,146.78	26.900000	940,962.00	179,815.22	0.05
			Base	21.759485	761,146.78	26.900000	940,962.00	179,815.22	0.05
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		13,333.000	Local	35.141164	468,537.14	71.390000	951,842.87	483,305.73	0.05
			Base	35.141164	468,537.14	71.390000	951,842.87	483,305.73	0.05

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	100,474.000	48.214005	4,844,253.93	92.440000	9,287,816.56	4,443,562.63	0.50
		Base		48.214005	4,844,253.93	92.440000	9,287,816.56	4,443,562.63	0.50
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	28,029.000	39.624065	1,110,622.93	89.440000	2,506,913.76	1,396,290.83	0.14
		Base		39.624065	1,110,622.93	89.440000	2,506,913.76	1,396,290.83	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	23,939.000	56.214879	1,345,727.99	212.650000	5,090,628.35	3,744,900.36	0.28
		Base		56.214879	1,345,727.99	212.650000	5,090,628.35	3,744,900.36	0.28
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,857.000	50.571642	1,054,772.74	98.490000	2,054,205.93	999,433.19	0.11
		Base		50.571642	1,054,772.74	98.490000	2,054,205.93	999,433.19	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,212.000	26.692802	459,436.51	50.280000	865,419.36	405,982.85	0.05
		Base		26.692802	459,436.51	50.280000	865,419.36	405,982.85	0.05
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	294,326.000	46.104454	13,569,739.51	60.280000	17,741,971.28	4,172,231.77	0.96
		Base		46.104454	13,569,739.51	60.280000	17,741,971.28	4,172,231.77	0.96
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,285.000	40.364051	4,734,097.68	46.500000	5,453,752.50	719,654.82	0.30
		Base		40.364051	4,734,097.68	46.500000	5,453,752.50	719,654.82	0.30
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	850,994.000	33.440921	28,458,023.30	40.400000	34,380,157.60	5,922,134.30	1.87
		Base		33.440921	28,458,023.30	40.400000	34,380,157.60	5,922,134.30	1.87
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,747.000	31.502800	653,588.59	45.100000	935,689.70	282,101.11	0.05
		Base		31.502800	653,588.59	45.100000	935,689.70	282,101.11	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	110,823.000	16.511299	1,829,831.71	29.265000	3,243,235.10	1,413,403.39	0.18
		Base		16.511299	1,829,831.71	29.265000	3,243,235.10	1,413,403.39	0.18

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		6,397.000	Local	72.046309	460,880.24	165.040000	1,055,760.88	594,880.64	0.06
			Base	72.046309	460,880.24	165.040000	1,055,760.88	594,880.64	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		16,451.000	Local	43.782253	720,261.85	75.930000	1,249,124.43	528,862.58	0.07
			Base	43.782253	720,261.85	75.930000	1,249,124.43	528,862.58	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		173,435.000	Local	17.096070	2,965,056.83	35.240000	6,111,849.40	3,146,792.57	0.33
			Base	17.096070	2,965,056.83	35.240000	6,111,849.40	3,146,792.57	0.33
61166W101	MONSANTO CO COMMON STOCK USD.01								
		49,975.000	Local	50.208041	2,509,146.85	117.980000	5,896,050.50	3,386,903.65	0.32
			Base	50.208041	2,509,146.85	117.980000	5,896,050.50	3,386,903.65	0.32
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		14,884.000	Local	69.837474	1,039,460.96	116.950000	1,740,683.80	701,222.84	0.09
			Base	69.837474	1,039,460.96	116.950000	1,740,683.80	701,222.84	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		18,952.000	Local	29.781113	564,411.65	91.330000	1,730,886.16	1,166,474.51	0.09
			Base	29.781113	564,411.65	91.330000	1,730,886.16	1,166,474.51	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		157,624.000	Local	36.916615	5,818,944.52	33.810000	5,329,267.44	-489,677.08	0.29
			Base	36.916615	5,818,944.52	33.810000	5,329,267.44	-489,677.08	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		32,585.000	Local	53.650710	1,748,208.38	48.690000	1,586,563.65	-161,644.73	0.09
			Base	53.650710	1,748,208.38	48.690000	1,586,563.65	-161,644.73	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		21,870.000	Local	71.119893	1,555,392.07	62.410000	1,364,906.70	-190,485.37	0.07
			Base	71.119893	1,555,392.07	62.410000	1,364,906.70	-190,485.37	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		17,225.000	Local	48.516146	835,690.61	44.910000	773,574.75	-62,115.86	0.04
			Base	48.516146	835,690.61	44.910000	773,574.75	-62,115.86	0.04

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628530107	MYLAN INC COMMON STOCK USD.5								
		Local	38,640.000	21.479815	829,980.05	53.150000	2,053,716.00	1,223,735.95	0.11
		Base		21.479815	829,980.05	53.150000	2,053,716.00	1,223,735.95	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	34,906.000	24.184359	844,179.22	24.660000	860,781.96	16,602.74	0.05
		Base		24.184359	844,179.22	24.660000	860,781.96	16,602.74	0.05
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	12,117.000	29.915669	362,488.16	45.600000	552,535.20	190,047.04	0.03
		Base		29.915669	362,488.16	45.600000	552,535.20	190,047.04	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	44,452.000	47.276900	2,101,552.78	54.430000	2,419,522.36	317,969.58	0.13
		Base		47.276900	2,101,552.78	54.430000	2,419,522.36	317,969.58	0.13
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	42,352.000	16.616611	703,746.73	19.740000	836,028.48	132,281.75	0.05
		Base		16.616611	703,746.73	19.740000	836,028.48	132,281.75	0.05
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	32,180.000	35.238988	1,133,990.63	37.800000	1,216,404.00	82,413.37	0.07
		Base		35.238988	1,133,990.63	37.800000	1,216,404.00	82,413.37	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,219.000	182.570613	1,135,406.64	441.800000	2,747,554.20	1,612,147.56	0.15
		Base		182.570613	1,135,406.64	441.800000	2,747,554.20	1,612,147.56	0.15
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	27,989.000	24.297901	680,073.94	36.870000	1,031,954.43	351,880.49	0.06
		Base		24.297901	680,073.94	36.870000	1,031,954.43	351,880.49	0.06
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	14,167.000	63.376275	897,851.69	29.780000	421,893.26	-475,958.43	0.02
		Base		63.376275	897,851.69	29.780000	421,893.26	-475,958.43	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	51,495.000	38.965660	2,006,536.68	25.150000	1,295,099.25	-711,437.43	0.07
		Base		38.965660	2,006,536.68	25.150000	1,295,099.25	-711,437.43	0.07

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65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	51,503.000	11.973919	616,692.73	14.890000	766,879.67	150,186.94	0.04
		Base		11.973919	616,692.73	14.890000	766,879.67	150,186.94	0.04
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,062.000	48.507506	2,185,845.25	109.240000	4,922,572.88	2,736,727.63	0.27
		Base		48.507506	2,185,845.25	109.240000	4,922,572.88	2,736,727.63	0.27
654106103	NIKE INC CL B COMMON STOCK NPV								
		Local	72,044.000	26.877987	1,936,397.66	92.250000	6,646,059.00	4,709,661.34	0.36
		Base		26.877987	1,936,397.66	92.250000	6,646,059.00	4,709,661.34	0.36
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	32,592.000	22.585990	736,122.59	43.260000	1,409,929.92	673,807.33	0.08
		Base		22.585990	736,122.59	43.260000	1,409,929.92	673,807.33	0.08
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	37,204.000	42.502657	1,581,268.85	47.740000	1,776,118.96	194,850.11	0.10
		Base		42.502657	1,581,268.85	47.740000	1,776,118.96	194,850.11	0.10
655664100	NORDSTROM INC COMMON STOCK NPV								
		Local	14,535.000	27.996139	406,923.88	76.200000	1,107,567.00	700,643.12	0.06
		Base		27.996139	406,923.88	76.200000	1,107,567.00	700,643.12	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,946.000	42.205374	1,348,292.88	101.970000	3,257,533.62	1,909,240.74	0.18
		Base		42.205374	1,348,292.88	101.970000	3,257,533.62	1,909,240.74	0.18
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.								
		Local	32,706.000	30.316850	991,542.88	55.580000	1,817,799.48	826,256.60	0.10
		Base		30.316850	991,542.88	55.580000	1,817,799.48	826,256.60	0.10
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	22,854.000	57.164431	1,306,435.90	65.380000	1,494,194.52	187,758.62	0.08
		Base		57.164431	1,306,435.90	65.380000	1,494,194.52	187,758.62	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	20,855.000	51.101976	1,065,731.71	156.950000	3,273,192.25	2,207,460.54	0.18
		Base		51.101976	1,065,731.71	156.950000	3,273,192.25	2,207,460.54	0.18

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670346105	NUCOR CORP COMMON STOCK USD.4								
		32,933.000	Local	34.609244	1,139,786.23	43.650000	1,437,525.45	297,739.22	0.08
			Base	34.609244	1,139,786.23	43.650000	1,437,525.45	297,739.22	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		53,309.000	Local	15.593130	831,254.15	19.205000	1,023,799.35	192,545.20	0.06
			Base	15.593130	831,254.15	19.205000	1,023,799.35	192,545.20	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		10,474.000	Local	45.303265	474,506.40	187.360000	1,962,408.64	1,487,902.24	0.11
			Base	45.303265	474,506.40	187.360000	1,962,408.64	1,487,902.24	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		80,056.000	Local	44.190596	3,537,722.32	80.000000	6,404,480.00	2,866,757.68	0.35
			Base	44.190596	3,537,722.32	80.000000	6,404,480.00	2,866,757.68	0.35
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		25,623.000	Local	42.318456	1,084,325.81	72.800000	1,865,354.40	781,028.59	0.10
			Base	42.318456	1,084,325.81	72.800000	1,865,354.40	781,028.59	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		21,494.000	Local	24.842129	533,956.71	44.030000	946,380.82	412,424.11	0.05
			Base	24.842129	533,956.71	44.030000	946,380.82	412,424.11	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		333,968.000	Local	21.130622	7,056,951.52	41.890000	13,989,919.52	6,932,968.00	0.76
			Base	21.130622	7,056,951.52	41.890000	13,989,919.52	6,932,968.00	0.76
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		17,025.000	Local	26.181438	445,738.99	23.350000	397,533.75	-48,205.24	0.02
			Base	26.181438	445,738.99	23.350000	397,533.75	-48,205.24	0.02
69331C108	P G + E CORP COMMON STOCK NPV								
		49,048.000	Local	36.812380	1,805,573.60	58.810000	2,884,512.88	1,078,939.28	0.16
			Base	36.812380	1,805,573.60	58.810000	2,884,512.88	1,078,939.28	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		54,327.000	Local	80.458456	4,371,066.52	84.540000	4,592,804.58	221,738.06	0.25
			Base	80.458456	4,371,066.52	84.540000	4,592,804.58	221,738.06	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	14,168.000	68.787088	974,575.46	222.880000	3,157,763.84	2,183,188.38	0.17
		Base		68.787088	974,575.46	222.880000	3,157,763.84	2,183,188.38	0.17
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	68,662.000	27.589801	1,894,370.95	35.500000	2,437,501.00	543,130.05	0.13
		Base		27.589801	1,894,370.95	35.500000	2,437,501.00	543,130.05	0.13
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,506.000	120.316199	1,023,409.59	110.260000	937,871.56	-85,538.03	0.05
		Base		120.316199	1,023,409.59	110.260000	937,871.56	-85,538.03	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	36,557.000	29.688696	1,085,329.67	60.110000	2,197,441.27	1,112,111.60	0.12
		Base		29.688696	1,085,329.67	60.110000	2,197,441.27	1,112,111.60	0.12
696429307	PALL CORP COMMON STOCK USD.1								
		Local	10,998.000	34.481092	379,223.05	96.760000	1,064,166.48	684,943.43	0.06
		Base		34.481092	379,223.05	96.760000	1,064,166.48	684,943.43	0.06
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,346.000	50.437100	774,007.73	116.460000	1,787,195.16	1,013,187.43	0.10
		Base		50.437100	774,007.73	116.460000	1,787,195.16	1,013,187.43	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,837.000	36.866259	325,787.13	50.090000	442,645.33	116,858.20	0.02
		Base		36.866259	325,787.13	50.090000	442,645.33	116,858.20	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,712.000	32.350700	1,090,606.80	45.260000	1,525,805.12	435,198.32	0.08
		Base		32.350700	1,090,606.80	45.260000	1,525,805.12	435,198.32	0.08
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,795.000	16.453209	523,129.77	14.070000	447,355.65	-75,774.12	0.02
		Base		16.453209	523,129.77	14.070000	447,355.65	-75,774.12	0.02
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	26,006.000	24.654873	641,174.62	27.450000	713,864.70	72,690.08	0.04
		Base		24.654873	641,174.62	27.450000	713,864.70	72,690.08	0.04

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713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,511.000	53.796212	8,312,106.51	93.780000	14,490,041.58	6,177,935.07	0.79
		Base		53.796212	8,312,106.51	93.780000	14,490,041.58	6,177,935.07	0.79
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,662.000	25.568311	298,177.64	45.710000	533,070.02	234,892.38	0.03
		Base		25.568311	298,177.64	45.710000	533,070.02	234,892.38	0.03
716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,263.000	67.744304	695,259.79	81.705000	838,538.42	143,278.63	0.05
		Base		67.744304	695,259.79	81.705000	838,538.42	143,278.63	0.05
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	650,482.000	28.035622	18,236,667.17	31.250000	20,327,562.50	2,090,895.33	1.10
		Base		28.035622	18,236,667.17	31.250000	20,327,562.50	2,090,895.33	1.10
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	160,407.000	38.074800	6,107,464.47	80.240000	12,871,057.68	6,763,593.21	0.70
		Base		38.074800	6,107,464.47	80.240000	12,871,057.68	6,763,593.21	0.70
718546104	PHILLIPS 66 COMMON STOCK								
		Local	57,145.000	27.016416	1,543,853.10	70.320000	4,018,436.40	2,474,583.30	0.22
		Base		27.016416	1,543,853.10	70.320000	4,018,436.40	2,474,583.30	0.22
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,402.000	41.369704	471,697.36	70.180000	800,192.36	328,495.00	0.04
		Base		41.369704	471,697.36	70.180000	800,192.36	328,495.00	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,372.000	83.184487	1,278,711.93	150.530000	2,313,947.16	1,035,235.23	0.13
		Base		83.184487	1,278,711.93	150.530000	2,313,947.16	1,035,235.23	0.13
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,751.000	38.279163	794,330.91	23.980000	497,608.98	-296,721.93	0.03
		Base		38.279163	794,330.91	23.980000	497,608.98	-296,721.93	0.03
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,160.000	36.255547	658,400.73	44.520000	808,483.20	150,082.47	0.04
		Base		36.255547	658,400.73	44.520000	808,483.20	150,082.47	0.04

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,081.000	55.857216	1,680,240.92	120.590000	3,627,467.79	1,947,226.87	0.20
		Base		55.857216	1,680,240.92	120.590000	3,627,467.79	1,947,226.87	0.20
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,716.000	128.412955	1,889,725.05	200.100000	2,944,671.60	1,054,946.55	0.16
		Base		128.412955	1,889,725.05	200.100000	2,944,671.60	1,054,946.55	0.16
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,780.000	39.878601	1,067,948.94	78.720000	2,108,121.60	1,040,172.66	0.11
		Base		39.878601	1,067,948.94	78.720000	2,108,121.60	1,040,172.66	0.11
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,405.000	330.037249	1,783,851.33	1,009.480000	5,456,239.40	3,672,388.07	0.30
		Base		330.037249	1,783,851.33	1,009.480000	5,456,239.40	3,672,388.07	0.30
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,195.000	32.030842	903,109.60	46.930000	1,323,191.35	420,081.75	0.07
		Base		32.030842	903,109.60	46.930000	1,323,191.35	420,081.75	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	278,967.000	52.742845	14,713,513.19	84.290000	23,514,128.43	8,800,615.24	1.28
		Base		52.742845	14,713,513.19	84.290000	23,514,128.43	8,800,615.24	1.28
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,224.000	15.900656	878,097.81	25.950000	1,433,062.80	554,964.99	0.08
		Base		15.900656	878,097.81	25.950000	1,433,062.80	554,964.99	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,619.000	41.931625	2,164,468.56	45.140000	2,330,081.66	165,613.10	0.13
		Base		41.931625	2,164,468.56	45.140000	2,330,081.66	165,613.10	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,284.000	49.382654	2,335,009.43	75.880000	3,587,909.92	1,252,900.49	0.19
		Base		49.382654	2,335,009.43	75.880000	3,587,909.92	1,252,900.49	0.19
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	52,244.000	29.113697	1,521,016.01	42.680000	2,229,773.92	708,757.91	0.12
		Base		29.113697	1,521,016.01	42.680000	2,229,773.92	708,757.91	0.12

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74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,979.000	91.522114	1,370,909.74	200.840000	3,008,382.36	1,637,472.62	0.16
		Base		91.522114	1,370,909.74	200.840000	3,008,382.36	1,637,472.62	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	34,451.000	18.002199	620,193.77	20.590000	709,346.09	89,152.32	0.04
		Base		18.002199	620,193.77	20.590000	709,346.09	89,152.32	0.04
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	17,110.000	31.016885	530,698.91	20.220000	345,964.20	-184,734.71	0.02
		Base		31.016885	530,698.91	20.220000	345,964.20	-184,734.71	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	171,648.000	43.071232	7,393,090.78	62.460000	10,721,134.08	3,328,043.30	0.58
		Base		43.071232	7,393,090.78	62.460000	10,721,134.08	3,328,043.30	0.58
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	22,473.000	23.497427	528,057.68	26.480000	595,085.04	67,027.36	0.03
		Base		23.497427	528,057.68	26.480000	595,085.04	67,027.36	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	14,921.000	44.446611	663,187.89	71.070000	1,060,435.47	397,247.58	0.06
		Base		44.446611	663,187.89	71.070000	1,060,435.47	397,247.58	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,247.000	95.498169	596,577.06	166.890000	1,042,561.83	445,984.77	0.06
		Base		95.498169	596,577.06	166.890000	1,042,561.83	445,984.77	0.06
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,416.000	54.312916	945,913.75	46.270000	805,838.32	-140,075.43	0.04
		Base		54.312916	945,913.75	46.270000	805,838.32	-140,075.43	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,837.000	45.078836	1,435,174.89	100.050000	3,185,291.85	1,750,116.96	0.17
		Base		45.078836	1,435,174.89	100.050000	3,185,291.85	1,750,116.96	0.17
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,391.000	28.938143	561,139.54	63.790000	1,236,951.89	675,812.35	0.07
		Base		28.938143	561,139.54	63.790000	1,236,951.89	675,812.35	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
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,662.000	225.270476	1,726,022.39	416.660000	3,192,448.92	1,466,426.53	0.17
		Base		225.270476	1,726,022.39	416.660000	3,192,448.92	1,466,426.53	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	142,107.000	12.833977	1,823,798.01	8.700000	1,236,330.90	-587,467.11	0.07
		Base		12.833977	1,823,798.01	8.700000	1,236,330.90	-587,467.11	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	26,061.000	23.750189	618,953.68	39.680000	1,034,100.48	415,146.80	0.06
		Base		23.750189	618,953.68	39.680000	1,034,100.48	415,146.80	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,812.000	24.126069	767,498.52	67.950000	2,161,625.40	1,394,126.88	0.12
		Base		24.126069	767,498.52	67.950000	2,161,625.40	1,394,126.88	0.12
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,033.000	29.383772	412,342.47	58.060000	814,755.98	402,413.51	0.04
		Base		29.383772	412,342.47	58.060000	814,755.98	402,413.51	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,018.000	45.563381	638,707.48	108.920000	1,526,840.56	888,133.08	0.08
		Base		45.563381	638,707.48	108.920000	1,526,840.56	888,133.08	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,726.000	41.311816	567,045.98	85.620000	1,175,220.12	608,174.14	0.06
		Base		41.311816	567,045.98	85.620000	1,175,220.12	608,174.14	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,340.000	66.812378	690,839.99	154.340000	1,595,875.60	905,035.61	0.09
		Base		66.812378	690,839.99	154.340000	1,595,875.60	905,035.61	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,663.000	27.188019	588,974.06	91.710000	1,986,713.73	1,397,739.67	0.11
		Base		27.188019	588,974.06	91.710000	1,986,713.73	1,397,739.67	0.11
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,475.000	39.575742	216,677.19	82.790000	453,275.25	236,598.06	0.02
		Base		39.575742	216,677.19	82.790000	453,275.25	236,598.06	0.02

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78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	55,215.000	181.745601	10,035,083.34	199.470000	11,013,736.05	978,652.71	0.60
		Base		181.745601	10,035,083.34	199.470000	11,013,736.05	978,652.71	0.60
786514208	SAFEWAY INC COMMON STOCK USD.01								
		Local	23,786.000	33.305631	792,207.73	34.920000	830,607.12	38,399.39	0.05
		Base		33.305631	792,207.73	34.920000	830,607.12	38,399.39	0.05
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	29,517.000	33.137659	978,124.27	65.870000	1,944,284.79	966,160.52	0.11
		Base		33.137659	978,124.27	65.870000	1,944,284.79	966,160.52	0.11
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	60,584.000	25.840772	1,565,537.33	56.450000	3,419,966.80	1,854,429.47	0.19
		Base		25.840772	1,565,537.33	56.450000	3,419,966.80	1,854,429.47	0.19
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,780.000	49.052713	1,117,420.80	75.910000	1,729,229.80	611,809.00	0.09
		Base		49.052713	1,117,420.80	75.910000	1,729,229.80	611,809.00	0.09
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,716.000	39.922688	587,502.27	63.770000	938,439.32	350,937.05	0.05
		Base		39.922688	587,502.27	63.770000	938,439.32	350,937.05	0.05
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	132,850.000	87.266327	11,593,331.49	82.390000	10,945,511.50	-647,819.99	0.59
		Base		87.266327	11,593,331.49	82.390000	10,945,511.50	-647,819.99	0.59
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,631.000	20.344891	2,413,534.81	25.980000	3,082,033.38	668,498.57	0.17
		Base		20.344891	2,413,534.81	25.980000	3,082,033.38	668,498.57	0.17
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,476.000	49.559509	519,185.42	71.090000	744,738.84	225,553.42	0.04
		Base		49.559509	519,185.42	71.090000	744,738.84	225,553.42	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,800.000	23.282853	507,566.20	40.500000	882,900.00	375,333.80	0.05
		Base		23.282853	507,566.20	40.500000	882,900.00	375,333.80	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
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		23,863.000	Local	46.059568	1,099,119.48	111.920000	2,670,746.96	1,571,627.48	0.14
			Base	46.059568	1,099,119.48	111.920000	2,670,746.96	1,571,627.48	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		8,425.000	Local	55.750485	469,697.84	271.270000	2,285,449.75	1,815,751.91	0.12
			Base	55.750485	469,697.84	271.270000	2,285,449.75	1,815,751.91	0.12
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		12,295.000	Local	39.015732	479,698.42	137.520000	1,690,808.40	1,211,109.98	0.09
			Base	39.015732	479,698.42	137.520000	1,690,808.40	1,211,109.98	0.09
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		32,085.000	Local	76.913349	2,467,764.79	198.660000	6,374,006.10	3,906,241.31	0.35
			Base	76.913349	2,467,764.79	198.660000	6,374,006.10	3,906,241.31	0.35
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		10,511.000	Local	47.825792	502,696.90	103.150000	1,084,209.65	581,512.75	0.06
			Base	47.825792	502,696.90	103.150000	1,084,209.65	581,512.75	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		5,999.000	Local	44.364529	266,142.81	132.710000	796,127.29	529,984.48	0.04
			Base	44.364529	266,142.81	132.710000	796,127.29	529,984.48	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		92,896.000	Local	31.389921	2,915,998.07	50.720000	4,711,685.12	1,795,687.05	0.26
			Base	31.389921	2,915,998.07	50.720000	4,711,685.12	1,795,687.05	0.26
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		70,074.000	Local	13.968699	978,842.62	45.180000	3,165,943.32	2,187,100.70	0.17
			Base	13.968699	978,842.62	45.180000	3,165,943.32	2,187,100.70	0.17
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		39,148.000	Local	41.270817	1,615,669.96	24.790000	970,478.92	-645,191.04	0.05
			Base	41.270817	1,615,669.96	24.790000	970,478.92	-645,191.04	0.05
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		69,274.000	Local	24.359343	1,687,469.14	33.440000	2,316,522.56	629,053.42	0.13
			Base	24.359343	1,687,469.14	33.440000	2,316,522.56	629,053.42	0.13

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854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,172.000	50.681648	819,623.61	93.650000	1,514,507.80	694,884.19	0.08
		Base		50.681648	819,623.61	93.650000	1,514,507.80	694,884.19	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	66,054.000	17.794833	1,175,419.89	17.050000	1,126,220.70	-49,199.19	0.06
		Base		17.794833	1,175,419.89	17.050000	1,126,220.70	-49,199.19	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	77,254.000	25.159875	1,943,701.00	87.530000	6,762,042.62	4,818,341.62	0.37
		Base		25.159875	1,943,701.00	87.530000	6,762,042.62	4,818,341.62	0.37
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	18,436.000	35.245535	649,786.68	71.970000	1,326,838.92	677,052.24	0.07
		Base		35.245535	649,786.68	71.970000	1,326,838.92	677,052.24	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	43,103.000	51.505059	2,220,022.56	71.510000	3,082,295.53	862,272.97	0.17
		Base		51.505059	2,220,022.56	71.510000	3,082,295.53	862,272.97	0.17
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,767.000	66.875332	586,296.04	131.290000	1,151,019.43	564,723.39	0.06
		Base		66.875332	586,296.04	131.290000	1,151,019.43	564,723.39	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,855.000	46.807059	1,444,231.81	91.050000	2,809,347.75	1,365,115.94	0.15
		Base		46.807059	1,444,231.81	91.050000	2,809,347.75	1,365,115.94	0.15
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	53,836.000	42.797863	2,304,065.74	38.420000	2,068,379.12	-235,686.62	0.11
		Base		42.797863	2,304,065.74	38.420000	2,068,379.12	-235,686.62	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	71,251.000	29.177560	2,078,930.30	24.770000	1,764,887.27	-314,043.03	0.10
		Base		29.177560	2,078,930.30	24.770000	1,764,887.27	-314,043.03	0.10
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	60,693.000	27.370885	1,661,221.13	39.170000	2,377,344.81	716,123.68	0.13
		Base		27.370885	1,661,221.13	39.170000	2,377,344.81	716,123.68	0.13

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872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	24,229.000	18.291226	443,178.11	21.330000	516,804.57	73,626.46	0.03
		Base		18.291226	443,178.11	21.330000	516,804.57	73,626.46	0.03
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,123.000	15.507188	1,102,917.70	65.940000	4,689,850.62	3,586,932.92	0.25
		Base		15.507188	1,102,917.70	65.940000	4,689,850.62	3,586,932.92	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	65,760.000	45.260899	2,976,356.75	73.610000	4,840,593.60	1,864,236.85	0.26
		Base		45.260899	2,976,356.75	73.610000	4,840,593.60	1,864,236.85	0.26
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	10,146.000	43.891453	445,322.68	42.280000	428,972.88	-16,349.80	0.02
		Base		43.891453	445,322.68	42.280000	428,972.88	-16,349.80	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	15,796.000	23.710562	374,532.03	44.560000	703,869.76	329,337.73	0.04
		Base		23.710562	374,532.03	44.560000	703,869.76	329,337.73	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	13,034.000	38.972948	507,973.41	81.730000	1,065,268.82	557,295.41	0.06
		Base		38.972948	507,973.41	81.730000	1,065,268.82	557,295.41	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	109,053.000	35.231443	3,842,094.56	53.450000	5,828,882.85	1,986,788.29	0.32
		Base		35.231443	3,842,094.56	53.450000	5,828,882.85	1,986,788.29	0.32
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,500.000	31.670609	902,612.35	42.560000	1,212,960.00	310,347.65	0.07
		Base		31.670609	902,612.35	42.560000	1,212,960.00	310,347.65	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	41,298.000	50.914987	2,102,687.12	125.210000	5,170,922.58	3,068,235.46	0.28
		Base		50.914987	2,102,687.12	125.210000	5,170,922.58	3,068,235.46	0.28
88579Y101	3M CO COMMON STOCK USD.01								
		Local	66,159.000	72.616253	4,804,218.67	162.300000	10,737,605.70	5,933,387.03	0.58
		Base		72.616253	4,804,218.67	162.300000	10,737,605.70	5,933,387.03	0.58

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886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,618.000	43.766378	508,477.78	86.640000	1,006,583.52	498,105.74	0.05
		Base		43.766378	508,477.78	86.640000	1,006,583.52	498,105.74	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	86,566.000	59.257831	5,129,713.43	77.930000	6,746,088.38	1,616,374.95	0.37
		Base		59.257831	5,129,713.43	77.930000	6,746,088.38	1,616,374.95	0.37
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	28,958.000	88.362293	2,558,795.29	136.130000	3,942,052.54	1,383,257.25	0.21
		Base		88.362293	2,558,795.29	136.130000	3,942,052.54	1,383,257.25	0.21
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	13,282.000	20.847418	276,895.40	50.070000	665,029.74	388,134.34	0.04
		Base		20.847418	276,895.40	50.070000	665,029.74	388,134.34	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	17,081.000	25.970396	443,600.33	35.370000	604,154.97	160,554.64	0.03
		Base		25.970396	443,600.33	35.370000	604,154.97	160,554.64	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,035.000	71.840525	1,008,281.77	81.170000	1,139,220.95	130,939.18	0.06
		Base		71.840525	1,008,281.77	81.170000	1,139,220.95	130,939.18	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	34,214.000	44.275618	1,514,846.01	102.820000	3,517,883.48	2,003,037.47	0.19
		Base		44.275618	1,514,846.01	102.820000	3,517,883.48	2,003,037.47	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,509.000	34.478810	396,816.63	67.010000	771,218.09	374,401.46	0.04
		Base		34.478810	396,816.63	67.010000	771,218.09	374,401.46	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	191,436.000	16.022877	3,067,355.46	33.160000	6,348,017.76	3,280,662.30	0.34
		Base		16.022877	3,067,355.46	33.160000	6,348,017.76	3,280,662.30	0.34
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	30,251.000	18.893547	571,548.69	39.040000	1,180,999.04	609,450.35	0.06
		Base		18.893547	571,548.69	39.040000	1,180,999.04	609,450.35	0.06

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902973304	US BANCORP COMMON STOCK USD.01								
		Local	184,737.000	26.315377	4,861,423.82	41.910000	7,742,327.67	2,880,903.85	0.42
		Base		26.315377	4,861,423.82	41.910000	7,742,327.67	2,880,903.85	0.42
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,208.000	50.068665	861,581.59	72.080000	1,240,352.64	378,771.05	0.07
		Base		50.068665	861,581.59	72.080000	1,240,352.64	378,771.05	0.07
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,791.000	26.424858	2,425,564.12	117.210000	10,758,823.11	8,333,258.99	0.58
		Base		26.424858	2,425,564.12	117.210000	10,758,823.11	8,333,258.99	0.58
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	71,961.000	68.688613	4,942,901.26	98.840000	7,112,625.24	2,169,723.98	0.39
		Base		68.688613	4,942,901.26	98.840000	7,112,625.24	2,169,723.98	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	10,304.000	116.118680	1,196,486.88	82.850000	853,686.40	-342,800.48	0.05
		Base		116.118680	1,196,486.88	82.850000	853,686.40	-342,800.48	0.05
913017109	UNITED TECH CORP COMMON STOCK USD1.								
		Local	87,531.000	55.053944	4,818,926.74	114.780000	10,046,808.18	5,227,881.44	0.55
		Base		55.053944	4,818,926.74	114.780000	10,046,808.18	5,227,881.44	0.55
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,090.000	37.121214	3,678,341.14	106.250000	10,528,312.50	6,849,971.36	0.57
		Base		37.121214	3,678,341.14	106.250000	10,528,312.50	6,849,971.36	0.57
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,400.000	113.845239	1,070,145.25	102.530000	963,782.00	-106,363.25	0.05
		Base		113.845239	1,070,145.25	102.530000	963,782.00	-106,363.25	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,016.000	23.861738	620,786.98	31.060000	808,056.96	187,269.98	0.04
		Base		23.861738	620,786.98	31.060000	808,056.96	187,269.98	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,330.000	31.581546	326,237.37	34.860000	360,103.80	33,866.43	0.02
		Base		31.581546	326,237.37	34.860000	360,103.80	33,866.43	0.02

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91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		0.500	Local	16.060000	8.03	23.740000	11.87	3.84	0.00
			Base	16.060000	8.03	23.740000	11.87	3.84	0.00
918204108	VF CORP COMMON STOCK NPV								
		35,669.000	Local	18.770224	669,515.13	69.370000	2,474,358.53	1,804,843.40	0.13
			Base	18.770224	669,515.13	69.370000	2,474,358.53	1,804,843.40	0.13
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		53,814.000	Local	30.652430	1,649,529.85	52.880000	2,845,684.32	1,196,154.47	0.15
			Base	30.652430	1,649,529.85	52.880000	2,845,684.32	1,196,154.47	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		10,322.000	Local	50.064012	516,760.73	92.560000	955,404.32	438,643.59	0.05
			Base	50.064012	516,760.73	92.560000	955,404.32	438,643.59	0.05
92276F100	VENTAS INC REIT USD.25								
		33,040.000	Local	45.637525	1,507,863.81	79.810000	2,636,922.40	1,129,058.59	0.14
			Base	45.637525	1,507,863.81	79.810000	2,636,922.40	1,129,058.59	0.14
92343E102	VERISIGN INC COMMON STOCK USD.001								
		11,252.000	Local	26.941903	303,150.29	54.480000	613,008.96	309,858.67	0.03
			Base	26.941903	303,150.29	54.480000	613,008.96	309,858.67	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		428,418.000	Local	42.164918	18,064,209.68	45.710000	19,582,986.78	1,518,777.10	1.06
			Base	42.164918	18,064,209.68	45.710000	19,582,986.78	1,518,777.10	1.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		24,831.000	Local	77.725785	1,930,008.96	110.140000	2,734,886.34	804,877.38	0.15
			Base	77.725785	1,930,008.96	110.140000	2,734,886.34	804,877.38	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		38,140.000	Local	44.388203	1,692,966.07	64.420000	2,456,978.80	764,012.73	0.13
			Base	44.388203	1,692,966.07	64.420000	2,456,978.80	764,012.73	0.13
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		50,425.000	Local	98.205874	4,952,031.19	254.910000	12,853,836.75	7,901,805.56	0.70
			Base	98.205874	4,952,031.19	254.910000	12,853,836.75	7,901,805.56	0.70

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929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,025.000	72.359496	1,304,279.91	110.440000	1,990,681.00	686,401.09	0.11
		Base		72.359496	1,304,279.91	110.440000	1,990,681.00	686,401.09	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,597.000	55.927255	760,442.88	70.510000	958,724.47	198,281.59	0.05
		Base		55.927255	760,442.88	70.510000	958,724.47	198,281.59	0.05
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	163,053.000	53.782790	8,769,445.33	84.980000	13,856,243.94	5,086,798.61	0.75
		Base		53.782790	8,769,445.33	84.980000	13,856,243.94	5,086,798.61	0.75
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	90,010.000	37.572731	3,381,921.49	73.750000	6,638,237.50	3,256,316.01	0.36
		Base		37.572731	3,381,921.49	73.750000	6,638,237.50	3,256,316.01	0.36
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	43,967.000	29.790148	1,309,783.42	51.430000	2,261,222.81	951,439.39	0.12
		Base		29.790148	1,309,783.42	51.430000	2,261,222.81	951,439.39	0.12
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,598.000	51.900997	446,244.77	119.050000	1,023,591.90	577,347.13	0.06
		Base		51.900997	446,244.77	119.050000	1,023,591.90	577,347.13	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	487,371.000	36.702325	17,887,648.72	51.920000	25,304,302.32	7,416,653.60	1.37
		Base		36.702325	17,887,648.72	51.920000	25,304,302.32	7,416,653.60	1.37
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	22,537.000	34.076746	767,987.62	97.230000	2,191,272.51	1,423,284.89	0.12
		Base		34.076746	767,987.62	97.230000	2,191,272.51	1,423,284.89	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	53,957.000	17.297314	933,311.18	17.000000	917,269.00	-16,042.18	0.05
		Base		17.297314	933,311.18	17.000000	917,269.00	-16,042.18	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	54,136.000	30.374407	1,644,348.91	35.850000	1,940,775.60	296,426.69	0.11
		Base		30.374407	1,644,348.91	35.850000	1,940,775.60	296,426.69	0.11

& 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
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	8,039.000	88.725524	713,264.49	199.080000	1,600,404.12	887,139.63	0.09
		Base		88.725524	713,264.49	199.080000	1,600,404.12	887,139.63	0.09
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		Local	37,140.000	33.617022	1,248,536.18	52.095000	1,934,808.30	686,272.12	0.10
		Base		33.617022	1,248,536.18	52.095000	1,934,808.30	686,272.12	0.10
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	69,451.000	27.645526	1,920,009.40	43.860000	3,046,120.86	1,126,111.46	0.17
		Base		27.645526	1,920,009.40	43.860000	3,046,120.86	1,126,111.46	0.17
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		Local	62,229.000	12.009179	747,319.20	7.950000	494,720.55	-252,598.65	0.03
		Base		12.009179	747,319.20	7.950000	494,720.55	-252,598.65	0.03
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		Local	23,282.000	24.635957	573,574.35	55.770000	1,298,437.14	724,862.79	0.07
		Base		24.635957	573,574.35	55.770000	1,298,437.14	724,862.79	0.07
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,726.000	33.112861	421,394.27	83.790000	1,066,311.54	644,917.27	0.06
		Base		33.112861	421,394.27	83.790000	1,066,311.54	644,917.27	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,363.000	72.293286	604,588.75	147.950000	1,237,305.85	632,717.10	0.07
		Base		72.293286	604,588.75	147.950000	1,237,305.85	632,717.10	0.07
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	52,207.000	22.747903	1,187,599.78	37.530000	1,959,328.71	771,728.93	0.11
		Base		22.747903	1,187,599.78	37.530000	1,959,328.71	771,728.93	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,303.000	37.191732	1,015,445.85	38.575000	1,053,213.23	37,767.38	0.06
		Base		37.191732	1,015,445.85	38.575000	1,053,213.23	37,767.38	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	110,784.000	13.180148	1,460,149.49	13.170000	1,459,025.28	-1,124.21	0.08
		Base		13.180148	1,460,149.49	13.170000	1,459,025.28	-1,124.21	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
98419M100	XYLEM INC COMMON STOCK								
		18,776.000	Local	27.074744	508,355.40	34.100000	640,261.60	131,906.20	0.03
			Base	27.074744	508,355.40	34.100000	640,261.60	131,906.20	0.03
984332106	YAHOO INC COMMON STOCK USD.001								
		90,959.000	Local	28.900528	2,628,763.13	43.990000	4,001,286.41	1,372,523.28	0.22
			Base	28.900528	2,628,763.13	43.990000	4,001,286.41	1,372,523.28	0.22
988498101	YUM BRANDS INC COMMON STOCK								
		45,167.000	Local	27.006610	1,219,807.57	72.280000	3,264,670.76	2,044,863.19	0.18
			Base	27.006610	1,219,807.57	72.280000	3,264,670.76	2,044,863.19	0.18
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		17,484.000	Local	59.515985	1,040,577.49	112.100000	1,959,956.40	919,378.91	0.11
			Base	59.515985	1,040,577.49	112.100000	1,959,956.40	919,378.91	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		20,950.000	Local	37.469918	784,994.79	23.960000	501,962.00	-283,032.79	0.03
			Base	37.469918	784,994.79	23.960000	501,962.00	-283,032.79	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		51,756.000	Local	30.943101	1,601,491.13	42.730000	2,211,533.88	610,042.75	0.12
			Base	30.943101	1,601,491.13	42.730000	2,211,533.88	610,042.75	0.12
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		27,364.000	Local	95.980228	2,626,402.96	266.540000	7,293,600.56	4,667,197.60	0.40
			Base	95.980228	2,626,402.96	266.540000	7,293,600.56	4,667,197.60	0.40
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,883.000	Local	28.105699	277,768.62	54.010000	533,780.83	256,012.21	0.03
			Base	28.105699	277,768.62	54.010000	533,780.83	256,012.21	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		29,438.000	Local	39.008459	1,148,331.01	90.050000	2,650,891.90	1,502,560.89	0.14
			Base	39.008459	1,148,331.01	90.050000	2,650,891.90	1,502,560.89	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		64,784.000	Local	62.695654	4,061,675.27	84.030000	5,443,799.52	1,382,124.25	0.30
			Base	62.695654	4,061,675.27	84.030000	5,443,799.52	1,382,124.25	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	30,568.000	38.950656	1,190,643.66	68.730000	2,100,938.64	910,294.98	0.11
		Base		38.950656	1,190,643.66	68.730000	2,100,938.64	910,294.98	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	48,997.000	36.313515	1,779,253.31	63.090000	3,091,220.73	1,311,967.42	0.17
		Base		36.313515	1,779,253.31	63.090000	3,091,220.73	1,311,967.42	0.17
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	17,202.000	80.756900	1,389,180.20	79.610000	1,369,451.22	-19,728.98	0.07
		Base		80.756900	1,389,180.20	79.610000	1,369,451.22	-19,728.98	0.07
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	24,190.000	56.096707	1,356,979.35	28.040000	678,287.60	-678,691.75	0.04
		Base		56.096707	1,356,979.35	28.040000	678,287.60	-678,691.75	0.04
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,408.000	35.220609	965,326.46	66.400000	1,819,891.20	854,564.74	0.10
		Base		35.220609	965,326.46	66.400000	1,819,891.20	854,564.74	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,478.000	23.408738	1,041,173.87	36.730000	1,633,676.94	592,503.07	0.09
		Base		23.408738	1,041,173.87	36.730000	1,633,676.94	592,503.07	0.09
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	12,004.000	73.070634	877,139.89	105.990000	1,272,303.96	395,164.07	0.07
		Base		73.070634	877,139.89	105.990000	1,272,303.96	395,164.07	0.07
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	146,309.220	74.800000	10,943,929.66	71.400000	10,446,478.31	-497,451.35	0.57
		Base		74.800000	10,943,929.66	71.400000	10,446,478.31	-497,451.35	0.57
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	21,258.000	81.454567	1,731,561.18	70.790000	1,504,853.82	-226,707.36	0.08
		Base		81.454567	1,731,561.18	70.790000	1,504,853.82	-226,707.36	0.08
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	29,881.000	24.763418	739,955.69	11.510000	343,930.31	-396,025.38	0.02
		Base		24.763418	739,955.69	11.510000	343,930.31	-396,025.38	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	26,014.000	32.635205	848,972.23	16.220000	421,947.08	-427,025.15	0.02
		Base		32.635205	848,972.23	16.220000	421,947.08	-427,025.15	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,784.000	27.962034	944,669.36	56.440000	1,906,768.96	962,099.60	0.10
		Base		27.962034	944,669.36	56.440000	1,906,768.96	962,099.60	0.10
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,285.000	38.383491	740,225.62	61.810000	1,192,005.85	451,780.23	0.06
		Base		38.383491	740,225.62	61.810000	1,192,005.85	451,780.23	0.06
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	43,202.000	21.309219	920,600.87	40.810000	1,763,073.62	842,472.75	0.10
		Base		21.309219	920,600.87	40.810000	1,763,073.62	842,472.75	0.10
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	14,532.000	120.850822	1,756,204.14	151.740000	2,205,085.68	448,881.54	0.12
		Base		120.850822	1,756,204.14	151.740000	2,205,085.68	448,881.54	0.12
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	26,642.000	37.146141	989,647.48	34.490000	918,882.58	-70,764.90	0.05
		Base		37.146141	989,647.48	34.490000	918,882.58	-70,764.90	0.05
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		Local	34,249.000	59.626767	2,042,157.14	107.960000	3,697,522.04	1,655,364.90	0.20
		Base		59.626767	2,042,157.14	107.960000	3,697,522.04	1,655,364.90	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,438.000	42.751451	531,742.55	52.360000	651,253.68	119,511.13	0.04
		Base		42.751451	531,742.55	52.360000	651,253.68	119,511.13	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	41,986.000	35.336942	1,483,656.85	66.390000	2,787,450.54	1,303,793.69	0.15
		Base		35.336942	1,483,656.85	66.390000	2,787,450.54	1,303,793.69	0.15
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	35,154.000	47.473315	1,668,876.93	16.300000	573,010.20	-1,095,866.73	0.03
		Base		47.473315	1,668,876.93	16.300000	573,010.20	-1,095,866.73	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	42,902.000	54.941052	2,357,081.03	79.090000	3,393,119.18	1,036,038.15	0.18
		Base		54.941052	2,357,081.03	79.090000	3,393,119.18	1,036,038.15	0.18
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	33,440.000	38.006466	1,270,936.22	43.560000	1,456,646.40	185,710.18	0.08
		Base		38.006466	1,270,936.22	43.560000	1,456,646.40	185,710.18	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	17,241.000	77.641887	1,338,623.77	75.550000	1,302,557.55	-36,066.22	0.07
		Base		77.641887	1,338,623.77	75.550000	1,302,557.55	-36,066.22	0.07
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	26,109.000	70.234400	1,833,749.95	102.880000	2,686,093.92	852,343.97	0.15
		Base		70.234400	1,833,749.95	102.880000	2,686,093.92	852,343.97	0.15
US DOLLAR Total									
		Local	30,715,555.720		1,180,278,704.19		1,838,272,859.21	657,994,155.02	99.76
		Base			1,180,278,704.19		1,838,272,859.21	657,994,155.02	99.76
EQUITY Total									
		Base	30,715,555.720		1,180,278,704.19		1,838,272,859.21	657,994,155.02	99.76

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		31,334,708.460	Base	1,180,897,856.93		1,838,892,011.95	657,994,155.02	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,200.800	1.000000	2,200.80	1.000000	2,200.80	0.00	0.00
		Base		1.000000	2,200.80	1.000000	2,200.80	0.00	0.00
US DOLLAR Total									
		Local	2,200.800		2,200.80		2,200.80	0.00	0.00
		Base			2,200.80		2,200.80	0.00	0.00
CASH Total									
		Base	2,200.800		2,200.80		2,200.80	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FG9	WI TREASURY SEC. 11/15 0					0.138	12 Nov 2015		
		Local	20,000,000.000	99.891133	19,978,226.67	99.913500	19,982,700.00	4,473.33	1.79
		Base		99.891133	19,978,226.67	99.913500	19,982,700.00	4,473.33	1.79
912796FN4	TREASURY BILL 12/15 0.00000					0.203	10 Dec 2015		
		Local	20,000,000.000	99.824067	19,964,813.34	99.881200	19,976,240.00	11,426.66	1.79
		Base		99.824067	19,964,813.34	99.881200	19,976,240.00	11,426.66	1.79
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	10,000,000.000	100.412979	10,041,297.94	100.412979	10,041,297.94	0.00	0.90
		Base		100.412979	10,041,297.94	100.412979	10,041,297.94	0.00	0.90
912828DM9	US TREASURY N/B 02/15 4					4.0	15 Feb 2015		
		Local	70,000,000.000	100.146106	70,102,274.16	100.146106	70,102,274.16	0.00	6.27
		Base		100.146106	70,102,274.16	100.146106	70,102,274.16	0.00	6.27
912828UK4	WI TREASURY SEC. 01/15 0.25					0.25	31 Jan 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					0.14	02 Feb 2015		
		Local	191,285,485.650	100.000000	191,285,485.65	100.000000	191,285,485.65	0.00	17.12
		Base		100.000000	191,285,485.65	100.000000	191,285,485.65	0.00	17.12
979QRC005	BANK OF AMERICA REPO					0.04	02 Feb 2015		
		Local	26,114,095.970	100.000000	26,114,095.97	100.000000	26,114,095.97	0.00	2.34
		Base		100.000000	26,114,095.97	100.000000	26,114,095.97	0.00	2.34
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.09	02 Feb 2015		
		Local	185,000,000.000	100.000000	185,000,000.00	100.000000	185,000,000.00	0.00	16.56
		Base		100.000000	185,000,000.00	100.000000	185,000,000.00	0.00	16.56
US DOLLAR Total									
		Local	532,399,581.620		532,486,193.73		532,502,093.72	15,899.99	47.65
		Base			532,486,193.73		532,502,093.72	15,899.99	47.65
CASH EQUIVALENT Total									
		Base	532,399,581.620		532,486,193.73		532,502,093.72	15,899.99	47.65
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	1,306,174.330	100.000000	1,306,174.33	100.000000	1,306,174.33	0.00	0.12
Original Face:		Base	15,914,000.000	100.000000	1,306,174.33	100.000000	1,306,174.33	0.00	0.12
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	8,447,381.250	103.367305	8,731,830.34	103.120135	8,710,950.95	-20,879.39	0.78
Original Face:		Base	15,000,000.000	103.367305	8,731,830.34	103.120135	8,710,950.95	-20,879.39	0.78
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	14,329.730	103.947876	14,895.45	106.507517	15,262.24	366.79	0.00
Original Face:		Base	159,822.000	103.947876	14,895.45	106.507517	15,262.24	366.79	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	17,501.080	104.089519	18,216.79	107.135972	18,749.95	533.16	0.00
Original Face:		Base	200,000.000	104.089519	18,216.79	107.135972	18,749.95	533.16	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
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	31,898.950	103.176500	32,912.22	106.373718	33,932.10	1,019.88	0.00
Original Face:		Base	1,170,550.000	103.176500	32,912.22	106.373718	33,932.10	1,019.88	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	133,863.650	103.505799	138,556.64	105.831719	141,670.20	3,113.56	0.01
Original Face:		Base	3,070,737.000	103.505799	138,556.64	105.831719	141,670.20	3,113.56	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	110,070.970	103.571950	114,002.65	106.260847	116,962.35	2,959.70	0.01
Original Face:		Base	2,150,000.000	103.571950	114,002.65	106.260847	116,962.35	2,959.70	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	143,114.160	103.610880	148,281.84	105.702575	151,275.35	2,993.51	0.01
Original Face:		Base	3,000,000.000	103.610880	148,281.84	105.702575	151,275.35	2,993.51	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	325,156.150	103.683197	337,132.29	105.747177	343,843.45	6,711.16	0.03
Original Face:		Base	6,427,055.000	103.683197	337,132.29	105.747177	343,843.45	6,711.16	0.03
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	3,124.530	103.796731	3,243.16	105.855883	3,307.50	64.34	0.00
Original Face:		Base	50,000.000	103.796731	3,243.16	105.855883	3,307.50	64.34	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	219,310.590	103.741078	227,515.17	105.769546	231,963.82	4,448.65	0.02
Original Face:		Base	2,975,426.000	103.741078	227,515.17	105.769546	231,963.82	4,448.65	0.02
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	383,363.200	104.407844	400,261.25	106.867471	409,690.56	9,429.31	0.04
Original Face:		Base	2,793,101.000	104.407844	400,261.25	106.867471	409,690.56	9,429.31	0.04
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	165,027.980	104.521009	172,488.91	107.180244	176,877.39	4,388.48	0.02
Original Face:		Base	1,680,083.000	104.521009	172,488.91	107.180244	176,877.39	4,388.48	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	102,436.550	104.757999	107,310.48	106.555597	109,151.88	1,841.40	0.01
Original Face:		Base	754,224.000	104.757999	107,310.48	106.555597	109,151.88	1,841.40	0.01

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36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	44,796.150	104.010925	46,592.89	106.954994	47,911.72	1,318.83	0.00
Original Face:		Base	300,000.000	104.010925	46,592.89	106.954994	47,911.72	1,318.83	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	85,870.190	104.900560	90,078.31	106.924517	91,816.29	1,737.98	0.01
Original Face:		Base	300,000.000	104.900560	90,078.31	106.924517	91,816.29	1,737.98	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	46,625.610	105.002144	48,957.89	106.919816	49,852.02	894.13	0.00
Original Face:		Base	1,297,789.000	105.002144	48,957.89	106.919816	49,852.02	894.13	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	81,987.880	104.967405	86,060.55	106.858049	87,610.65	1,550.10	0.01
Original Face:		Base	1,048,917.000	104.967405	86,060.55	106.858049	87,610.65	1,550.10	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	98,993.750	104.939524	103,883.57	106.887698	105,812.14	1,928.57	0.01
Original Face:		Base	438,038.000	104.939524	103,883.57	106.887698	105,812.14	1,928.57	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	3,814,098.500	104.819538	3,997,920.43	107.461897	4,098,702.60	100,782.17	0.37
Original Face:		Base	10,000,000.000	104.819538	3,997,920.43	107.461897	4,098,702.60	100,782.17	0.37
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,461,255.640	106.719551	2,626,640.96	105.638600	2,600,036.00	-26,604.96	0.23
Original Face:		Base	17,600,000.000	106.719551	2,626,640.96	105.638600	2,600,036.00	-26,604.96	0.23
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	512,939.650	101.074943	518,453.46	108.811100	558,135.28	39,681.82	0.05
Original Face:		Base	16,300,000.000	101.074943	518,453.46	108.811100	558,135.28	39,681.82	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	7,339,449.500	106.673315	7,829,234.06	105.904300	7,772,792.62	-56,441.44	0.70
Original Face:		Base	50,000,000.000	106.673315	7,829,234.06	105.904300	7,772,792.62	-56,441.44	0.70
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.568	20 Jun 2042		
		Local	4,287,732.600	100.159087	4,294,553.81	100.594400	4,313,218.88	18,665.07	0.39
Original Face:		Base	10,000,000.000	100.159087	4,294,553.81	100.594400	4,313,218.88	18,665.07	0.39

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38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	31,329,768.830	102.835699	32,218,186.90	99.747200	31,250,567.17	-967,619.73	2.80
Original Face:		Base	41,570,000.000	102.835699	32,218,186.90	99.747200	31,250,567.17	-967,619.73	2.80
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.46825	16 Jun 2037		
		Local	5,045,074.420	100.229575	5,056,656.63	100.268500	5,058,620.44	1,963.81	0.45
Original Face:		Base	32,313,742.000	100.229575	5,056,656.63	100.268500	5,058,620.44	1,963.81	0.45
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,323,028.280	101.544879	1,343,467.47	101.787700	1,346,680.06	3,212.59	0.12
Original Face:		Base	5,130,000.000	101.544879	1,343,467.47	101.787700	1,346,680.06	3,212.59	0.12
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,505,631.050	107.823275	2,701,653.46	107.833200	2,701,902.14	248.68	0.24
Original Face:		Base	10,300,000.000	107.823275	2,701,653.46	107.833200	2,701,902.14	248.68	0.24
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,722,811.000	100.491028	1,731,270.49	102.202300	1,760,752.47	29,481.98	0.16
Original Face:		Base	10,000,000.000	100.491028	1,731,270.49	102.202300	1,760,752.47	29,481.98	0.16
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,951,719.250	104.151713	2,032,749.04	104.907100	2,047,492.07	14,743.03	0.18
Original Face:		Base	5,000,000.000	104.151713	2,032,749.04	104.907100	2,047,492.07	14,743.03	0.18
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,844,813.440	101.952855	1,880,839.97	104.158600	1,921,531.85	40,691.88	0.17
Original Face:		Base	8,000,000.000	101.952855	1,880,839.97	104.158600	1,921,531.85	40,691.88	0.17
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	6,369,759.400	102.758475	6,545,467.64	100.762000	6,418,296.97	-127,170.67	0.57
Original Face:		Base	20,000,000.000	102.758475	6,545,467.64	100.762000	6,418,296.97	-127,170.67	0.57
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	3,831,137.900	104.549429	4,005,432.78	104.144100	3,989,904.09	-15,528.69	0.36
Original Face:		Base	10,000,000.000	104.549429	4,005,432.78	104.144100	3,989,904.09	-15,528.69	0.36
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,704,597.370	106.750318	1,819,663.12	105.771900	1,802,985.03	-16,678.09	0.16
Original Face:		Base	7,350,000.000	106.750318	1,819,663.12	105.771900	1,802,985.03	-16,678.09	0.16

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38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	1,993,983.020	100.511075	2,004,173.77	102.339400	2,040,630.26	36,456.49	0.18
Original Face:		Base	4,400,000.000	100.511075	2,004,173.77	102.339400	2,040,630.26	36,456.49	0.18
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	4,981,800.000	101.085251	5,035,865.05	100.842000	5,023,746.76	-12,118.29	0.45
Original Face:		Base	10,000,000.000	101.085251	5,035,865.05	100.842000	5,023,746.76	-12,118.29	0.45
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	2,063,567.880	100.214667	2,067,997.68	102.983400	2,125,132.36	57,134.68	0.19
Original Face:		Base	3,600,000.000	100.214667	2,067,997.68	102.983400	2,125,132.36	57,134.68	0.19
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,609,904.650	99.959407	2,608,845.22	103.276600	2,695,420.79	86,575.57	0.24
Original Face:		Base	5,000,000.000	99.959407	2,608,845.22	103.276600	2,695,420.79	86,575.57	0.24
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,329,254.300	102.179351	1,358,223.42	104.256500	1,385,834.01	27,610.59	0.12
Original Face:		Base	5,000,000.000	102.179351	1,358,223.42	104.256500	1,385,834.01	27,610.59	0.12
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	5,238,398.100	99.756317	5,225,633.01	102.984700	5,394,748.57	169,115.56	0.48
Original Face:		Base	10,000,000.000	99.756317	5,225,633.01	102.984700	5,394,748.57	169,115.56	0.48
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	5,238,398.100	101.263947	5,304,608.66	104.682200	5,483,670.38	179,061.72	0.49
Original Face:		Base	10,000,000.000	101.263947	5,304,608.66	104.682200	5,483,670.38	179,061.72	0.49
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	5,357,354.800	99.945964	5,354,459.88	101.593400	5,442,718.89	88,259.01	0.49
Original Face:		Base	10,000,000.000	99.945964	5,354,459.88	101.593400	5,442,718.89	88,259.01	0.49
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	963,847.150	103.538958	997,957.30	109.464200	1,055,067.57	57,110.27	0.09
Original Face:		Base	5,000,000.000	103.538958	997,957.30	109.464200	1,055,067.57	57,110.27	0.09
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	2,039,493.100	99.891263	2,037,275.41	102.564900	2,091,804.06	54,528.65	0.19
Original Face:		Base	5,000,000.000	99.891263	2,037,275.41	102.564900	2,091,804.06	54,528.65	0.19

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	4,985,274.310	99.782201	4,974,416.43	102.591300	5,114,457.72	140,041.29	0.46
Original Face:		Base	10,815,142.000	99.782201	4,974,416.43	102.591300	5,114,457.72	140,041.29	0.46
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,450,561.950	102.301903	1,483,952.48	103.665300	1,503,729.40	19,776.92	0.13
Original Face:		Base	5,000,000.000	102.301903	1,483,952.48	103.665300	1,503,729.40	19,776.92	0.13
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	2,901,123.900	100.790739	2,924,064.23	102.770800	2,981,508.24	57,444.01	0.27
Original Face:		Base	10,000,000.000	100.790739	2,924,064.23	102.770800	2,981,508.24	57,444.01	0.27
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,796,115.350	102.897149	1,848,151.48	104.970700	1,885,394.86	37,243.38	0.17
Original Face:		Base	5,648,629.000	102.897149	1,848,151.48	104.970700	1,885,394.86	37,243.38	0.17
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	10,616,923.200	101.395512	10,765,083.64	100.881200	10,710,479.53	-54,604.11	0.96
Original Face:		Base	30,000,000.000	101.395512	10,765,083.64	100.881200	10,710,479.53	-54,604.11	0.96
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.468	20 Nov 2042		
		Local	21,301,164.380	100.000000	21,301,164.38	100.086700	21,319,632.49	18,468.11	1.91
Original Face:		Base	25,333,333.000	100.000000	21,301,164.38	100.086700	21,319,632.49	18,468.11	1.91
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.51825	16 Nov 2041		
		Local	6,157,346.700	100.171595	6,167,912.38	100.374400	6,180,399.81	12,487.43	0.55
Original Face:		Base	10,000,000.000	100.171595	6,167,912.38	100.374400	6,180,399.81	12,487.43	0.55
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	4,402,291.390	105.402383	4,640,120.02	105.507800	4,644,760.80	4,640.78	0.42
Original Face:		Base	10,359,452.000	105.402383	4,640,120.02	105.507800	4,644,760.80	4,640.78	0.42
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.51825	16 Dec 2041		
		Local	8,898,124.950	100.171639	8,913,397.60	100.375800	8,931,564.10	18,166.50	0.80
Original Face:		Base	12,911,372.000	100.171639	8,913,397.60	100.375800	8,931,564.10	18,166.50	0.80
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	17,775,485.600	101.541857	18,049,558.20	99.128700	17,620,607.79	-428,950.41	1.58
Original Face:		Base	20,000,000.000	101.541857	18,049,558.20	99.128700	17,620,607.79	-428,950.41	1.58

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38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	7,018,335.800	104.758226	7,352,284.11	102.252000	7,176,388.72	-175,895.39	0.64
	Original Face:	Base	10,000,000.000	104.758226	7,352,284.11	102.252000	7,176,388.72	-175,895.39	0.64
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	18,448,684.500	101.188707	18,667,985.36	98.859000	18,238,185.01	-429,800.35	1.63
	Original Face:	Base	25,000,000.000	101.188707	18,667,985.36	98.859000	18,238,185.01	-429,800.35	1.63
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	7,479,519.500	100.213455	7,495,484.90	98.183000	7,343,616.63	-151,868.27	0.66
	Original Face:	Base	10,000,000.000	100.213455	7,495,484.90	98.183000	7,343,616.63	-151,868.27	0.66
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,479,519.500	101.022338	7,555,985.47	99.056800	7,408,972.67	-147,012.80	0.66
	Original Face:	Base	10,000,000.000	101.022338	7,555,985.47	99.056800	7,408,972.67	-147,012.80	0.66
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	12,710,657.670	102.169552	12,986,422.05	99.648100	12,665,928.87	-320,493.18	1.13
	Original Face:	Base	18,249,312.000	102.169552	12,986,422.05	99.648100	12,665,928.87	-320,493.18	1.13
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	8,399,920.700	100.000000	8,399,920.68	97.941900	8,227,041.93	-172,878.75	0.74
	Original Face:	Base	10,000,000.000	100.000000	8,399,920.68	97.941900	8,227,041.93	-172,878.75	0.74
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	8,399,920.700	101.938237	8,562,731.04	98.286800	8,256,013.26	-306,717.78	0.74
	Original Face:	Base	10,000,000.000	101.938237	8,562,731.04	98.286800	8,256,013.26	-306,717.78	0.74
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	7,993,166.800	102.114390	8,162,173.52	99.087400	7,920,221.16	-241,952.36	0.71
	Original Face:	Base	10,000,000.000	102.114390	8,162,173.52	99.087400	7,920,221.16	-241,952.36	0.71
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	97.105669	12,312,027.76	96.525500	12,238,468.15	-73,559.61	1.10
		Base		97.105669	12,312,027.76	96.525500	12,238,468.15	-73,559.61	1.10
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.914321	14,683,488.72	96.525500	14,624,578.51	-58,910.21	1.31
		Base		96.914321	14,683,488.72	96.525500	14,624,578.51	-58,910.21	1.31

& 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
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.56775	06 Feb 2020		
		Local	2,378,358.210	95.200707	2,264,213.84	100.483700	2,389,862.33	125,648.49	0.21
Original Face:		Base	4,000,000.000	95.200707	2,264,213.84	100.483700	2,389,862.33	125,648.49	0.21
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	11,071,881.000	112.301882	12,433,930.71	111.255170	12,318,040.03	-115,890.68	1.10
Original Face:		Base	28,600,000.000	112.301882	12,433,930.71	111.255170	12,318,040.03	-115,890.68	1.10
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,044,324.430	104.130868	1,087,464.09	103.390373	1,079,730.92	-7,733.17	0.10
Original Face:		Base	2,152,855.000	104.130868	1,087,464.09	103.390373	1,079,730.92	-7,733.17	0.10
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,243,503.810	106.193677	1,320,522.42	105.353929	1,310,080.12	-10,442.30	0.12
Original Face:		Base	2,348,960.000	106.193677	1,320,522.42	105.353929	1,310,080.12	-10,442.30	0.12
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,832,776.420	106.565402	3,018,759.59	105.756757	2,995,852.47	-22,907.12	0.27
Original Face:		Base	4,240,960.000	106.565402	3,018,759.59	105.756757	2,995,852.47	-22,907.12	0.27
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	4,219,306.930	107.194252	4,522,854.52	106.488429	4,493,073.66	-29,780.86	0.40
Original Face:		Base	6,113,646.000	107.194252	4,522,854.52	106.488429	4,493,073.66	-29,780.86	0.40
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,523,237.870	111.510965	3,928,796.55	109.932508	3,873,183.75	-55,612.80	0.35
Original Face:		Base	4,650,545.000	111.510965	3,928,796.55	109.932508	3,873,183.75	-55,612.80	0.35
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.245	25 Aug 2019		
		Local	1,180,186.510	106.284162	1,254,351.34	105.170531	1,241,208.42	-13,142.92	0.11
Original Face:		Base	5,080,000.000	106.284162	1,254,351.34	105.170531	1,241,208.42	-13,142.92	0.11
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.158	25 Nov 2024		
		Local	9,294,937.550	112.311985	10,439,328.86	111.065294	10,323,449.72	-115,879.14	0.92
Original Face:		Base	12,180,140.000	112.311985	10,439,328.86	111.065294	10,323,449.72	-115,879.14	0.92
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.066	25 Jan 2025		
		Local	8,601,528.540	111.820002	9,618,229.42	110.076427	9,468,255.28	-149,974.14	0.85
Original Face:		Base	10,243,765.000	111.820002	9,618,229.42	110.076427	9,468,255.28	-149,974.14	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		10,000,000.000	Local	99.944118	9,994,411.80	100.226600	10,022,660.00	28,248.20	0.90
			Base	99.944118	9,994,411.80	100.226600	10,022,660.00	28,248.20	0.90
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		20,000,000.000	Local	102.218274	20,443,654.73	102.210900	20,442,180.00	-1,474.73	1.83
			Base	102.218274	20,443,654.73	102.210900	20,442,180.00	-1,474.73	1.83
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		30,000,000.000	Local	103.396548	31,018,964.41	103.375000	31,012,500.00	-6,464.41	2.78
			Base	103.396548	31,018,964.41	103.375000	31,012,500.00	-6,464.41	2.78
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		10,000,000.000	Local	102.300671	10,230,067.13	102.468800	10,246,880.00	16,812.87	0.92
			Base	102.300671	10,230,067.13	102.468800	10,246,880.00	16,812.87	0.92
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		20,000,000.000	Local	100.734624	20,146,924.74	100.734400	20,146,880.00	-44.74	1.80
			Base	100.734624	20,146,924.74	100.734400	20,146,880.00	-44.74	1.80
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		20,000,000.000	Local	100.739882	20,147,976.40	100.730500	20,146,100.00	-1,876.40	1.80
			Base	100.739882	20,147,976.40	100.730500	20,146,100.00	-1,876.40	1.80
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		30,000,000.000	Local	100.727483	30,218,244.77	100.796900	30,239,070.00	20,825.23	2.71
			Base	100.727483	30,218,244.77	100.796900	30,239,070.00	20,825.23	2.71
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		20,000,000.000	Local	101.750932	20,350,186.46	101.753900	20,350,780.00	593.54	1.82
			Base	101.750932	20,350,186.46	101.753900	20,350,780.00	593.54	1.82
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	101.712902	10,171,290.21	101.765600	10,176,560.00	5,269.79	0.91
			Base	101.712902	10,171,290.21	101.765600	10,176,560.00	5,269.79	0.91
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.673869	10,167,386.94	102.015600	10,201,560.00	34,173.06	0.91
			Base	101.673869	10,167,386.94	102.015600	10,201,560.00	34,173.06	0.91

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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
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.957410	9,995,741.00	100.078100	10,007,810.00	12,069.00	0.90
			Base	99.957410	9,995,741.00	100.078100	10,007,810.00	12,069.00	0.90
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.921130	9,992,112.99	100.082000	10,008,200.00	16,087.01	0.90
			Base	99.921130	9,992,112.99	100.082000	10,008,200.00	16,087.01	0.90
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.189856	4,959,492.79	99.273400	4,963,670.00	4,177.21	0.44
			Base	99.189856	4,959,492.79	99.273400	4,963,670.00	4,177.21	0.44
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		20,000,000.000	Local	100.001009	20,000,201.84	99.986100	19,997,220.00	-2,981.84	1.79
			Base	100.001009	20,000,201.84	99.986100	19,997,220.00	-2,981.84	1.79
US DOLLAR Total									
		576,055,022.800	Local		587,697,056.35		584,979,962.56	-2,717,093.79	52.35
	Original Face:	703,221,595.000	Base		587,697,056.35		584,979,962.56	-2,717,093.79	52.35
FIXED INCOME Total									
		576,055,022.800	Base		587,697,056.35		584,979,962.56	-2,717,093.79	52.35
	Original Face:	703,221,595.000							

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		1,108,456,805.220	Base	1,120,185,450.88		1,117,484,257.08	-2,701,193.80	100.00
Original Face:		703,221,595.000						

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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	22,930.180	1.000000	22,930.18	1.000000	22,930.18	0.00	0.00
		Base		1.000000	22,930.18	1.000000	22,930.18	0.00	0.00
US DOLLAR Total									
		Local	22,930.180		22,930.18		22,930.18	0.00	0.00
		Base			22,930.18		22,930.18	0.00	0.00
CASH Total									
		Base	22,930.180		22,930.18		22,930.18	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1R68	ABBEY NATIONAL NA LL					0.23	06 Apr 2015		
		Local	10,000,000.000	99.959111	9,995,911.11	99.959111	9,995,911.11	0.00	0.63
		Base		99.959111	9,995,911.11	99.959111	9,995,911.11	0.00	0.63
06743CUH3	BARCLAYS U.S. FDG LLC					0.39	17 Jul 2015		
		Local	20,000,000.000	99.820167	19,964,033.34	99.858130	19,971,626.00	7,592.66	1.25
		Base		99.820167	19,964,033.34	99.858130	19,971,626.00	7,592.66	1.25
06945MR16	BARTON CAPITAL CORP.					0.19	01 Apr 2015		
		Local	20,000,000.000	99.968861	19,993,772.22	99.968861	19,993,772.22	0.00	1.25
		Base		99.968861	19,993,772.22	99.968861	19,993,772.22	0.00	1.25
13738KQX8	CAN AST & CAN LTD JT					0.22	31 Mar 2015		
		Local	40,000,000.000	99.964556	39,985,822.22	99.964556	39,985,822.22	0.00	2.50
		Base		99.964556	39,985,822.22	99.964556	39,985,822.22	0.00	2.50
15060YPS3	CEDAR SPRING CPTL CO					0.26	26 Feb 2015		
		Local	25,000,000.000	99.981944	24,995,486.11	99.981944	24,995,486.11	0.00	1.56
		Base		99.981944	24,995,486.11	99.981944	24,995,486.11	0.00	1.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YQL7	CEDAR SPRING CPTL CO				0.32	20 Mar 2015		
	5,000,000.000	Local	99.958222	4,997,911.11	99.958222	4,997,911.11	0.00	0.31
		Base	99.958222	4,997,911.11	99.958222	4,997,911.11	0.00	0.31
2063C1P95	CONCORD MIN CPTL CO				0.12	09 Feb 2015		
	30,000,000.000	Local	99.997333	29,999,200.00	99.997333	29,999,200.00	0.00	1.88
		Base	99.997333	29,999,200.00	99.997333	29,999,200.00	0.00	1.88
2284K1R70	CROWN POINT CAP CO.				0.26	07 Apr 2015		
	18,200,000.000	Local	99.953056	18,191,456.11	99.953056	18,191,456.11	0.00	1.14
		Base	99.953056	18,191,456.11	99.953056	18,191,456.11	0.00	1.14
38102KPP1	GOLDEN FUNDING CORP				0.17	23 Feb 2015		
	12,736,000.000	Local	99.989611	12,734,676.87	99.989611	12,734,676.87	0.00	0.80
		Base	99.989611	12,734,676.87	99.989611	12,734,676.87	0.00	0.80
38346MPT5	GOTHAM FDG CORP				0.15	27 Feb 2015		
	30,000,000.000	Local	99.989167	29,996,750.00	99.989167	29,996,750.00	0.00	1.88
		Base	99.989167	29,996,750.00	99.989167	29,996,750.00	0.00	1.88
45779QP42	INSTITUTIONAL SECURED				0.3	04 Feb 2015		
	10,000,000.000	Local	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.63
		Base	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.63
45779QP59	INSTITUTIONAL SECURED				0.39	05 Feb 2015		
	10,000,000.000	Local	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	0.63
		Base	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	0.63
78009NHT6	ROYAL BK OF CANADA				0.5832	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	99.910000	13,046,213.83	-11,752.17	0.82
		Base	100.000000	13,057,966.00	99.910000	13,046,213.83	-11,752.17	0.82
79540BQ66	SALISBURY RECEIVABLES CO				0.23	06 Mar 2015		
	20,000,000.000	Local	99.978917	19,995,783.33	99.978917	19,995,783.33	0.00	1.25
		Base	99.978917	19,995,783.33	99.978917	19,995,783.33	0.00	1.25
912828UK4	WI TREASURY SEC. 01/15 0.25				0.25	31 Jan 2015		
	5,677,376.000	Local	100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.36
		Base	100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LPK0	VICTORY RECEIVABLES				0.16	19 Feb 2015		
	25,396,000.000	Local	99.992000	25,393,968.32	99.992000	25,393,968.32	0.00	1.59
		Base	99.992000	25,393,968.32	99.992000	25,393,968.32	0.00	1.59
92646LPT1	VICTORY RECEIVABLES				0.15	27 Feb 2015		
	10,000,000.000	Local	99.989167	9,998,916.67	99.989167	9,998,916.67	0.00	0.63
		Base	99.989167	9,998,916.67	99.989167	9,998,916.67	0.00	0.63
96442MP25	WHITE POINT FDG INC				0.27	02 Feb 2015		
	30,000,000.000	Local	99.999250	29,999,775.00	99.999250	29,999,775.00	0.00	1.88
		Base	99.999250	29,999,775.00	99.999250	29,999,775.00	0.00	1.88
979QHR003	SOUTH STREET REPO				0.16	02 Feb 2015		
	463,783,978.160	Local	100.000000	463,783,978.16	100.000000	463,783,978.16	0.00	29.02
		Base	100.000000	463,783,978.16	100.000000	463,783,978.16	0.00	29.02
US DOLLAR Total								
	798,851,320.160	Local		798,762,099.24		798,757,939.73	-4,159.51	49.99
		Base		798,762,099.24		798,757,939.73	-4,159.51	49.99
CASH EQUIVALENT Total								
	798,851,320.160	Base		798,762,099.24		798,757,939.73	-4,159.51	49.99
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR				0.6181	12 Feb 2016		
	5,677,376.000	Local	100.000000	5,677,376.00	100.026400	5,678,874.83	1,498.83	0.36
		Base	100.000000	5,677,376.00	100.026400	5,678,874.83	1,498.83	0.36
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR				0.99185	06 Nov 2015		
	8,516,065.000	Local	100.000000	8,516,065.00	100.331600	8,544,304.27	28,239.27	0.53
		Base	100.000000	8,516,065.00	100.331600	8,544,304.27	28,239.27	0.53
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A				0.3165	15 Mar 2018		
	5,677,376.450	Local	100.000000	5,677,376.45	99.966900	5,675,497.24	-1,879.21	0.36
Original Face:	5,677,376.000	Base	100.000000	5,677,376.45	99.966900	5,675,497.24	-1,879.21	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.267078	2,846,269.50	100.484000	2,852,427.25	6,157.75	0.18
		Base		100.267078	2,846,269.50	100.484000	2,852,427.25	6,157.75	0.18
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	786,317.000	100.000000	786,317.00	100.032000	786,568.62	251.62	0.05
		Base		100.000000	786,317.00	100.032000	786,568.62	251.62	0.05
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5665	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.147000	8,528,583.30	12,518.62	0.53
Original Face:		Base	8,516,065.000	100.000000	8,516,064.68	100.147000	8,528,583.30	12,518.62	0.53
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.937597	5,673,833.15	100.289600	5,693,817.68	19,984.53	0.36
		Base		99.937597	5,673,833.15	100.289600	5,693,817.68	19,984.53	0.36
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.948214	4,539,548.94	102.472500	4,654,199.50	114,650.56	0.29
		Base		99.948214	4,539,548.94	102.472500	4,654,199.50	114,650.56	0.29
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	101.010200	2,867,364.43	28,676.43	0.18
		Base		100.000000	2,838,688.00	101.010200	2,867,364.43	28,676.43	0.18
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	113.125513	4,238,889.88	112.775500	4,225,774.67	-13,115.21	0.26
		Base		113.125513	4,238,889.88	112.775500	4,225,774.67	-13,115.21	0.26
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.996213	2,270,864.58	100.030900	2,271,652.30	787.72	0.14
Original Face:		Base	2,270,951.000	99.996213	2,270,864.58	100.030900	2,271,652.30	787.72	0.14
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	104.372953	936,251.48	105.688800	948,054.96	11,803.48	0.06
		Base		104.372953	936,251.48	105.688800	948,054.96	11,803.48	0.06
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5329	23 May 2017		
		Local	10,948,820.000	99.204122	10,861,680.70	99.460200	10,889,718.27	28,037.57	0.68
		Base		99.204122	10,861,680.70	99.460200	10,889,718.27	28,037.57	0.68

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12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	10,219,278.000	99.992353	10,218,496.52	100.592800	10,279,857.88	61,361.36	0.64
Original Face:		Base	10,219,278.000	99.992353	10,218,496.52	100.592800	10,279,857.88	61,361.36	0.64
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.919315	4,538,236.35	101.398900	4,605,437.65	67,201.30	0.29
		Base		99.919315	4,538,236.35	101.398900	4,605,437.65	67,201.30	0.29
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.994072	1,703,112.04	100.477000	1,711,337.33	8,225.29	0.11
Original Face:		Base	1,703,213.000	99.994072	1,703,112.04	100.477000	1,711,337.33	8,225.29	0.11
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.991867	7,947,680.59	99.810100	7,933,233.13	-14,447.46	0.50
Original Face:		Base	7,948,327.000	99.991867	7,947,680.59	99.810100	7,933,233.13	-14,447.46	0.50
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	7,983,948.330	100.000000	7,983,948.33	99.992800	7,983,373.49	-574.84	0.50
Original Face:		Base	12,000,000.000	100.000000	7,983,948.33	99.992800	7,983,373.49	-574.84	0.50
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.679538	2,857,977.97	102.074700	2,897,582.26	39,604.29	0.18
		Base		100.679538	2,857,977.97	102.074700	2,897,582.26	39,604.29	0.18
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.2965	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	99.949800	5,163,819.03	-2,593.54	0.32
Original Face:		Base	5,166,413.000	100.000000	5,166,412.57	99.949800	5,163,819.03	-2,593.54	0.32
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.995912	11,354,288.87	99.995912	11,354,288.82	-0.05	0.71
		Base		99.995912	11,354,288.87	99.995912	11,354,288.82	-0.05	0.71
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6071	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.71
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.71
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.71
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.71

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24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.987862	7,379,693.18	101.044200	7,457,657.11	77,963.93	0.47
		Base		99.987862	7,379,693.18	101.044200	7,457,657.11	77,963.93	0.47
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.994913	3,406,252.57	100.129800	3,410,847.41	4,594.84	0.21
Original Face:		Base	3,406,426.000	99.994913	3,406,252.57	100.129800	3,410,847.41	4,594.84	0.21
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5365	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.412500	4,560,636.50	18,735.34	0.29
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.412500	4,560,636.50	18,735.34	0.29
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6165	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	99.913300	7,941,435.83	-6,891.20	0.50
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	99.913300	7,941,435.83	-6,891.20	0.50
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.000	99.990457	7,947,568.51	100.056500	7,952,817.80	5,249.29	0.50
Original Face:		Base	7,948,327.000	99.990457	7,947,568.51	100.056500	7,952,817.80	5,249.29	0.50
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.609606	4,524,169.69	100.814700	4,578,903.87	54,734.18	0.29
		Base		99.609606	4,524,169.69	100.814700	4,578,903.87	54,734.18	0.29
3128GVTY6	FED HM LN PC POOL E91467					5.0	01 Sep 2017		
		Local	0.690	100.000000	0.69	105.641391	0.73	0.04	0.00
Original Face:		Base	18.000	100.000000	0.69	105.641391	0.73	0.04	0.00
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,629,467.770	102.476012	1,669,813.58	105.806850	1,724,088.52	54,274.94	0.11
Original Face:		Base	2,752,950.000	102.476012	1,669,813.58	105.806850	1,724,088.52	54,274.94	0.11
3130A2Y67	FEDERAL HOME LOAN BANK BONDS 03/15 0.09					0.09	10 Mar 2015		
		Local	10,000,000.000	99.998917	9,999,891.66	99.998917	9,999,891.70	0.04	0.63
		Base		99.998917	9,999,891.66	99.998917	9,999,891.70	0.04	0.63
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.871374	6,237,081.13	102.391300	6,394,453.41	157,372.28	0.40
		Base		99.871374	6,237,081.13	102.391300	6,394,453.41	157,372.28	0.40

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3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	8,695,853.750	105.809016	9,200,997.30	106.390567	9,251,568.11	50,570.81	0.58
Original Face:		Base	11,354,753.000	105.809016	9,200,997.30	106.390567	9,251,568.11	50,570.81	0.58
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,771,208.590	105.685096	3,985,605.42	105.593768	3,982,161.25	-3,444.17	0.25
Original Face:		Base	5,677,376.000	105.685096	3,985,605.42	105.593768	3,982,161.25	-3,444.17	0.25
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1935	22 Sep 2015		
		Local	5,677,376.000	99.993913	5,677,030.40	100.060100	5,680,788.10	3,757.70	0.36
		Base		99.993913	5,677,030.40	100.060100	5,680,788.10	3,757.70	0.36
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	99.875800	12,769,572.47	-15,879.53	0.80
		Base		100.000000	12,785,452.00	99.875800	12,769,572.47	-15,879.53	0.80
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	99.343100	11,280,163.63	-74,589.37	0.71
		Base		100.000000	11,354,753.00	99.343100	11,280,163.63	-74,589.37	0.71
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	99.942295	8,511,150.82	99.506900	8,474,072.28	-37,078.54	0.53
		Base		99.942295	8,511,150.82	99.506900	8,474,072.28	-37,078.54	0.53
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	2,554,819.000	100.000000	2,554,819.00	99.943000	2,553,362.75	-1,456.25	0.16
		Base		100.000000	2,554,819.00	99.943000	2,553,362.75	-1,456.25	0.16
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.949900	14,186,330.09	-7,110.91	0.89
		Base		100.000000	14,193,441.00	99.949900	14,186,330.09	-7,110.91	0.89
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.723400	22,646,691.51	-62,814.49	1.42
		Base		100.000000	22,709,506.00	99.723400	22,646,691.51	-62,814.49	1.42
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,377,786.400	103.519601	1,426,278.98	102.591400	1,413,490.36	-12,788.62	0.09
Original Face:		Base	2,838,688.000	103.519601	1,426,278.98	102.591400	1,413,490.36	-12,788.62	0.09

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3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,506,077.800	100.165609	3,511,884.18	101.388900	3,554,773.71	42,889.53	0.22
	Original Face:	Base	5,677,376.000	100.165609	3,511,884.18	101.388900	3,554,773.71	42,889.53	0.22
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	4,077,395.720	101.845046	4,152,625.54	100.897900	4,114,006.66	-38,618.88	0.26
	Original Face:	Base	5,677,376.000	101.845046	4,152,625.54	100.897900	4,114,006.66	-38,618.88	0.26
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	8,907,158.630	101.967459	9,082,403.29	99.468400	8,859,808.17	-222,595.12	0.55
	Original Face:	Base	11,275,256.000	101.967459	9,082,403.29	99.468400	8,859,808.17	-222,595.12	0.55
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	5,314,707.110	100.997987	5,367,747.19	99.854300	5,306,963.58	-60,783.61	0.33
	Original Face:	Base	7,317,571.000	100.997987	5,367,747.19	99.854300	5,306,963.58	-60,783.61	0.33
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,765,554.150	101.777485	3,832,486.30	102.578500	3,862,648.96	30,162.66	0.24
	Original Face:	Base	5,677,376.000	101.777485	3,832,486.30	102.578500	3,862,648.96	30,162.66	0.24
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	5,765,291.200	100.996454	5,822,739.67	98.236400	5,663,614.52	-159,125.15	0.35
	Original Face:	Base	6,713,909.000	100.996454	5,822,739.67	98.236400	5,663,614.52	-159,125.15	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,417,727.330	99.580958	4,399,215.19	97.283200	4,297,706.51	-101,508.68	0.27
	Original Face:	Base	5,677,376.000	99.580958	4,399,215.19	97.283200	4,297,706.51	-101,508.68	0.27
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	5,848,799.250	101.878541	5,958,671.33	97.880100	5,724,810.55	-233,860.78	0.36
	Original Face:	Base	6,995,663.000	101.878541	5,958,671.33	97.880100	5,724,810.55	-233,860.78	0.36
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,417,727.330	100.405525	4,435,642.32	97.778700	4,319,596.35	-116,045.97	0.27
	Original Face:	Base	5,677,376.000	100.405525	4,435,642.32	97.778700	4,319,596.35	-116,045.97	0.27
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,381,673.450	100.845972	9,461,039.75	98.513000	9,242,167.97	-218,871.78	0.58
	Original Face:	Base	11,354,753.000	100.845972	9,461,039.75	98.513000	9,242,167.97	-218,871.78	0.58

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3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,868,942.240	100.509762	4,893,762.24	99.444900	4,841,914.74	-51,847.50	0.30
	Original Face:	Base	5,677,376.000	100.509762	4,893,762.24	99.444900	4,841,914.74	-51,847.50	0.30
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	6,412,222.920	102.016440	6,541,521.57	99.413400	6,374,608.82	-166,912.75	0.40
	Original Face:	Base	8,516,065.000	102.016440	6,541,521.57	99.413400	6,374,608.82	-166,912.75	0.40
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,406,328.810	99.805639	4,397,764.64	98.343100	4,333,320.35	-64,444.29	0.27
	Original Face:	Base	5,677,376.000	99.805639	4,397,764.64	98.343100	4,333,320.35	-64,444.29	0.27
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	100.109300	21,910,207.71	23,921.71	1.37
		Base		100.000000	21,886,286.00	100.109300	21,910,207.71	23,921.71	1.37
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,255,895.690	97.793789	1,228,187.98	100.870500	1,266,828.26	38,640.28	0.08
	Original Face:	Base	2,838,688.000	97.793789	1,228,187.98	100.870500	1,266,828.26	38,640.28	0.08
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	3,000,158.890	100.166263	3,005,147.05	100.673800	3,020,373.96	15,226.91	0.19
	Original Face:	Base	5,946,910.000	100.166263	3,005,147.05	100.673800	3,020,373.96	15,226.91	0.19
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,649,348.870	102.255562	1,686,550.95	104.871900	1,729,703.50	43,152.55	0.11
	Original Face:	Base	5,677,376.000	102.255562	1,686,550.95	104.871900	1,729,703.50	43,152.55	0.11
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	4,573,907.300	101.721560	4,652,649.84	102.920900	4,707,506.56	54,856.72	0.29
	Original Face:	Base	11,354,753.000	101.721560	4,652,649.84	102.920900	4,707,506.56	54,856.72	0.29
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,973,188.150	99.252636	1,958,441.26	100.374800	1,980,583.66	22,142.40	0.12
	Original Face:	Base	2,838,688.000	99.252636	1,958,441.26	100.374800	1,980,583.66	22,142.40	0.12
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,868,080.530	99.972107	1,867,559.46	101.791000	1,901,537.85	33,978.39	0.12
	Original Face:	Base	2,838,688.000	99.972107	1,867,559.46	101.791000	1,901,537.85	33,978.39	0.12

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,910,428.790	99.944264	1,909,363.99	100.198300	1,914,217.17	4,853.18	0.12
	Original Face:	Base	3,247,459.000	99.944264	1,909,363.99	100.198300	1,914,217.17	4,853.18	0.12
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.780	100.354765	2,260,813.00	101.179510	2,279,393.03	18,580.03	0.14
	Original Face:	Base	5,677,376.000	100.354765	2,260,813.00	101.179510	2,279,393.03	18,580.03	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,797,688.980	100.455159	6,828,629.27	99.150300	6,739,929.02	-88,700.25	0.42
	Original Face:	Base	8,516,065.000	100.455159	6,828,629.27	99.150300	6,739,929.02	-88,700.25	0.42
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	5,977,383.230	100.110105	5,983,964.64	97.396900	5,821,785.97	-162,178.67	0.36
	Original Face:	Base	7,380,589.000	100.110105	5,983,964.64	97.396900	5,821,785.97	-162,178.67	0.36
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,955,783.160	101.558690	5,033,028.44	97.285800	4,821,273.29	-211,755.15	0.30
	Original Face:	Base	5,677,376.000	101.558690	5,033,028.44	97.285800	4,821,273.29	-211,755.15	0.30
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,865,699.780	100.029396	4,867,130.10	98.443200	4,789,950.57	-77,179.53	0.30
	Original Face:	Base	5,677,376.000	100.029396	4,867,130.10	98.443200	4,789,950.57	-77,179.53	0.30
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,164,250.300	100.911443	12,275,120.56	99.938700	12,156,793.61	-118,326.95	0.76
	Original Face:	Base	14,193,441.000	100.911443	12,275,120.56	99.938700	12,156,793.61	-118,326.95	0.76
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	11,794,854.640	100.579435	11,863,198.15	100.806500	11,889,980.14	26,781.99	0.74
	Original Face:	Base	14,193,441.000	100.579435	11,863,198.15	100.806500	11,889,980.14	26,781.99	0.74
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,117,520.020	100.659018	5,151,245.40	99.708700	5,102,612.68	-48,632.72	0.32
	Original Face:	Base	5,677,376.000	100.659018	5,151,245.40	99.708700	5,102,612.68	-48,632.72	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	7,604,271.300	99.882213	7,595,314.48	98.443900	7,485,941.23	-109,373.25	0.47
	Original Face:	Base	8,516,065.000	99.882213	7,595,314.48	98.443900	7,485,941.23	-109,373.25	0.47

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3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	7,209,291.180	104.304663	7,519,626.88	103.637986	7,471,564.18	-48,062.70	0.47
Original Face:		Base	8,516,065.000	104.304663	7,519,626.88	103.637986	7,471,564.18	-48,062.70	0.47
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	92,401.600	99.581003	92,014.44	101.972200	94,223.94	2,209.50	0.01
Original Face:		Base	8,516,065.000	99.581003	92,014.44	101.972200	94,223.94	2,209.50	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,838,405.460	101.637635	1,868,511.83	103.991200	1,911,779.90	43,268.07	0.12
Original Face:		Base	44,567,405.000	101.637635	1,868,511.83	103.991200	1,911,779.90	43,268.07	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,164,420.430	106.870435	2,313,125.53	109.518600	2,370,442.95	57,317.42	0.15
Original Face:		Base	24,898,134.000	106.870435	2,313,125.53	109.518600	2,370,442.95	57,317.42	0.15
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,492,908.380	99.021100	2,468,505.30	103.744200	2,586,247.86	117,742.56	0.16
Original Face:		Base	5,677,376.000	99.021100	2,468,505.30	103.744200	2,586,247.86	117,742.56	0.16
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,487,445.970	106.365357	1,582,127.21	106.774400	1,588,211.51	6,084.30	0.10
Original Face:		Base	8,516,065.000	106.365357	1,582,127.21	106.774400	1,588,211.51	6,084.30	0.10
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.985294	5,676,541.55	100.089100	5,682,434.99	5,893.44	0.36
Original Face:		Base	5,677,376.000	99.985294	5,676,541.55	100.089100	5,682,434.99	5,893.44	0.36
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.986431	5,676,606.10	100.025400	5,678,818.50	2,212.40	0.36
Original Face:		Base	5,677,376.000	99.986431	5,676,606.10	100.025400	5,678,818.50	2,212.40	0.36
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.6465	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.133900	3,979,484.92	5,321.40	0.25
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.133900	3,979,484.92	5,321.40	0.25
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6165	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	99.885700	11,341,774.42	-12,978.48	0.71
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	99.885700	11,341,774.42	-12,978.48	0.71

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36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	11,354,753.000	99.556563	11,304,401.82	100.068200	11,362,496.94	58,095.12	0.71
		Base		99.556563	11,304,401.82	100.068200	11,362,496.94	58,095.12	0.71
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0316	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.656100	2,857,312.63	18,624.63	0.18
		Base		100.000000	2,838,688.00	100.656100	2,857,312.63	18,624.63	0.18
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.994049	1,135,407.43	100.248100	1,138,292.11	2,884.68	0.07
		Base		99.994049	1,135,407.43	100.248100	1,138,292.11	2,884.68	0.07
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5526	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	99.892000	1,417,811.11	-1,532.89	0.09
		Base		100.000000	1,419,344.00	99.892000	1,417,811.11	-1,532.89	0.09
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	5,677,376.000	100.607163	5,711,846.90	101.213200	5,746,253.93	34,407.03	0.36
		Base		100.607163	5,711,846.90	101.213200	5,746,253.93	34,407.03	0.36
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	48,804.140	100.143246	48,874.05	102.908200	50,223.46	1,349.41	0.00
Original Face:		Base	2,469,659.000	100.143246	48,874.05	102.908200	50,223.46	1,349.41	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,848,630.050	102.610602	8,053,526.55	99.056800	7,774,601.77	-278,924.78	0.49
Original Face:		Base	10,493,495.000	102.610602	8,053,526.55	99.056800	7,774,601.77	-278,924.78	0.49
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.990917	1,135,371.86	102.930100	1,168,745.55	33,373.69	0.07
		Base		99.990917	1,135,371.86	102.930100	1,168,745.55	33,373.69	0.07
41284BAA4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A1					0.25	16 Feb 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.31
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.31
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	9,000,000.000	100.000000	9,000,000.00	100.007230	9,000,650.70	650.70	0.56
Original Face:		Base	9,000,000.000	100.000000	9,000,000.00	100.007230	9,000,650.70	650.70	0.56

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458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.949431	1,702,351.70	102.232200	1,741,232.12	38,880.42	0.11
		Base		99.949431	1,702,351.70	102.232200	1,741,232.12	38,880.42	0.11
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.20625	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	100.019000	11,356,910.40	2,157.40	0.71
		Base		100.000000	11,354,753.00	100.019000	11,356,910.40	2,157.40	0.71
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.292055	6,052,676.68	102.056900	6,159,185.96	106,509.28	0.39
		Base		100.292055	6,052,676.68	102.056900	6,159,185.96	106,509.28	0.39
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.277700	1,992,600.13	5,518.13	0.12
		Base		100.000000	1,987,082.00	100.277700	1,992,600.13	5,518.13	0.12
46513ASU5	ISRAEL ST 03/15 1					0.9662608	01 Mar 2015		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.31
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.31
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3721	22 Sep 2015		
		Local	10,031,924.000	99.985739	10,030,493.36	100.512200	10,083,307.51	52,814.15	0.63
		Base		99.985739	10,030,493.36	100.512200	10,083,307.51	52,814.15	0.63
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1561	25 Jan 2018		
		Local	4,610,030.000	100.205528	4,619,504.90	100.802200	4,647,011.66	27,506.76	0.29
		Base		100.205528	4,619,504.90	100.802200	4,647,011.66	27,506.76	0.29
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5706	13 Jun 2016		
		Local	5,677,376.000	99.342849	5,640,067.09	99.034900	5,622,583.64	-17,483.45	0.35
		Base		99.342849	5,640,067.09	99.034900	5,622,583.64	-17,483.45	0.35
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5329	23 Nov 2016		
		Local	5,677,376.000	99.954821	5,674,811.02	100.548900	5,708,539.12	33,728.10	0.36
		Base		99.954821	5,674,811.02	100.548900	5,708,539.12	33,728.10	0.36
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.942442	3,971,876.55	100.458700	3,992,393.49	20,516.94	0.25
		Base		99.942442	3,971,876.55	100.458700	3,992,393.49	20,516.94	0.25

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59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.693478	2,829,986.81	100.609100	2,855,978.45	25,991.64	0.18
		Base		99.693478	2,829,986.81	100.609100	2,855,978.45	25,991.64	0.18
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.943330	2,837,079.31	100.866500	2,863,285.23	26,205.92	0.18
		Base		99.943330	2,837,079.31	100.866500	2,863,285.23	26,205.92	0.18
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	10,645,081.000	99.559722	10,598,213.03	99.540900	10,596,209.43	-2,003.60	0.66
		Base		99.559722	10,598,213.03	99.540900	10,596,209.43	-2,003.60	0.66
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	100.472262	1,768,298.75	100.670900	1,771,794.75	3,496.00	0.11
		Base		100.472262	1,768,298.75	100.670900	1,771,794.75	3,496.00	0.11
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.943435	3,971,916.00	102.481200	4,072,770.96	100,854.96	0.25
		Base		99.943435	3,971,916.00	102.481200	4,072,770.96	100,854.96	0.25
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.977802	8,514,174.60	100.406800	8,550,708.35	36,533.75	0.54
		Base		99.977802	8,514,174.60	100.406800	8,550,708.35	36,533.75	0.54
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4665	15 Feb 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	99.982000	7,946,896.30	-1,430.70	0.50
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	99.982000	7,946,896.30	-1,430.70	0.50
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5661	28 Jan 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.148000	2,842,889.26	4,201.26	0.18
		Base		100.000000	2,838,688.00	100.148000	2,842,889.26	4,201.26	0.18
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.913911	8,508,733.61	100.260200	8,538,223.80	29,490.19	0.53
		Base		99.913911	8,508,733.61	100.260200	8,538,223.80	29,490.19	0.53
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5406	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	99.902200	5,671,823.53	-5,552.47	0.35
		Base		100.000000	5,677,376.00	99.902200	5,671,823.53	-5,552.47	0.35

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742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	100.891221	3,436,784.77	101.124800	3,444,741.48	7,956.71	0.22
		Base		100.891221	3,436,784.77	101.124800	3,444,741.48	7,956.71	0.22
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7326	30 Apr 2018		
		Local	11,354,753.000	99.758564	11,327,338.59	98.988900	11,239,945.09	-87,393.50	0.70
		Base		99.758564	11,327,338.59	98.988900	11,239,945.09	-87,393.50	0.70
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.76825	25 Nov 2027		
		Local	2,276,037.380	99.849183	2,272,604.74	99.760400	2,270,583.99	-2,020.75	0.14
Original Face:		Base	3,974,164.000	99.849183	2,272,604.74	99.760400	2,270,583.99	-2,020.75	0.14
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5665	15 Aug 2025		
		Local	960,058.810	100.000000	960,058.81	100.990100	969,564.35	9,505.54	0.06
Original Face:		Base	2,270,951.000	100.000000	960,058.81	100.990100	969,564.35	9,505.54	0.06
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.86825	25 Jan 2029		
		Local	1,936,896.590	100.000000	1,936,896.59	100.361300	1,943,894.60	6,998.01	0.12
Original Face:		Base	2,838,688.000	100.000000	1,936,896.59	100.361300	1,943,894.60	6,998.01	0.12
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.44825	25 Sep 2019		
		Local	2,182,312.540	100.000000	2,182,312.54	99.882100	2,179,739.59	-2,572.95	0.14
Original Face:		Base	2,838,688.000	100.000000	2,182,312.54	99.882100	2,179,739.59	-2,572.95	0.14
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.41825	25 Sep 2019		
		Local	9,387,975.120	100.000000	9,387,975.12	99.816500	9,370,748.19	-17,226.93	0.59
Original Face:		Base	9,651,540.000	100.000000	9,387,975.12	99.816500	9,370,748.19	-17,226.93	0.59
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.720183	1,132,297.75	101.421500	1,151,615.78	19,318.03	0.07
		Base		99.720183	1,132,297.75	101.421500	1,151,615.78	19,318.03	0.07
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.832378	4,534,287.76	102.163400	4,640,160.49	105,872.73	0.29
		Base		99.832378	4,534,287.76	102.163400	4,640,160.49	105,872.73	0.29
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.969018	2,837,808.52	100.485000	2,852,455.64	14,647.12	0.18
		Base		99.969018	2,837,808.52	100.485000	2,852,455.64	14,647.12	0.18

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	2,838,688.000	99.693578	2,829,989.63	99.292600	2,818,607.12	-11,382.51	0.18
		Base		99.693578	2,829,989.63	99.292600	2,818,607.12	-11,382.51	0.18
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4826	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.927700	11,346,543.51	-8,209.49	0.71
		Base		100.000000	11,354,753.00	99.927700	11,346,543.51	-8,209.49	0.71
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	10,000,000.000	99.944118	9,994,411.80	100.226600	10,022,660.00	28,248.20	0.63
		Base		99.944118	9,994,411.80	100.226600	10,022,660.00	28,248.20	0.63
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		Local	10,000,000.000	103.378924	10,337,892.44	103.375000	10,337,500.00	-392.44	0.65
		Base		103.378924	10,337,892.44	103.375000	10,337,500.00	-392.44	0.65
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	10,000,000.000	102.300671	10,230,067.13	102.468800	10,246,880.00	16,812.87	0.64
		Base		102.300671	10,230,067.13	102.468800	10,246,880.00	16,812.87	0.64
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	10,000,000.000	100.734624	10,073,462.37	100.734400	10,073,440.00	-22.37	0.63
		Base		100.734624	10,073,462.37	100.734400	10,073,440.00	-22.37	0.63
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		Local	10,000,000.000	101.712902	10,171,290.21	101.765600	10,176,560.00	5,269.79	0.64
		Base		101.712902	10,171,290.21	101.765600	10,176,560.00	5,269.79	0.64
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.957410	5,674,958.00	100.078100	5,681,810.03	6,852.03	0.36
		Base		99.957410	5,674,958.00	100.078100	5,681,810.03	6,852.03	0.36
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.921130	5,672,898.25	100.082000	5,682,031.45	9,133.20	0.36
		Base		99.921130	5,672,898.25	100.082000	5,682,031.45	9,133.20	0.36
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.189856	2,815,690.54	99.273400	2,818,062.09	2,371.55	0.18
		Base		99.189856	2,815,690.54	99.273400	2,818,062.09	2,371.55	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.992087	8,515,390.81	99.881400	8,505,964.63	-9,426.18	0.53
	Original Face:	Base	8,516,065.000	99.992087	8,515,390.81	99.881400	8,505,964.63	-9,426.18	0.53
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	112.017735	6,359,668.03	112.301500	6,375,778.41	16,110.38	0.40
		Base		112.017735	6,359,668.03	112.301500	6,375,778.41	16,110.38	0.40
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.132600	5,684,904.20	7,528.20	0.36
		Base		100.000000	5,677,376.00	100.132600	5,684,904.20	7,528.20	0.36
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5332	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.934200	4,538,912.43	-2,988.57	0.28
		Base		100.000000	4,541,901.00	99.934200	4,538,912.43	-2,988.57	0.28
US DOLLAR Total									
		Local	795,266,536.870		799,780,711.18		799,137,583.97	-643,127.21	50.01
	Original Face:	Base	494,513,261.000		799,780,711.18		799,137,583.97	-643,127.21	50.01
FIXED INCOME Total									
		Base	795,266,536.870		799,780,711.18		799,137,583.97	-643,127.21	50.01
	Original Face:		494,513,261.000						

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		1,594,140,787.210	Base	1,598,565,740.60		1,597,918,453.88	-647,286.72	100.00
Original Face:		494,513,261.000						

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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	-2,431.920	1.000000	-2,431.92	1.000000	-2,431.92	0.00	0.00
		Base		1.000000	-2,431.92	1.000000	-2,431.92	0.00	0.00
US DOLLAR Total									
		Local	-2,431.920		-2,431.92		-2,431.92	0.00	0.00
		Base			-2,431.92		-2,431.92	0.00	0.00
CASH Total									
		Base	-2,431.920		-2,431.92		-2,431.92	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.67885	11 Sep 2015		
		Local	320,000.000	100.063325	320,202.64	100.229600	320,734.72	532.08	0.32
		Base		100.063325	320,202.64	100.229600	320,734.72	532.08	0.32
25152XQL7	DEUTSCHE BANK AG NY BBA LIBOR USD 3 MONTH					0.5771	23 Jul 2015		
		Local	500,000.000	100.000000	500,000.00	100.006300	500,031.50	31.50	0.49
		Base		100.000000	500,000.00	100.006300	500,031.50	31.50	0.49
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5971	21 Jun 2016		
		Local	1,800,000.000	100.056626	1,801,019.27	100.140900	1,802,536.20	1,516.93	1.77
		Base		100.056626	1,801,019.27	100.140900	1,802,536.20	1,516.93	1.77
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0885855	31 Dec 2099		
		Local	758,828.880	100.000000	758,828.88	100.000000	758,828.88	0.00	0.75
		Base		100.000000	758,828.88	100.000000	758,828.88	0.00	0.75
98385XAF3	XTO ENERGY INC COMPANY GUAR 01/15 5					5.0	31 Jan 2015		
		Local	628,000.000	100.000000	628,000.00	100.000000	628,000.00	0.00	0.62
		Base		100.000000	628,000.00	100.000000	628,000.00	0.00	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			4,006,828.880	Local	4,008,050.79		4,010,131.30	2,080.51	3.95
				Base	4,008,050.79		4,010,131.30	2,080.51	3.95
CASH EQUIVALENT Total									
			4,006,828.880	Base	4,008,050.79		4,010,131.30	2,080.51	3.95
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
			1,000,000.000	Local	101.879762	1,018,797.62	102.228500	1,022,285.00	3,487.38	1.01
				Base	101.879762	1,018,797.62	102.228500	1,022,285.00	3,487.38	1.01
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
			1,115,000.000	Local	101.560265	1,132,396.95	101.824000	1,135,337.60	2,940.65	1.12
				Base	101.560265	1,132,396.95	101.824000	1,135,337.60	2,940.65	1.12
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6832	13 Nov 2015		
			1,000,000.000	Local	100.072888	1,000,728.88	100.210200	1,002,102.00	1,373.12	0.99
				Base	100.072888	1,000,728.88	100.210200	1,002,102.00	1,373.12	0.99
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
			540,000.000	Local	99.998194	539,990.25	100.519930	542,807.62	2,817.37	0.53
		Original Face:	540,000.000	Base	99.998194	539,990.25	100.519930	542,807.62	2,817.37	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
			325,000.000	Local	99.996317	324,988.03	100.936330	328,043.07	3,055.04	0.32
		Original Face:	325,000.000	Base	99.996317	324,988.03	100.936330	328,043.07	3,055.04	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
			485,000.000	Local	99.992348	484,962.89	100.677050	488,283.69	3,320.80	0.48
		Original Face:	485,000.000	Base	99.992348	484,962.89	100.677050	488,283.69	3,320.80	0.48
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
			1,320,000.000	Local	99.911488	1,318,831.64	100.099300	1,321,310.76	2,479.12	1.30
				Base	99.911488	1,318,831.64	100.099300	1,321,310.76	2,479.12	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.960116	534,786.62	100.758100	539,055.84	4,269.22	0.53
		Base		99.960116	534,786.62	100.758100	539,055.84	4,269.22	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
		Local	84,073.940	99.998620	84,072.78	100.003800	84,077.13	4.35	0.08
Original Face:		Base	625,000.000	99.998620	84,072.78	100.003800	84,077.13	4.35	0.08
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.7032	14 Nov 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.017200	1,500,258.00	258.00	1.48
		Base		100.000000	1,500,000.00	100.017200	1,500,258.00	258.00	1.48
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7032	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	99.939300	499,696.50	-303.50	0.49
		Base		100.000000	500,000.00	99.939300	499,696.50	-303.50	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	101.886305	1,018,863.05	101.890700	1,018,907.00	43.95	1.00
		Base		101.886305	1,018,863.05	101.890700	1,018,907.00	43.95	1.00
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.976885	252,941.52	100.282000	253,713.46	771.94	0.25
		Base		99.976885	252,941.52	100.282000	253,713.46	771.94	0.25
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.980816	824,841.73	100.973500	833,031.38	8,189.65	0.82
		Base		99.980816	824,841.73	100.973500	833,031.38	8,189.65	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.611125	804,857.89	99.796900	806,358.95	1,501.06	0.79
		Base		99.611125	804,857.89	99.796900	806,358.95	1,501.06	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	101.650744	1,016,507.44	101.789400	1,017,894.00	1,386.56	1.00
		Base		101.650744	1,016,507.44	101.789400	1,017,894.00	1,386.56	1.00
084664CA7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/17 VAR					0.4021	10 Jan 2017		
		Local	320,000.000	100.000000	320,000.00	99.978200	319,930.24	-69.76	0.31
		Base		100.000000	320,000.00	99.978200	319,930.24	-69.76	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
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.186622	275,513.21	100.354800	275,975.70	462.49	0.27
		Base		100.186622	275,513.21	100.354800	275,975.70	462.49	0.27
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	565,000.000	99.997280	564,984.63	99.994900	564,971.19	-13.44	0.56
	Original Face:	Base	565,000.000	99.997280	564,984.63	99.994900	564,971.19	-13.44	0.56
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	390,000.000	99.999918	389,999.68	100.215050	390,838.70	839.02	0.38
	Original Face:	Base	390,000.000	99.999918	389,999.68	100.215050	390,838.70	839.02	0.38
10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	101.246052	506,230.26	101.355000	506,775.00	544.74	0.50
		Base		101.246052	506,230.26	101.355000	506,775.00	544.74	0.50
12623MAC7	CNH EQUIPMENT TRUST CNH 2012 A A3					0.94	15 May 2017		
		Local	72,135.050	100.140320	72,236.27	100.013400	72,144.72	-91.55	0.07
	Original Face:	Base	2,000,000.000	100.140320	72,236.27	100.013400	72,144.72	-91.55	0.07
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997487	434,989.07	100.016600	435,072.21	83.14	0.43
	Original Face:	Base	435,000.000	99.997487	434,989.07	100.016600	435,072.21	83.14	0.43
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	101,402.660	99.968857	101,371.08	99.988000	101,390.49	19.41	0.10
	Original Face:	Base	700,000.000	99.968857	101,371.08	99.988000	101,390.49	19.41	0.10
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.984181	999,841.81	100.098000	1,000,980.00	1,138.19	0.98
	Original Face:	Base	1,000,000.000	99.984181	999,841.81	100.098000	1,000,980.00	1,138.19	0.98
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.442758	497,213.79	100.014500	500,072.50	2,858.71	0.49
	Original Face:	Base	500,000.000	99.442758	497,213.79	100.014500	500,072.50	2,858.71	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.645313	398,581.25	98.776900	395,107.60	-3,473.65	0.39
		Base		99.645313	398,581.25	98.776900	395,107.60	-3,473.65	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
14041NEK3	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A1 A1					0.63	15 Nov 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.989500	999,895.00	-105.00	0.98
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.989500	999,895.00	-105.00	0.98
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.814587	1,097,960.46	100.077700	1,100,854.70	2,894.24	1.08
Original Face:		Base	1,100,000.000	99.814587	1,097,960.46	100.077700	1,100,854.70	2,894.24	1.08
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995842	329,986.28	100.498600	331,645.38	1,659.10	0.33
Original Face:		Base	330,000.000	99.995842	329,986.28	100.498600	331,645.38	1,659.10	0.33
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	101.312833	1,021,233.36	101.390200	1,022,013.22	779.86	1.01
		Base		101.312833	1,021,233.36	101.390200	1,022,013.22	779.86	1.01
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.171833	300,515.50	100.262900	300,788.70	273.20	0.30
		Base		100.171833	300,515.50	100.262900	300,788.70	273.20	0.30
161571FV1	CHASE ISSUANCE TRUST CHAIT 2013 A2 A2					0.2665	15 Feb 2017		
		Local	495,000.000	100.000000	495,000.00	99.998000	494,990.10	-9.90	0.49
Original Face:		Base	495,000.000	100.000000	495,000.00	99.998000	494,990.10	-9.90	0.49
166764AC4	CHEVRON CORP SR UNSECURED 06/16 0.889					0.889	24 Jun 2016		
		Local	200,000.000	100.000000	200,000.00	100.565300	201,130.60	1,130.60	0.20
		Base		100.000000	200,000.00	100.565300	201,130.60	1,130.60	0.20
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.809200	372,994.04	2,994.04	0.37
		Base		100.000000	370,000.00	100.809200	372,994.04	2,994.04	0.37
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	104.974052	524,870.26	105.330300	526,651.50	1,781.24	0.52
		Base		104.974052	524,870.26	105.330300	526,651.50	1,781.24	0.52
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.5146	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	99.874100	599,244.60	-755.40	0.59
		Base		100.000000	600,000.00	99.874100	599,244.60	-755.40	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
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		1,500,000.000	Local	99.993823	1,499,907.34	100.122500	1,501,837.50	1,930.16	1.48
	Original Face:	1,500,000.000	Base	99.993823	1,499,907.34	100.122500	1,501,837.50	1,930.16	1.48
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.46185	07 Nov 2018		
		600,000.000	Local	100.000000	600,000.00	99.905500	599,433.00	-567.00	0.59
	Original Face:	600,000.000	Base	100.000000	600,000.00	99.905500	599,433.00	-567.00	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		250,000.000	Local	100.719512	251,798.78	100.915700	252,289.25	490.47	0.25
			Base	100.719512	251,798.78	100.915700	252,289.25	490.47	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		250,000.000	Local	101.706140	254,265.35	101.684500	254,211.25	-54.10	0.25
			Base	101.706140	254,265.35	101.684500	254,211.25	-54.10	0.25
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		217,000.000	Local	107.857184	234,050.09	108.263100	234,930.93	880.84	0.23
			Base	107.857184	234,050.09	108.263100	234,930.93	880.84	0.23
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		305,000.000	Local	100.590387	306,800.68	100.653000	306,991.65	190.97	0.30
			Base	100.590387	306,800.68	100.653000	306,991.65	190.97	0.30
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		647,000.000	Local	100.043244	647,279.79	100.238800	648,545.04	1,265.25	0.64
			Base	100.043244	647,279.79	100.238800	648,545.04	1,265.25	0.64
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		1,575,000.000	Local	100.087130	1,576,372.30	100.056500	1,575,889.88	-482.42	1.55
	Original Face:	1,575,000.000	Base	100.087130	1,576,372.30	100.056500	1,575,889.88	-482.42	1.55
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.3465	15 Oct 2018		
		730,000.000	Local	100.000000	730,000.00	99.938900	729,553.97	-446.03	0.72
	Original Face:	730,000.000	Base	100.000000	730,000.00	99.938900	729,553.97	-446.03	0.72
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		315,000.000	Local	99.794600	314,352.99	100.064000	315,201.60	848.61	0.31
			Base	99.794600	314,352.99	100.064000	315,201.60	848.61	0.31

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25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.860183	659,077.21	100.125900	660,830.94	1,753.73	0.65
		Base		99.860183	659,077.21	100.125900	660,830.94	1,753.73	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.295304	430,505.04	101.443200	431,133.60	628.56	0.42
		Base		101.295304	430,505.04	101.443200	431,133.60	628.56	0.42
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.43535	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.749700	244,386.77	-613.23	0.24
		Base		100.000000	245,000.00	99.749700	244,386.77	-613.23	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.4561	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.647100	986,471.00	-13,529.00	0.97
		Base		100.000000	1,000,000.00	98.647100	986,471.00	-13,529.00	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	100.588800	1,005,888.00	5,888.00	0.99
		Base		100.000000	1,000,000.00	100.588800	1,005,888.00	5,888.00	0.99
3130A2T97	FEDERAL HOME LOAN BANK BONDS 09/16 0.5					0.5	28 Sep 2016		
		Local	400,000.000	99.826150	399,304.60	100.108400	400,433.60	1,129.00	0.39
		Base		99.826150	399,304.60	100.108400	400,433.60	1,129.00	0.39
313373SZ6	FEDERAL HOME LOAN BANK BONDS 06/16 2.125					2.125	10 Jun 2016		
		Local	1,000,000.000	102.177857	1,021,778.57	102.243800	1,022,438.00	659.43	1.01
		Base		102.177857	1,021,778.57	102.243800	1,022,438.00	659.43	1.01
3133802C0	FEDERAL HOME LOAN BANK BONDS 07/17 1.05					1.05	26 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.004000	1,000,040.00	40.00	0.98
		Base		100.000000	1,000,000.00	100.004000	1,000,040.00	40.00	0.98
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	99.874743	798,997.94	100.002400	800,019.20	1,021.26	0.79
		Base		99.874743	798,997.94	100.002400	800,019.20	1,021.26	0.79
3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.600149	1,006,001.49	100.809200	1,008,092.00	2,090.51	0.99
		Base		100.600149	1,006,001.49	100.809200	1,008,092.00	2,090.51	0.99

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3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		1,000,000.000	Local	99.821623	998,216.23	100.634100	1,006,341.00	8,124.77	0.99
			Base	99.821623	998,216.23	100.634100	1,006,341.00	8,124.77	0.99
3134G56N0	FREDDIE MAC NOTES 06/17 1					1.0	26 Jun 2017		
		1,760,000.000	Local	99.978132	1,759,615.12	100.055900	1,760,983.84	1,368.72	1.73
			Base	99.978132	1,759,615.12	100.055900	1,760,983.84	1,368.72	1.73
3134G5HV0	FREDDIE MAC NOTES 09/17 1.25					1.25	29 Sep 2017		
		900,000.000	Local	99.996543	899,968.89	100.135800	901,222.20	1,253.31	0.89
			Base	99.996543	899,968.89	100.135800	901,222.20	1,253.31	0.89
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		1,500,000.000	Local	99.732843	1,495,992.65	100.384600	1,505,769.00	9,776.35	1.48
			Base	99.732843	1,495,992.65	100.384600	1,505,769.00	9,776.35	1.48
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		1,100,000.000	Local	100.100045	1,101,100.50	100.347500	1,103,822.50	2,722.00	1.09
			Base	100.100045	1,101,100.50	100.347500	1,103,822.50	2,722.00	1.09
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		1,500,000.000	Local	99.981200	1,499,718.00	100.278700	1,504,180.50	4,462.50	1.48
			Base	99.981200	1,499,718.00	100.278700	1,504,180.50	4,462.50	1.48
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		476,374.920	Local	101.287862	482,509.97	101.142100	481,815.60	-694.37	0.47
Original Face:		1,000,000.000	Base	101.287862	482,509.97	101.142100	481,815.60	-694.37	0.47
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		289,936.750	Local	101.908689	295,470.74	101.353800	293,861.91	-1,608.83	0.29
Original Face:		3,500,000.000	Base	101.908689	295,470.74	101.353800	293,861.91	-1,608.83	0.29
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		263,534.490	Local	102.102518	269,075.35	101.886200	268,505.28	-570.07	0.26
Original Face:		1,000,000.000	Base	102.102518	269,075.35	101.886200	268,505.28	-570.07	0.26
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		428,510.600	Local	102.806425	440,536.43	100.788900	431,891.12	-8,645.31	0.42
Original Face:		2,000,000.000	Base	102.806425	440,536.43	100.788900	431,891.12	-8,645.31	0.42

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3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		Local	1,400,000.000	100.139025	1,401,946.35	100.589300	1,408,250.20	6,303.85	1.39
		Base		100.139025	1,401,946.35	100.589300	1,408,250.20	6,303.85	1.39
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	365,968.610	102.325781	374,480.24	104.304829	381,722.93	7,242.69	0.38
Original Face:		Base	485,000.000	102.325781	374,480.24	104.304829	381,722.93	7,242.69	0.38
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		Local	9,883.380	102.755232	10,155.69	100.341000	9,917.08	-238.61	0.01
Original Face:		Base	200,000.000	102.755232	10,155.69	100.341000	9,917.08	-238.61	0.01
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	121,817.380	103.933552	126,609.13	104.652600	127,485.06	875.93	0.13
Original Face:		Base	281,000.000	103.933552	126,609.13	104.652600	127,485.06	875.93	0.13
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		Local	15,296.320	102.159212	15,626.60	99.966300	15,291.17	-335.43	0.02
Original Face:		Base	4,000,000.000	102.159212	15,626.60	99.966300	15,291.17	-335.43	0.02
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		Local	132,624.560	101.651210	134,814.47	100.691200	133,541.26	-1,273.21	0.13
Original Face:		Base	3,300,000.000	101.651210	134,814.47	100.691200	133,541.26	-1,273.21	0.13
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	101,747.380	101.568777	103,343.57	100.828100	102,589.95	-753.62	0.10
Original Face:		Base	3,300,000.000	101.568777	103,343.57	100.828100	102,589.95	-753.62	0.10
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	89,498.780	101.243157	90,611.39	101.514300	90,854.06	242.67	0.09
Original Face:		Base	550,000.000	101.243157	90,611.39	101.514300	90,854.06	242.67	0.09
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.965771	1,199,589.25	100.418900	1,205,026.80	5,437.55	1.19
		Base		99.965771	1,199,589.25	100.418900	1,205,026.80	5,437.55	1.19
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	866,916.470	99.999451	866,911.71	100.000200	866,918.20	6.49	0.85
Original Face:		Base	1,440,000.000	99.999451	866,911.71	100.000200	866,918.20	6.49	0.85

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31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.992013	779,937.70	99.966700	779,740.26	-197.44	0.77
Original Face:		Base	780,000.000	99.992013	779,937.70	99.966700	779,740.26	-197.44	0.77
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	355,000.000	99.994146	354,979.22	99.951930	354,829.35	-149.87	0.35
Original Face:		Base	355,000.000	99.994146	354,979.22	99.951930	354,829.35	-149.87	0.35
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	511,887.400	99.948741	511,625.01	100.004700	511,911.46	286.45	0.50
Original Face:		Base	1,000,000.000	99.948741	511,625.01	100.004700	511,911.46	286.45	0.50
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	1,400,000.000	99.943336	1,399,206.71	99.983500	1,399,769.00	562.29	1.38
Original Face:		Base	1,400,000.000	99.943336	1,399,206.71	99.983500	1,399,769.00	562.29	1.38
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	450,000.000	99.856389	449,353.75	100.060600	450,272.70	918.95	0.44
Original Face:		Base	450,000.000	99.856389	449,353.75	100.060600	450,272.70	918.95	0.44
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	103.368982	1,137,058.80	104.034200	1,144,376.20	7,317.40	1.13
		Base		103.368982	1,137,058.80	104.034200	1,144,376.20	7,317.40	1.13
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.988694	574,934.99	100.627100	578,605.83	3,670.84	0.57
		Base		99.988694	574,934.99	100.627100	578,605.83	3,670.84	0.57
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,026,940.120	101.632228	1,043,702.12	100.894800	1,036,129.18	-7,572.94	1.02
Original Face:		Base	2,750,000.000	101.632228	1,043,702.12	100.894800	1,036,129.18	-7,572.94	1.02
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.878927	629,237.24	100.469200	632,955.96	3,718.72	0.62
		Base		99.878927	629,237.24	100.469200	632,955.96	3,718.72	0.62
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	21,053.250	99.983375	21,049.75	100.030100	21,059.59	9.84	0.02
Original Face:		Base	124,000.000	99.983375	21,049.75	100.030100	21,059.59	9.84	0.02

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43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.992584	439,967.37	99.903500	439,575.40	-391.97	0.43
Original Face:		Base	440,000.000	99.992584	439,967.37	99.903500	439,575.40	-391.97	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	561,165.060	99.998856	561,158.64	99.979800	561,051.70	-106.94	0.55
Original Face:		Base	891,000.000	99.998856	561,158.64	99.979800	561,051.70	-106.94	0.55
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.851106	499,255.53	99.791200	498,956.00	-299.53	0.49
Original Face:		Base	500,000.000	99.851106	499,255.53	99.791200	498,956.00	-299.53	0.49
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	688,000.000	99.972683	687,812.06	100.041500	688,285.52	473.46	0.68
Original Face:		Base	688,000.000	99.972683	687,812.06	100.041500	688,285.52	473.46	0.68
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	215,762.310	99.995880	215,753.42	99.996200	215,754.11	0.69	0.21
Original Face:		Base	293,000.000	99.995880	215,753.42	99.996200	215,754.11	0.69	0.21
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	1,027,933.020	99.999825	1,027,931.22	99.957300	1,027,494.09	-437.13	1.01
Original Face:		Base	1,640,000.000	99.999825	1,027,931.22	99.957300	1,027,494.09	-437.13	1.01
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.987570	304,962.09	99.997100	304,991.16	29.07	0.30
Original Face:		Base	305,000.000	99.987570	304,962.09	99.997100	304,991.16	29.07	0.30
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.985598	459,933.75	99.983000	459,921.80	-11.95	0.45
Original Face:		Base	460,000.000	99.985598	459,933.75	99.983000	459,921.80	-11.95	0.45
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	101.903430	1,061,833.74	102.232200	1,065,259.52	3,425.78	1.05
		Base		101.903430	1,061,833.74	102.232200	1,065,259.52	3,425.78	1.05
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.444382	502,221.91	100.758800	503,794.00	1,572.09	0.50
		Base		100.444382	502,221.91	100.758800	503,794.00	1,572.09	0.50

& 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
459200GU9	IBM CORP SR UNSECURED 01/16 2					2.0	05 Jan 2016		
		Local	500,000.000	101.182690	505,913.45	101.471100	507,355.50	1,442.05	0.50
		Base		101.182690	505,913.45	101.471100	507,355.50	1,442.05	0.50
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.772487	957,338.63	101.053200	960,005.40	2,666.77	0.94
		Base		100.772487	957,338.63	101.053200	960,005.40	2,666.77	0.94
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.325000	1,504,875.00	100.221100	1,503,316.50	-1,558.50	1.48
		Base		100.325000	1,504,875.00	100.221100	1,503,316.50	-1,558.50	1.48
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	730,000.000	99.991289	729,936.41	100.240000	731,752.00	1,815.59	0.72
	Original Face:	Base	730,000.000	99.991289	729,936.41	100.240000	731,752.00	1,815.59	0.72
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	363,439.870	100.000000	363,439.87	100.023600	363,525.64	85.77	0.36
	Original Face:	Base	1,000,000.000	100.000000	363,439.87	100.023600	363,525.64	85.77	0.36
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	585,692.710	99.864005	584,896.20	100.138300	586,502.72	1,606.52	0.58
	Original Face:	Base	725,000.000	99.864005	584,896.20	100.138300	586,502.72	1,606.52	0.58
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.926191	339,749.05	100.527200	341,792.48	2,043.43	0.34
		Base		99.926191	339,749.05	100.527200	341,792.48	2,043.43	0.34
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					0.6536	02 Jun 2017		
		Local	475,000.000	99.704076	473,594.36	99.744600	473,786.85	192.49	0.47
		Base		99.704076	473,594.36	99.744600	473,786.85	192.49	0.47
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.72285	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.250700	751,880.25	1,880.25	0.74
		Base		100.000000	750,000.00	100.250700	751,880.25	1,880.25	0.74
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.6296	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.988000	999,880.00	-120.00	0.98
		Base		100.000000	1,000,000.00	99.988000	999,880.00	-120.00	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
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.968808	589,815.97	100.566500	593,342.35	3,526.38	0.58
		Base		99.968808	589,815.97	100.566500	593,342.35	3,526.38	0.58
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	101.631894	499,012.60	101.880100	500,231.29	1,218.69	0.49
		Base		101.631894	499,012.60	101.880100	500,231.29	1,218.69	0.49
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	242,075.400	100.022902	242,130.84	100.016100	242,114.37	-16.47	0.24
Original Face:		Base	750,000.000	100.022902	242,130.84	100.016100	242,114.37	-16.47	0.24
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	1,160,000.000	99.967403	1,159,621.87	99.956300	1,159,493.08	-128.79	1.14
Original Face:		Base	1,160,000.000	99.967403	1,159,621.87	99.956300	1,159,493.08	-128.79	1.14
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.986460	704,904.54	100.012410	705,087.49	182.95	0.69
Original Face:		Base	705,000.000	99.986460	704,904.54	100.012410	705,087.49	182.95	0.69
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.988404	1,209,859.69	100.320700	1,213,880.47	4,020.78	1.19
		Base		99.988404	1,209,859.69	100.320700	1,213,880.47	4,020.78	1.19
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	600,000.000	100.757140	604,542.84	100.866500	605,199.00	656.16	0.60
		Base		100.757140	604,542.84	100.866500	605,199.00	656.16	0.60
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	101.895000	509,475.00	102.270900	511,354.50	1,879.50	0.50
		Base		101.895000	509,475.00	102.270900	511,354.50	1,879.50	0.50
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.4836	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.027400	1,000,274.00	274.00	0.98
		Base		100.000000	1,000,000.00	100.027400	1,000,274.00	274.00	0.98
65476VAE9	NISSAN AUTO LEASE TRUST NALT 2013 A A2B					0.2965	15 Sep 2015		
		Local	10,713.690	100.005320	10,714.26	99.994000	10,713.05	-1.21	0.01
Original Face:		Base	1,100,000.000	100.005320	10,714.26	99.994000	10,713.05	-1.21	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
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		679,992.180	Local	99.997471	679,974.98	100.022000	680,141.78	166.80	0.67
	Original Face:	1,290,000.000	Base	99.997471	679,974.98	100.022000	680,141.78	166.80	0.67
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		405,000.000	Local	99.703580	403,799.50	99.992900	404,971.25	1,171.75	0.40
	Original Face:	405,000.000	Base	99.703580	403,799.50	99.992900	404,971.25	1,171.75	0.40
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8333	15 Jan 2019		
		500,000.000	Local	100.714714	503,573.57	100.664900	503,324.50	-249.07	0.50
			Base	100.714714	503,573.57	100.664900	503,324.50	-249.07	0.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		500,000.000	Local	104.246430	521,232.15	104.589100	522,945.50	1,713.35	0.51
			Base	104.246430	521,232.15	104.589100	522,945.50	1,713.35	0.51
69349LAL2	PNC BANK NA SR UNSECURED 04/16 VAR					0.5726	29 Apr 2016		
		1,400,000.000	Local	100.000000	1,400,000.00	100.030700	1,400,429.80	429.80	1.38
			Base	100.000000	1,400,000.00	100.030700	1,400,429.80	429.80	1.38
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		500,000.000	Local	99.983358	499,916.79	100.727640	503,638.20	3,721.41	0.50
			Base	99.983358	499,916.79	100.727640	503,638.20	3,721.41	0.50
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		795,000.000	Local	99.899248	794,199.02	100.230100	796,829.30	2,630.28	0.78
			Base	99.899248	794,199.02	100.230100	796,829.30	2,630.28	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		440,000.000	Local	102.201550	449,686.82	102.367800	450,418.32	731.50	0.44
			Base	102.201550	449,686.82	102.367800	450,418.32	731.50	0.44
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		500,000.000	Local	99.338616	496,693.08	99.603800	498,019.00	1,325.92	0.49
			Base	99.338616	496,693.08	99.603800	498,019.00	1,325.92	0.49
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		775,000.000	Local	101.537000	786,911.75	101.628000	787,617.00	705.25	0.77
			Base	101.537000	786,911.75	101.628000	787,617.00	705.25	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
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.280433	1,012,804.33	101.461900	1,014,619.00	1,814.67	1.00
		Base		101.280433	1,012,804.33	101.461900	1,014,619.00	1,814.67	1.00
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.975883	299,927.65	100.342400	301,027.20	1,099.55	0.30
		Base		99.975883	299,927.65	100.342400	301,027.20	1,099.55	0.30
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.937204	704,557.29	99.719500	703,022.48	-1,534.81	0.69
		Base		99.937204	704,557.29	99.719500	703,022.48	-1,534.81	0.69
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	102.356225	924,276.71	102.486100	925,449.48	1,172.77	0.91
		Base		102.356225	924,276.71	102.486100	925,449.48	1,172.77	0.91
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.089224	500,446.12	100.093400	500,467.00	20.88	0.49
		Base		100.089224	500,446.12	100.093400	500,467.00	20.88	0.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.996127	564,978.12	100.261800	566,479.17	1,501.05	0.56
Original Face:		Base	565,000.000	99.996127	564,978.12	100.261800	566,479.17	1,501.05	0.56
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.987280	829,894.42	99.849200	828,748.36	-1,146.06	0.82
Original Face:		Base	830,000.000	99.987280	829,894.42	99.849200	828,748.36	-1,146.06	0.82
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.959621	999,596.21	100.506900	1,005,069.00	5,472.79	0.99
		Base		99.959621	999,596.21	100.506900	1,005,069.00	5,472.79	0.99
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	30,389.150	99.999046	30,388.86	100.011800	30,392.74	3.88	0.03
Original Face:		Base	160,000.000	99.999046	30,388.86	100.011800	30,392.74	3.88	0.03
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	102.962451	1,647,399.22	102.747100	1,643,953.60	-3,445.62	1.62
		Base		102.962451	1,647,399.22	102.747100	1,643,953.60	-3,445.62	1.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.736556	698,155.89	100.615500	704,308.50	6,152.61	0.69
		Base		99.736556	698,155.89	100.615500	704,308.50	6,152.61	0.69
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		Local	1,000,000.000	101.988459	1,019,884.59	101.878300	1,018,783.00	-1,101.59	1.00
		Base		101.988459	1,019,884.59	101.878300	1,018,783.00	-1,101.59	1.00
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.868883	204,731.21	101.028500	207,108.43	2,377.22	0.20
		Base		99.868883	204,731.21	101.028500	207,108.43	2,377.22	0.20
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.995492	184,991.66	99.942500	184,893.63	-98.03	0.18
		Base		99.995492	184,991.66	99.942500	184,893.63	-98.03	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	454,003.330	99.994597	453,978.80	99.997300	453,991.07	12.27	0.45
Original Face:		Base	800,000.000	99.994597	453,978.80	99.997300	453,991.07	12.27	0.45
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	456,153.310	99.946671	455,910.05	99.993000	456,121.38	211.33	0.45
Original Face:		Base	500,000.000	99.946671	455,910.05	99.993000	456,121.38	211.33	0.45
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	522,034.600	99.998676	522,027.69	100.012800	522,101.42	73.73	0.51
Original Face:		Base	1,200,000.000	99.998676	522,027.69	100.012800	522,101.42	73.73	0.51
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	450,000.000	100.000000	450,000.00	99.871800	449,423.10	-576.90	0.44
Original Face:		Base	450,000.000	100.000000	450,000.00	99.871800	449,423.10	-576.90	0.44
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	100.712162	1,409,970.27	100.780400	1,410,925.60	955.33	1.39
		Base		100.712162	1,409,970.27	100.780400	1,410,925.60	955.33	1.39
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.724130	721,005.46	100.294600	725,129.96	4,124.50	0.71
		Base		99.724130	721,005.46	100.294600	725,129.96	4,124.50	0.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		500,000.000	Local	99.962552	499,812.76	100.125400	500,627.00	814.24	0.49
			Base	99.962552	499,812.76	100.125400	500,627.00	814.24	0.49
US DOLLAR Total									
		97,008,956.690	Local		97,472,339.22		97,622,430.57	150,091.35	96.05
	Original Face:	60,397,000.000	Base		97,472,339.22		97,622,430.57	150,091.35	96.05
FIXED INCOME Total									
		97,008,956.690	Base		97,472,339.22		97,622,430.57	150,091.35	96.05
	Original Face:	60,397,000.000							

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		101,013,353.650	Base	101,477,958.09		101,630,129.95	152,171.86	100.00
Original Face:		60,397,000.000						

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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								
		0.060	Local	1.000000	0.06	1.000000	0.06	0.00	0.00
			Base	1.000000	0.06	1.000000	0.06	0.00	0.00
US DOLLAR Total									
		0.060	Local		0.06		0.06	0.00	0.00
			Base		0.06		0.06	0.00	0.00
CASH Total									
		0.060	Base		0.06		0.06	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
979QHR003	SOUTH STREET REPO					0.16	02 Feb 2015		
		424,166,604.380	Local	100.000000	424,166,604.38	100.000000	424,166,604.38	0.00	39.97
			Base	100.000000	424,166,604.38	100.000000	424,166,604.38	0.00	39.97
US DOLLAR Total									
		424,166,604.380	Local		424,166,604.38		424,166,604.38	0.00	39.97
			Base		424,166,604.38		424,166,604.38	0.00	39.97
CASH EQUIVALENT Total									
		424,166,604.380	Base		424,166,604.38		424,166,604.38	0.00	39.97
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		18,753,732.980	Local	105.809016	19,843,140.35	106.390567	19,952,202.85	109,062.50	1.88
Original Face:		24,487,993.000	Base	105.809016	19,843,140.35	106.390567	19,952,202.85	109,062.50	1.88

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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
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	6,642,520.400	105.685096	7,020,154.06	105.593768	7,014,087.58	-6,066.48	0.66
Original Face:		Base	10,000,000.000	105.685096	7,020,154.06	105.593768	7,014,087.58	-6,066.48	0.66
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.238	20 Apr 2016		
		Local	10,000,000.000	100.018531	10,001,853.09	100.155400	10,015,540.00	13,686.91	0.94
		Base		100.018531	10,001,853.09	100.155400	10,015,540.00	13,686.91	0.94
3133813R4	FEDERAL HOME LOAN BANK BONDS 11/17 1					1.0	09 Nov 2017		
		Local	32,490,000.000	100.000000	32,490,000.00	99.852600	32,442,109.74	-47,890.26	3.06
		Base		100.000000	32,490,000.00	99.852600	32,442,109.74	-47,890.26	3.06
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	99.228144	8,930,532.97	100.005300	9,000,477.00	69,944.03	0.85
		Base		99.228144	8,930,532.97	100.005300	9,000,477.00	69,944.03	0.85
313384JT7	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/15 0.00000					0.01	29 Jul 2015		
		Local	25,000,000.000	99.938542	24,984,635.42	99.960700	24,990,175.00	5,539.58	2.35
		Base		99.938542	24,984,635.42	99.960700	24,990,175.00	5,539.58	2.35
313384JV2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/15 0.00000					0.01	31 Jul 2015		
		Local	25,000,000.000	99.937847	24,984,461.81	99.960200	24,990,050.00	5,588.19	2.35
		Base		99.937847	24,984,461.81	99.960200	24,990,050.00	5,588.19	2.35
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	99.650400	12,481,212.60	-43,787.40	1.18
		Base		100.000000	12,525,000.00	99.650400	12,481,212.60	-43,787.40	1.18
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.18675	23 Apr 2015		
		Local	20,000,000.000	99.998190	19,999,637.99	99.998190	19,999,638.00	0.01	1.88
		Base		99.998190	19,999,637.99	99.998190	19,999,638.00	0.01	1.88
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1935	22 Sep 2015		
		Local	30,000,000.000	99.997971	29,999,391.26	100.060100	30,018,030.00	18,638.74	2.83
		Base		99.997971	29,999,391.26	100.060100	30,018,030.00	18,638.74	2.83
3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.1975	06 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.94
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.94

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3133EAWY0	FEDERAL FARM CREDIT BANK BONDS 07/17 1.04					1.04	10 Jul 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.003600	10,000,360.00	360.00	0.94
		Base		100.000000	10,000,000.00	100.003600	10,000,360.00	360.00	0.94
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004400	10,000,440.00	440.00	0.94
		Base		100.000000	10,000,000.00	100.004400	10,000,440.00	440.00	0.94
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	100.003000	20,000,600.00	600.00	1.88
		Base		100.000000	20,000,000.00	100.003000	20,000,600.00	600.00	1.88
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.21825	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.103400	20,020,680.00	20,680.00	1.89
		Base		100.000000	20,000,000.00	100.103400	20,020,680.00	20,680.00	1.89
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2305	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.089300	20,017,860.00	17,860.00	1.89
		Base		100.000000	20,000,000.00	100.089300	20,017,860.00	17,860.00	1.89
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	99.875800	9,987,580.00	-12,420.00	0.94
		Base		100.000000	10,000,000.00	99.875800	9,987,580.00	-12,420.00	0.94
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	99.343100	9,934,310.00	-65,690.00	0.94
		Base		100.000000	10,000,000.00	99.343100	9,934,310.00	-65,690.00	0.94
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.506900	9,950,690.00	-49,310.00	0.94
		Base		100.000000	10,000,000.00	99.506900	9,950,690.00	-49,310.00	0.94
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.756400	12,424,659.62	-30,340.38	1.17
		Base		100.000000	12,455,000.00	99.756400	12,424,659.62	-30,340.38	1.17
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	39,675,000.000	100.000000	39,675,000.00	100.039500	39,690,671.63	15,671.63	3.74
		Base		100.000000	39,675,000.00	100.039500	39,690,671.63	15,671.63	3.74

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3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.723400	9,972,340.00	-27,660.00	0.94
		Base		100.000000	10,000,000.00	99.723400	9,972,340.00	-27,660.00	0.94
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.641300	19,655,242.84	-70,757.16	1.85
		Base		100.000000	19,726,000.00	99.641300	19,655,242.84	-70,757.16	1.85
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,087,762.550	100.165602	3,092,875.96	101.388900	3,130,648.48	37,772.52	0.30
Original Face:		Base	5,000,000.000	100.165602	3,092,875.96	101.388900	3,130,648.48	37,772.52	0.30
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	8,906,488.030	99.713063	8,880,932.04	97.797400	8,710,313.72	-170,618.32	0.82
Original Face:		Base	11,452,445.000	99.713063	8,880,932.04	97.797400	8,710,313.72	-170,618.32	0.82
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	9,519,498.300	100.352716	9,553,075.13	95.663400	9,106,675.74	-446,399.39	0.86
Original Face:		Base	11,058,708.000	100.352716	9,553,075.13	95.663400	9,106,675.74	-446,399.39	0.86
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	100.031800	14,004,452.00	4,452.00	1.32
		Base		100.000000	14,000,000.00	100.031800	14,004,452.00	4,452.00	1.32
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,470,843.700	98.221050	2,426,888.62	102.248000	2,526,388.27	99,499.65	0.24
Original Face:		Base	5,000,000.000	98.221050	2,426,888.62	102.248000	2,526,388.27	99,499.65	0.24
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	329,276.040	102.689713	338,132.62	102.725500	338,250.46	117.84	0.03
Original Face:		Base	2,245,000.000	102.689713	338,132.62	102.725500	338,250.46	117.84	0.03
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	849,740.950	102.652963	872,284.26	104.932100	891,651.02	19,366.76	0.08
Original Face:		Base	5,000,000.000	102.652963	872,284.26	104.932100	891,651.02	19,366.76	0.08
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,452,562.650	102.255561	1,485,326.08	104.871900	1,523,330.05	38,003.97	0.14
Original Face:		Base	5,000,000.000	102.255561	1,485,326.08	104.871900	1,523,330.05	38,003.97	0.14

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	6,580,788.500	99.972110	6,578,953.11	101.791000	6,698,650.42	119,697.31	0.63
	Original Face:	Base	10,000,000.000	99.972110	6,578,953.11	101.791000	6,698,650.42	119,697.31	0.63
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	0.000	0.000000	8.21	0.000000	0.00	-8.21	0.00
		Base		0.000000	8.21	0.000000	0.00	-8.21	0.00
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,713,635.500	103.651250	4,885,742.10	103.564500	4,881,653.04	-4,089.06	0.46
	Original Face:	Base	10,000,000.000	103.651250	4,885,742.10	103.564500	4,881,653.04	-4,089.06	0.46
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	8,136,875.480	100.912101	8,211,092.03	101.143900	8,229,953.20	18,861.17	0.78
	Original Face:	Base	12,022,600.000	100.912101	8,211,092.03	101.143900	8,229,953.20	18,861.17	0.78
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,263,598.240	100.455159	12,319,417.11	99.150300	12,159,394.45	-160,022.66	1.15
	Original Face:	Base	15,363,692.000	100.455159	12,319,417.11	99.150300	12,159,394.45	-160,022.66	1.15
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	16,908,975.360	102.303298	17,298,439.46	100.781700	17,041,152.82	-257,286.64	1.61
	Original Face:	Base	24,000,000.000	102.303298	17,298,439.46	100.781700	17,041,152.82	-257,286.64	1.61
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	7,984,124.300	100.425925	8,018,130.66	99.675000	7,958,175.90	-59,954.76	0.75
	Original Face:	Base	10,000,000.000	100.425925	8,018,130.66	99.675000	7,958,175.90	-59,954.76	0.75
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	22,579,477.770	100.956079	22,795,355.34	99.329800	22,428,150.11	-367,205.23	2.11
	Original Face:	Base	29,723,368.000	100.956079	22,795,355.34	99.329800	22,428,150.11	-367,205.23	2.11
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	4,208,400.030	102.035402	4,294,057.90	100.243600	4,218,651.69	-75,406.21	0.40
	Original Face:	Base	9,815,000.000	102.035402	4,294,057.90	100.243600	4,218,651.69	-75,406.21	0.40
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	3,646,738.500	102.539135	3,739,334.12	102.337100	3,731,966.43	-7,367.69	0.35
	Original Face:	Base	10,000,000.000	102.539135	3,739,334.12	102.337100	3,731,966.43	-7,367.69	0.35

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313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,103,320.560	113.016056	3,507,250.51	111.811000	3,469,853.75	-37,396.76	0.33
Original Face:		Base	12,777,000.000	113.016056	3,507,250.51	111.811000	3,469,853.75	-37,396.76	0.33
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	869,310.300	106.870436	929,035.71	109.518600	952,056.47	23,020.76	0.09
Original Face:		Base	10,000,000.000	106.870436	929,035.71	109.518600	952,056.47	23,020.76	0.09
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,059,379.440	104.114631	1,102,968.99	101.789700	1,078,339.15	-24,629.84	0.10
Original Face:		Base	7,000,000.000	104.114631	1,102,968.99	101.789700	1,078,339.15	-24,629.84	0.10
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,087,174.900	105.192984	1,143,631.72	107.555100	1,169,312.05	25,680.33	0.11
Original Face:		Base	5,000,000.000	105.192984	1,143,631.72	107.555100	1,169,312.05	25,680.33	0.11
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,875,417.280	104.091520	1,952,150.36	106.225800	1,992,177.01	40,026.65	0.19
Original Face:		Base	16,000,000.000	104.091520	1,952,150.36	106.225800	1,992,177.01	40,026.65	0.19
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	692,693.500	101.982991	706,429.55	102.776900	711,928.91	5,499.36	0.07
Original Face:		Base	10,000,000.000	101.982991	706,429.55	102.776900	711,928.91	5,499.36	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	873,317.650	106.365352	928,907.39	106.774400	932,479.68	3,572.29	0.09
Original Face:		Base	5,000,000.000	106.365352	928,907.39	106.774400	932,479.68	3,572.29	0.09
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	97.312092	9,390,616.86	97.125100	9,372,572.15	-18,044.71	0.88
		Base		97.312092	9,390,616.86	97.125100	9,372,572.15	-18,044.71	0.88
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.312092	9,731,209.18	97.070500	9,707,050.00	-24,159.18	0.91
		Base		97.312092	9,731,209.18	97.070500	9,707,050.00	-24,159.18	0.91
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.567876	9,756,787.60	97.284500	9,728,450.00	-28,337.60	0.92
		Base		97.567876	9,756,787.60	97.284500	9,728,450.00	-28,337.60	0.92

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31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.567876	5,668,693.59	97.419200	5,660,055.52	-8,638.07	0.53
		Base		97.567876	5,668,693.59	97.419200	5,660,055.52	-8,638.07	0.53
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.312092	9,731,209.18	97.355500	9,735,550.00	4,340.82	0.92
		Base		97.312092	9,731,209.18	97.355500	9,735,550.00	4,340.82	0.92
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.934910	9,693,490.96	96.897000	9,689,700.00	-3,790.96	0.91
		Base		96.934910	9,693,490.96	96.897000	9,689,700.00	-3,790.96	0.91
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.516681	9,751,668.07	97.419200	9,741,920.00	-9,748.07	0.92
		Base		97.516681	9,751,668.07	97.419200	9,741,920.00	-9,748.07	0.92
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.567876	9,756,787.60	97.422300	9,742,230.00	-14,557.60	0.92
		Base		97.567876	9,756,787.60	97.422300	9,742,230.00	-14,557.60	0.92
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.245138	9,724,513.83	97.441400	9,744,140.00	19,626.17	0.92
		Base		97.245138	9,724,513.83	97.441400	9,744,140.00	19,626.17	0.92
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.977275	9,697,727.48	96.744800	9,674,480.00	-23,247.48	0.91
		Base		96.977275	9,697,727.48	96.744800	9,674,480.00	-23,247.48	0.91
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,561,657.260	103.367257	5,748,932.55	103.120135	5,735,188.47	-13,744.08	0.54
Original Face:		Base	9,875,825.000	103.367257	5,748,932.55	103.120135	5,735,188.47	-13,744.08	0.54
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	8,040,306.600	101.229510	8,139,162.95	100.150800	8,052,431.38	-86,731.57	0.76
Original Face:		Base	10,000,000.000	101.229510	8,139,162.95	100.150800	8,052,431.38	-86,731.57	0.76
US DOLLAR Total									
		Local	637,528,616.770		638,486,025.78		637,028,329.20	-1,457,696.58	60.03
Original Face:		Base	295,821,631.000		638,486,025.78		637,028,329.20	-1,457,696.58	60.03

& 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
FIXED INCOME Total								
		637,528,616.770	Base	638,486,025.78		637,028,329.20	-1,457,696.58	60.03
Original Face:		295,821,631.000						

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		1,061,695,221.210	Base	1,062,652,630.22		1,061,194,933.64	-1,457,696.58	100.00
Original Face:		295,821,631.000						

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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
0027A1PJ2	ABBEY NATIONAL NA LL					0.25	18 Feb 2015		
			7,500,000.000	Local	99.988194	7,499,114.58	99.988194	7,499,114.58	0.00	0.69
				Base	99.988194	7,499,114.58	99.988194	7,499,114.58	0.00	0.69
0027A1RD3	ABBEY NATIONAL NA LL					0.28	13 Apr 2015		
			5,000,000.000	Local	99.944778	4,997,238.89	99.944778	4,997,238.89	0.00	0.46
				Base	99.944778	4,997,238.89	99.944778	4,997,238.89	0.00	0.46
00850VPC0	AGRICULTURAL BANK CHINA					0.51	12 Feb 2015		
			3,200,000.000	Local	99.984417	3,199,501.33	99.984417	3,199,501.33	0.00	0.29
				Base	99.984417	3,199,501.33	99.984417	3,199,501.33	0.00	0.29
06366CEZ7	BANK OF MONTREAL- BBA LIBOR USD 1 MONTH					0.2265	14 Apr 2015		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
06417HVM5	BANK OF NOVA SCOTIA/THE					0.16	02 Feb 2015		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
06945MP26	BARTON CAPITAL CORP.					0.18	02 Feb 2015		
			5,000,000.000	Local	99.999500	4,999,975.00	99.999500	4,999,975.00	0.00	0.46
				Base	99.999500	4,999,975.00	99.999500	4,999,975.00	0.00	0.46
06945MQ25	BARTON CAPITAL CORP.					0.23	02 Mar 2015		
			10,000,000.000	Local	99.981472	9,998,147.22	99.981472	9,998,147.22	0.00	0.92
				Base	99.981472	9,998,147.22	99.981472	9,998,147.22	0.00	0.92
06945MR16	BARTON CAPITAL CORP.					0.19	01 Apr 2015		
			5,000,000.000	Local	99.968861	4,998,443.06	99.968861	4,998,443.06	0.00	0.46
				Base	99.968861	4,998,443.06	99.968861	4,998,443.06	0.00	0.46
12476FT97	CAFCO LLC					0.24	09 Jun 2015		
			10,000,000.000	Local	99.914667	9,991,466.67	99.908640	9,990,864.00	-602.67	0.92
				Base	99.914667	9,991,466.67	99.908640	9,990,864.00	-602.67	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738KQK6	CAN AST & CAN LTD JT				0.2	19 Mar 2015		
	10,000,000.000	Local	99.974444	9,997,444.44	99.974444	9,997,444.44	0.00	0.92
		Base	99.974444	9,997,444.44	99.974444	9,997,444.44	0.00	0.92
13738KQW0	CAN AST & CAN LTD JT				0.21	30 Mar 2015		
	5,000,000.000	Local	99.966750	4,998,337.50	99.966750	4,998,337.50	0.00	0.46
		Base	99.966750	4,998,337.50	99.966750	4,998,337.50	0.00	0.46
13738KQX8	CAN AST & CAN LTD JT				0.22	31 Mar 2015		
	5,000,000.000	Local	99.964556	4,998,227.78	99.964556	4,998,227.78	0.00	0.46
		Base	99.964556	4,998,227.78	99.964556	4,998,227.78	0.00	0.46
15060YQ60	CEDAR SPRING CPTL CO				0.35	06 Mar 2015		
	5,000,000.000	Local	99.967917	4,998,395.83	99.967917	4,998,395.83	0.00	0.46
		Base	99.967917	4,998,395.83	99.967917	4,998,395.83	0.00	0.46
15060YQL7	CEDAR SPRING CPTL CO				0.32	20 Mar 2015		
	5,000,000.000	Local	99.958222	4,997,911.11	99.958222	4,997,911.11	0.00	0.46
		Base	99.958222	4,997,911.11	99.958222	4,997,911.11	0.00	0.46
15060YRL6	CEDAR SPRING CPTL CO				0.29	20 Apr 2015		
	20,000,000.000	Local	99.937167	19,987,433.33	99.937167	19,987,433.33	0.00	1.84
		Base	99.937167	19,987,433.33	99.937167	19,987,433.33	0.00	1.84
15963URF5	CHARIOT FNDG LLC				0.19	15 Apr 2015		
	10,000,000.000	Local	99.961472	9,996,147.22	99.961472	9,996,147.22	0.00	0.92
		Base	99.961472	9,996,147.22	99.961472	9,996,147.22	0.00	0.92
15963UT30	CHARIOT FNDG LLC				0.22	03 Jun 2015		
	10,000,000.000	Local	99.925444	9,992,544.44	99.912170	9,991,217.00	-1,327.44	0.92
		Base	99.925444	9,992,544.44	99.912170	9,991,217.00	-1,327.44	0.92
16677KP64	CHEVRON CORP				0.09	06 Feb 2015		
	10,000,000.000	Local	99.998750	9,999,875.00	99.998750	9,999,875.00	0.00	0.92
		Base	99.998750	9,999,875.00	99.998750	9,999,875.00	0.00	0.92
16677KPQ0	CHEVRON CORP				0.1	24 Feb 2015		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.92
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677KR62	CHEVRON CORP				0.13	06 Apr 2015		
	10,000,000.000	Local	99.976889	9,997,688.89	99.976889	9,997,688.89	0.00	0.92
		Base	99.976889	9,997,688.89	99.976889	9,997,688.89	0.00	0.92
17178CP49	CIESCO LLC				0.16	04 Feb 2015		
	5,000,000.000	Local	99.998667	4,999,933.33	99.998667	4,999,933.33	0.00	0.46
		Base	99.998667	4,999,933.33	99.998667	4,999,933.33	0.00	0.46
17178CQ48	CIESCO LLC				0.19	04 Mar 2015		
	13,500,000.000	Local	99.983639	13,497,791.25	99.983639	13,497,791.25	0.00	1.24
		Base	99.983639	13,497,791.25	99.983639	13,497,791.25	0.00	1.24
2063C1R28	CONCORD MIN CPTL CO				0.23	02 Apr 2015		
	35,000,000.000	Local	99.961667	34,986,583.33	99.961667	34,986,583.33	0.00	3.22
		Base	99.961667	34,986,583.33	99.961667	34,986,583.33	0.00	3.22
2063C1R77	CONCORD MIN CPTL CO				0.28	07 Apr 2015		
	5,000,000.000	Local	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	0.46
		Base	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	0.46
2284K1R21	CROWN POINT CAP CO.				0.23	02 Apr 2015		
	25,000,000.000	Local	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	2.30
		Base	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	2.30
2284K1R70	CROWN POINT CAP CO.				0.28	07 Apr 2015		
	5,000,000.000	Local	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	0.46
		Base	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	0.46
2284K1S61	CROWN POINT CAP CO.				0.27	06 May 2015		
	10,000,000.000	Local	99.929500	9,992,950.00	99.939730	9,993,973.00	1,023.00	0.92
		Base	99.929500	9,992,950.00	99.939730	9,993,973.00	1,023.00	0.92
2546R3QL1	DISNEY (WALT) CO THE				0.125	20 Mar 2015		
	5,000,000.000	Local	99.983681	4,999,184.03	99.983681	4,999,184.03	0.00	0.46
		Base	99.983681	4,999,184.03	99.983681	4,999,184.03	0.00	0.46
29101BQK1	EMERSON ELECTRIC CO				0.16	19 Mar 2015		
	8,000,000.000	Local	99.979556	7,998,364.44	99.979556	7,998,364.44	0.00	0.74
		Base	99.979556	7,998,364.44	99.979556	7,998,364.44	0.00	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601WP94	FAIRWAY FINANCE CORP					0.16	09 Feb 2015		
		5,014,000.000	Local	99.996444	5,013,821.72	99.996444	5,013,821.72	0.00	0.46
			Base	99.996444	5,013,821.72	99.996444	5,013,821.72	0.00	0.46
30601WQ93	FAIRWAY FINANCE CORP					0.17	09 Mar 2015		
		5,038,000.000	Local	99.983000	5,037,143.54	99.983000	5,037,143.54	0.00	0.46
			Base	99.983000	5,037,143.54	99.983000	5,037,143.54	0.00	0.46
3130A2VP8	FEDERAL HOME LOAN BANK BONDS 02/15 0.08					0.08	20 Feb 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
38102KP63	GOLDEN FUNDING CORP					0.2	06 Feb 2015		
		5,000,000.000	Local	99.997222	4,999,861.11	99.997222	4,999,861.11	0.00	0.46
			Base	99.997222	4,999,861.11	99.997222	4,999,861.11	0.00	0.46
38346MP40	GOTHAM FDG CORP					0.16	04 Feb 2015		
		10,000,000.000	Local	99.998667	9,999,866.67	99.998667	9,999,866.67	0.00	0.92
			Base	99.998667	9,999,866.67	99.998667	9,999,866.67	0.00	0.92
38346MPL2	GOTHAM FDG CORP					0.17	20 Feb 2015		
		30,000,000.000	Local	99.991028	29,997,308.33	99.991028	29,997,308.33	0.00	2.76
			Base	99.991028	29,997,308.33	99.991028	29,997,308.33	0.00	2.76
38362WQG9	GOVCO LLC					0.17	16 Mar 2015		
		10,000,000.000	Local	99.979694	9,997,969.44	99.979694	9,997,969.44	0.00	0.92
			Base	99.979694	9,997,969.44	99.979694	9,997,969.44	0.00	0.92
4497W1S49	ING (US) FUNDING LLC					0.28	04 May 2015		
		5,000,000.000	Local	99.928444	4,996,422.22	99.943860	4,997,193.00	770.78	0.46
			Base	99.928444	4,996,422.22	99.943860	4,997,193.00	770.78	0.46
45779QP42	INSTITUTIONAL SECURED					0.37	04 Feb 2015		
		10,000,000.000	Local	99.996917	9,999,691.67	99.996917	9,999,691.67	0.00	0.92
			Base	99.996917	9,999,691.67	99.996917	9,999,691.67	0.00	0.92
45779QP91	INSTITUTIONAL SECURED					0.38	09 Feb 2015		
		5,000,000.000	Local	99.991556	4,999,577.78	99.991556	4,999,577.78	0.00	0.46
			Base	99.991556	4,999,577.78	99.991556	4,999,577.78	0.00	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QPA8	INSTITUTIONAL SECURED				0.3	10 Feb 2015		
	5,000,000.000	Local	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.46
		Base	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.46
4820P3VT7	JUPITER SECT CO LLC				0.28	27 Aug 2015		
	5,000,000.000	Local	99.839000	4,991,950.00	99.870480	4,993,524.00	1,574.00	0.46
		Base	99.839000	4,991,950.00	99.870480	4,993,524.00	1,574.00	0.46
48802WXE3	KELLS FDG LLC				0.16	26 Feb 2015		
	10,000,000.000	Local	99.988889	9,998,888.89	99.988889	9,998,888.89	0.00	0.92
		Base	99.988889	9,998,888.89	99.988889	9,998,888.89	0.00	0.92
52952MU65	LEXINGTN PKR CAP CO LL				0.34	06 Jul 2015		
	40,000,000.000	Local	99.853611	39,941,444.45	99.870480	39,948,192.00	6,747.55	3.67
		Base	99.853611	39,941,444.45	99.870480	39,948,192.00	6,747.55	3.67
53127UP95	LIBERTY FUNDING LLC				0.14	09 Feb 2015		
	10,000,000.000	Local	99.996889	9,999,688.89	99.996889	9,999,688.89	0.00	0.92
		Base	99.996889	9,999,688.89	99.996889	9,999,688.89	0.00	0.92
53127URD4	LIBERTY FUNDING LLC				0.19	13 Apr 2015		
	30,000,000.000	Local	99.962528	29,988,758.33	99.962528	29,988,758.33	0.00	2.76
		Base	99.962528	29,988,758.33	99.962528	29,988,758.33	0.00	2.76
5766P1P39	MATCHPOINT MASTER TR				0.21	03 Feb 2015		
	5,000,000.000	Local	99.998833	4,999,941.67	99.998833	4,999,941.67	0.00	0.46
		Base	99.998833	4,999,941.67	99.998833	4,999,941.67	0.00	0.46
5766P1QA2	MATCHPOINT MASTER TR				0.25	10 Mar 2015		
	5,000,000.000	Local	99.974306	4,998,715.28	99.974306	4,998,715.28	0.00	0.46
		Base	99.974306	4,998,715.28	99.974306	4,998,715.28	0.00	0.46
60688GPH4	MIZUHO FDG LLC				0.2	17 Feb 2015		
	10,000,000.000	Local	99.991111	9,999,111.11	99.991111	9,999,111.11	0.00	0.92
		Base	99.991111	9,999,111.11	99.991111	9,999,111.11	0.00	0.92
60688LY83	MIZUHO BANK LTD				0.2	09 Feb 2015		
	10,000,000.000	Local	100.000000	9,999,999.99	100.000000	9,999,999.99	0.00	0.92
		Base	100.000000	9,999,999.99	100.000000	9,999,999.99	0.00	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65409SQ35	NIEUW AMSTERDAM RECV					0.16	03 Mar 2015		
		5,000,000.000	Local	99.986667	4,999,333.33	99.986667	4,999,333.33	0.00	0.46
			Base	99.986667	4,999,333.33	99.986667	4,999,333.33	0.00	0.46
65409SQ35	NIEUW AMSTERDAM RECV					0.21	03 Mar 2015		
		19,000,000.000	Local	99.982500	18,996,675.00	99.982500	18,996,675.00	0.00	1.75
			Base	99.982500	18,996,675.00	99.982500	18,996,675.00	0.00	1.75
67983UQ97	OLD LINE FUNDING LLC					0.21	09 Mar 2015		
		10,000,000.000	Local	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.92
			Base	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.92
742718DM8	PROCTER + GAMBLE CO/THE SR UNSECURED 02/15 3.5					3.5	15 Feb 2015		
		10,000,000.000	Local	100.119957	10,011,995.73	100.119957	10,011,995.73	0.00	0.92
			Base	100.119957	10,011,995.73	100.119957	10,011,995.73	0.00	0.92
78009NQQ2	ROYAL BK OF CANADA BBA LIBOR USD 1 MONTH					0.24675	23 Feb 2015		
		10,000,000.000	Local	100.003026	10,000,302.58	100.003026	10,000,302.58	0.00	0.92
			Base	100.003026	10,000,302.58	100.003026	10,000,302.58	0.00	0.92
82124MPC8	SHEFFIELD RECEIVABLE					0.2	12 Feb 2015		
		5,000,000.000	Local	99.993889	4,999,694.44	99.993889	4,999,694.44	0.00	0.46
			Base	99.993889	4,999,694.44	99.993889	4,999,694.44	0.00	0.46
82124MPJ3	SHEFFIELD RECEIVABLE					0.19	18 Feb 2015		
		10,000,000.000	Local	99.991028	9,999,102.78	99.991028	9,999,102.78	0.00	0.92
			Base	99.991028	9,999,102.78	99.991028	9,999,102.78	0.00	0.92
85520MPK3	STARBIRD FDG. CORP					0.21	19 Feb 2015		
		10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.92
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.92
86562LRE4	SUMITOMO MTSU BKG CORP					0.23	14 Apr 2015		
		25,000,000.000	Local	99.954000	24,988,500.00	99.954000	24,988,500.00	0.00	2.30
			Base	99.954000	24,988,500.00	99.954000	24,988,500.00	0.00	2.30
87019SPH1	SWEDBANK					0.16	17 Feb 2015		
		15,000,000.000	Local	99.992889	14,998,933.33	99.992889	14,998,933.33	0.00	1.38
			Base	99.992889	14,998,933.33	99.992889	14,998,933.33	0.00	1.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602UPS3	THUNDER BAY FNDNG LLC					0.15	26 Feb 2015		
		Local	6,000,000.000	99.989583	5,999,375.00	99.989583	5,999,375.00	0.00	0.55
		Base		99.989583	5,999,375.00	99.989583	5,999,375.00	0.00	0.55
88602URL6	THUNDER BAY FNDNG LLC					0.2	20 Apr 2015		
		Local	5,000,000.000	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	0.46
		Base		99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	0.46
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	12 Feb 2015		
		Local	1,999,616.690	100.000000	1,999,616.69	100.000000	1,999,616.69	0.00	0.18
		Base		100.000000	1,999,616.69	100.000000	1,999,616.69	0.00	0.18
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Feb 2015		
		Local	22,187,053.120	100.000000	22,187,053.12	100.000000	22,187,053.12	0.00	2.04
		Base		100.000000	22,187,053.12	100.000000	22,187,053.12	0.00	2.04
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
		Local	5,472,972.610	100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.50
		Base		100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.50
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	16 Apr 2015		
		Local	5,346,747.750	100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.49
		Base		100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.49
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jul 2015		
		Local	4,058,753.480	100.000000	4,058,753.48	100.000000	4,058,753.48	0.00	0.37
		Base		100.000000	4,058,753.48	100.000000	4,058,753.48	0.00	0.37
92646LPK0	VICTORY RECEIVABLES					0.16	19 Feb 2015		
		Local	30,000,000.000	99.992000	29,997,600.00	99.992000	29,997,600.00	0.00	2.76
		Base		99.992000	29,997,600.00	99.992000	29,997,600.00	0.00	2.76
92646LPP9	VICTORY RECEIVABLES					0.18	23 Feb 2015		
		Local	6,000,000.000	99.989000	5,999,340.00	99.989000	5,999,340.00	0.00	0.55
		Base		99.989000	5,999,340.00	99.989000	5,999,340.00	0.00	0.55
94988ECS5	WELLS FARGO BANK NA					0.19	01 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96442MP25	WHITE POINT FDG INC					0.3	02 Feb 2015		
		30,000,000.000	Local	99.999167	29,999,750.00	99.999167	29,999,750.00	0.00	2.76
			Base	99.999167	29,999,750.00	99.999167	29,999,750.00	0.00	2.76
979QRC005	BANK OF AMERICA REPO					0.04	02 Feb 2015		
		73,885,904.030	Local	100.000000	73,885,904.03	100.000000	73,885,904.03	0.00	6.79
			Base	100.000000	73,885,904.03	100.000000	73,885,904.03	0.00	6.79
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	02 Feb 2015		
		346,513.910	Local	100.000000	346,513.91	100.000000	346,513.91	0.00	0.03
			Base	100.000000	346,513.91	100.000000	346,513.91	0.00	0.03
98137SP28	WORKING CAP. MAN. CO					0.18	02 Feb 2015		
		10,000,000.000	Local	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.92
			Base	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.92
US DOLLAR Total									
		831,549,561.590	Local		831,350,004.09		831,358,189.31	8,185.22	76.45
			Base		831,350,004.09		831,358,189.31	8,185.22	76.45
CASH EQUIVALENT Total									
		831,549,561.590	Base		831,350,004.09		831,358,189.31	8,185.22	76.45
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02006VAA9	ALLY AUTO RECEIVABLES TRUST ALLYA 2014 3 A1					0.27	15 Dec 2015		
		8,493,290.490	Local	100.000000	8,493,290.49	99.993400	8,492,729.93	-560.56	0.78
Original Face:		10,000,000.000	Base	100.000000	8,493,290.49	99.993400	8,492,729.93	-560.56	0.78
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		6,075,000.000	Local	100.493114	6,104,956.67	100.484000	6,104,403.00	-553.67	0.56
			Base	100.493114	6,104,956.67	100.484000	6,104,403.00	-553.67	0.56
02665WAN1	AMERICAN HONDA FINANCE SR UNSECURED 10/15 VAR					0.2536	07 Oct 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	100.009100	10,000,910.00	910.00	0.92
			Base	100.000000	10,000,000.00	100.009100	10,000,910.00	910.00	0.92

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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
05580PAA9	BMW VEHICLE LEASE TRUST BMWLT 2015 1 A1					0.23	20 Jan 2016		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.74
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.74
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	5,000,000.000	100.249384	5,012,469.20	100.282000	5,014,100.00	1,630.80	0.46
		Base		100.249384	5,012,469.20	100.282000	5,014,100.00	1,630.80	0.46
09658UAA7	BMW VEHICLE OWNER TRUST BMWOT 2014 A A1					0.19	26 Oct 2015		
		Local	4,337,956.620	100.000000	4,337,956.62	99.990690	4,337,552.76	-403.86	0.40
Original Face:		Base	10,000,000.000	100.000000	4,337,956.62	99.990690	4,337,552.76	-403.86	0.40
12632XAA6	CNH EQUIPMENT TRUST CNH 2014 C A1					0.2	16 Nov 2015		
		Local	7,474,326.330	100.000000	7,474,326.33	99.996140	7,474,037.82	-288.51	0.69
Original Face:		Base	10,000,000.000	100.000000	7,474,326.33	99.996140	7,474,037.82	-288.51	0.69
14313TAA7	CARMAX AUTO OWNER TRUST CARMX 2014 3 A1					0.19	17 Aug 2015		
		Local	3,510,611.450	100.000000	3,510,611.45	100.000000	3,510,611.45	0.00	0.32
Original Face:		Base	19,100,000.000	100.000000	3,510,611.45	100.000000	3,510,611.45	0.00	0.32
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	7,983,948.330	100.000000	7,983,948.33	99.992800	7,983,373.49	-574.84	0.73
Original Face:		Base	12,000,000.000	100.000000	7,983,948.33	99.992800	7,983,373.49	-574.84	0.73
17275RAM4	CISCO SYSTEMS INC SR UNSECURED 09/15 VAR					0.2846	03 Sep 2015		
		Local	7,000,000.000	100.031060	7,002,174.22	100.003900	7,000,273.00	-1,901.22	0.64
		Base		100.031060	7,002,174.22	100.003900	7,000,273.00	-1,901.22	0.64
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.138	17 Sep 2015		
		Local	10,000,000.000	99.993452	9,999,345.15	100.005400	10,000,540.00	1,194.85	0.92
		Base		99.993452	9,999,345.15	100.005400	10,000,540.00	1,194.85	0.92
3130A1ES3	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.142	21 Sep 2015		
		Local	10,000,000.000	100.009244	10,000,924.38	100.003900	10,000,390.00	-534.38	0.92
		Base		100.009244	10,000,924.38	100.003900	10,000,390.00	-534.38	0.92
313384BL2	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/15 0.00000					0.01	04 Feb 2015		
		Local	20,000,000.000	99.999292	19,999,858.33	99.999292	19,999,858.40	0.07	1.84
		Base		99.999292	19,999,858.33	99.999292	19,999,858.40	0.07	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
31679MAA4	FIFTH THIRD AUTO TRUST FITAT 2014 3 A1					0.21	16 Nov 2015		
		Local	5,348,746.870	100.000000	5,348,746.87	99.994020	5,348,427.01	-319.86	0.49
Original Face:		Base	10,000,000.000	100.000000	5,348,746.87	99.994020	5,348,427.01	-319.86	0.49
34530LAA9	FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A1 144A					0.18	15 Aug 2015		
		Local	2,629,763.430	100.000000	2,629,763.42	99.989000	2,629,474.16	-289.26	0.24
Original Face:		Base	11,000,000.000	100.000000	2,629,763.42	99.989000	2,629,474.16	-289.26	0.24
34530PAA0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 C A1 144A					0.23	15 Dec 2015		
		Local	6,033,215.950	100.000000	6,033,215.95	99.998200	6,033,107.35	-108.60	0.55
Original Face:		Base	10,000,000.000	100.000000	6,033,215.95	99.998200	6,033,107.35	-108.60	0.55
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	261,797.000	100.000000	261,797.00	100.000000	261,797.00	0.00	0.02
Original Face:		Base	2,250,000.000	100.000000	261,797.00	100.000000	261,797.00	0.00	0.02
36163NAA4	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A1					0.2	23 Jun 2015		
		Local	190,228.110	100.000000	190,228.11	99.999380	190,226.93	-1.18	0.02
Original Face:		Base	3,000,000.000	100.000000	190,228.11	99.999380	190,226.93	-1.18	0.02
41284BAA4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A1					0.25	16 Feb 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
43814GAA8	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A1					0.18	18 May 2015		
		Local	32,795.520	100.000000	32,795.52	100.000000	32,795.52	0.00	0.00
Original Face:		Base	3,100,000.000	100.000000	32,795.52	100.000000	32,795.52	0.00	0.00
43814HAA6	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 3 A1					0.19	17 Aug 2015		
		Local	2,720,580.740	100.000000	2,720,580.74	100.000000	2,720,580.74	0.00	0.25
Original Face:		Base	7,250,000.000	100.000000	2,720,580.74	100.000000	2,720,580.74	0.00	0.25
43814JAA2	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 4 A1					0.22	15 Dec 2015		
		Local	7,720,319.950	100.000000	7,720,319.95	99.988040	7,719,396.60	-923.35	0.71
Original Face:		Base	10,000,000.000	100.000000	7,720,319.95	99.988040	7,719,396.60	-923.35	0.71
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	9,000,000.000	100.000000	9,000,000.00	100.007230	9,000,650.70	650.70	0.83
Original Face:		Base	9,000,000.000	100.000000	9,000,000.00	100.007230	9,000,650.70	650.70	0.83

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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
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	676,493.220	100.000000	676,493.22	99.998180	676,480.91	-12.31	0.06
Original Face:		Base	5,000,000.000	100.000000	676,493.22	99.998180	676,480.91	-12.31	0.06
44890WAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A1					0.24	15 Jan 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	2,815,000.000	100.004082	2,815,114.90	100.004082	2,815,114.91	0.01	0.26
		Base		100.004082	2,815,114.90	100.004082	2,815,114.91	0.01	0.26
46623EJP5	JPMORGAN CHASE + CO SR UNSECURED 03/15 1.875					1.875	20 Mar 2015		
		Local	3,240,000.000	100.198866	3,246,443.27	100.198866	3,246,443.26	-0.01	0.30
		Base		100.198866	3,246,443.27	100.198866	3,246,443.26	-0.01	0.30
46623EJW0	JPMORGAN CHASE + CO SR UNSECURED 04/15 0.8					0.8	23 Apr 2015		
		Local	10,000,000.000	100.102188	10,010,218.79	100.102188	10,010,218.80	0.01	0.92
		Base		100.102188	10,010,218.79	100.102188	10,010,218.80	0.01	0.92
477877AA2	JOHN DEERE OWNER TRUST JDOT 2014 B A1					0.21	24 Sep 2015		
		Local	5,557,501.580	100.000000	5,557,501.58	99.997740	5,557,375.98	-125.60	0.51
Original Face:		Base	12,500,000.000	100.000000	5,557,501.58	99.997740	5,557,375.98	-125.60	0.51
585055AR7	MEDTRONIC INC COMPANY GUAR 03/15 3					3.0	15 Mar 2015		
		Local	5,000,000.000	100.308000	5,015,400.00	100.308000	5,015,400.00	0.00	0.46
		Base		100.308000	5,015,400.00	100.308000	5,015,400.00	0.00	0.46
58768LAA1	MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A1					0.24	15 Jan 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.039730	20,007,946.00	7,946.00	1.84
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.039730	20,007,946.00	7,946.00	1.84
587729AA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A1					0.18	15 Jul 2015		
		Local	573,188.690	100.000000	573,188.69	100.001230	573,195.74	7.05	0.05
Original Face:		Base	4,000,000.000	100.000000	573,188.69	100.001230	573,195.74	7.05	0.05
65477NAA4	NISSAN AUTO LEASE TRUST NALT 2014 A A1					0.18	15 Jun 2015		
		Local	1,469.200	100.000000	1,469.20	100.007110	1,469.30	0.10	0.00
Original Face:		Base	4,000,000.000	100.000000	1,469.20	100.007110	1,469.30	0.10	0.00

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65477WAA4	NISSAN AUTO RECEIVABLES OWN TR 12/15 0.23					0.23	15 Dec 2015		
		Local	5,585,691.990	100.000000	5,585,691.99	100.000220	5,585,704.28	12.29	0.51
Original Face:		Base	6,500,000.000	100.000000	5,585,691.99	100.000220	5,585,704.28	12.29	0.51
65490BAA3	NISSAN AUTO LEASE TRUST NALT 2014 B A1					0.2	15 Oct 2015		
		Local	5,090,402.120	100.000000	5,090,402.12	99.989890	5,089,887.48	-514.64	0.47
Original Face:		Base	8,000,000.000	100.000000	5,090,402.12	99.989890	5,089,887.48	-514.64	0.47
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	2,000,000.000	100.575750	2,011,515.00	100.575750	2,011,515.00	0.00	0.18
		Base		100.575750	2,011,515.00	100.575750	2,011,515.00	0.00	0.18
73329AAA6	PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A1 144A					0.19	21 Sep 2015		
		Local	921,690.410	100.000000	921,690.41	99.995230	921,646.45	-43.96	0.08
Original Face:		Base	4,500,000.000	100.000000	921,690.41	99.995230	921,646.45	-43.96	0.08
74254PYF3	PRINCIPAL LIFE INC FDG SR SECURED 04/15 5.55					5.55	27 Apr 2015		
		Local	3,500,000.000	101.229433	3,543,030.16	101.229433	3,543,030.16	0.00	0.33
		Base		101.229433	3,543,030.16	101.229433	3,543,030.16	0.00	0.33
74977RCE2	RABOBANK NEDERLAND SR UNSECURED 144A 03/15 3.2					3.2	11 Mar 2015		
		Local	10,000,000.000	100.312014	10,031,201.36	100.312014	10,031,201.40	0.04	0.92
		Base		100.312014	10,031,201.36	100.312014	10,031,201.40	0.04	0.92
92867TAA3	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 2 A1					0.2	20 Oct 2015		
		Local	4,150,700.080	100.000000	4,150,700.08	99.998980	4,150,657.74	-42.34	0.38
Original Face:		Base	7,000,000.000	100.000000	4,150,700.08	99.998980	4,150,657.74	-42.34	0.38
94974BFE5	WELLS FARGO + COMPANY SR UNSECURED 07/15 1.5					1.5	01 Jul 2015		
		Local	5,000,000.000	100.469643	5,023,482.14	100.468100	5,023,405.00	-77.14	0.46
		Base		100.469643	5,023,482.14	100.468100	5,023,405.00	-77.14	0.46
94985H5G5	WELLS FARGO BANK NA SR UNSECURED 07/15 VAR					0.5366	20 Jul 2015		
		Local	10,000,000.000	100.127706	10,012,770.59	100.106100	10,010,610.00	-2,160.59	0.92
		Base		100.127706	10,012,770.59	100.106100	10,010,610.00	-2,160.59	0.92
US DOLLAR Total									
		Local	255,924,718.080		256,123,622.23		256,126,538.27	2,916.04	23.55
Original Face:		Base	226,200,000.000		256,123,622.23		256,126,538.27	2,916.04	23.55

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FIXED INCOME Total								
		255,924,718.080	Base	256,123,622.23		256,126,538.27	2,916.04	23.55
Original Face:		226,200,000.000						

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		1,087,474,279.670	Base	1,087,473,626.32		1,087,484,727.58	11,101.26	100.00
Original Face:		226,200,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796DP1	TREASURY BILL 03/15 0.00000					0.045	05 Mar 2015		
			45,000,000.000	Local	99.996000	44,998,200.00	99.996000	44,998,200.00	0.00	5.07
				Base	99.996000	44,998,200.00	99.996000	44,998,200.00	0.00	5.07
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.13
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.13
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Feb 2015		
			1,761,444.500	Local	100.000000	1,761,444.50	100.000000	1,761,444.50	0.00	0.20
				Base	100.000000	1,761,444.50	100.000000	1,761,444.50	0.00	0.20
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	12 Mar 2015		
			6,066,319.300	Local	100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.68
				Base	100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.68
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
			2,655,443.550	Local	100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.30
				Base	100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.30
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Apr 2015		
			2,751,644.130	Local	100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.31
				Base	100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.31
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jul 2015		
			1,941,246.520	Local	100.000000	1,941,246.52	100.000000	1,941,246.52	0.00	0.22
				Base	100.000000	1,941,246.52	100.000000	1,941,246.52	0.00	0.22
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	16 Jul 2015		
			3,538,147.120	Local	100.000000	3,538,147.12	100.000000	3,538,147.12	0.00	0.40
				Base	100.000000	3,538,147.12	100.000000	3,538,147.12	0.00	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	10 Sep 2015		
			3,004,277.600	Local	100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.34
				Base	100.000000	3,004,277.60	100.000000	3,004,277.60	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					0.55	17 Sep 2015		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.90
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.90
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	0.52
		Base		100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.52
978UHK000	DAIWA CAPITAL MARKETS REPO					0.14	02 Feb 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.26
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.26
979QHR003	SOUTH STREET REPO					0.14	02 Feb 2015		
		Local	145,219,665.810	100.000000	145,219,665.81	100.000000	145,219,665.81	0.00	16.35
		Base		100.000000	145,219,665.81	100.000000	145,219,665.81	0.00	16.35
979QHT009	WELLS FARGO REPO					0.08	05 Feb 2015		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	33.78
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	33.78
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	02 Feb 2015		
		Local	98,211,160.310	100.000000	98,211,160.31	100.000000	98,211,160.31	0.00	11.06
		Base		100.000000	98,211,160.31	100.000000	98,211,160.31	0.00	11.06
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.13	17 Feb 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.26
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.26
US DOLLAR Total									
		Local	832,724,821.890		832,723,021.89		832,723,021.89	0.00	93.77
		Base			832,723,021.89		832,723,021.89	0.00	93.77
CASH EQUIVALENT Total									
		Base	832,724,821.890		832,723,021.89		832,723,021.89	0.00	93.77

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Holdings

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

As of: *January 31, 2015* *View Date:* *February 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
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		10,000,000.000	Local	102.218274	10,221,827.37	102.210900	10,221,090.00	-737.37	1.15
			Base	102.218274	10,221,827.37	102.210900	10,221,090.00	-737.37	1.15
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		10,000,000.000	Local	100.817598	10,081,759.76	100.796900	10,079,690.00	-2,069.76	1.14
			Base	100.817598	10,081,759.76	100.796900	10,079,690.00	-2,069.76	1.14
912828VN7	US TREASURY N/B 07/15 0.25					0.25	31 Jul 2015		
		10,000,000.000	Local	100.079814	10,007,981.42	100.085900	10,008,590.00	608.58	1.13
			Base	100.079814	10,007,981.42	100.085900	10,008,590.00	608.58	1.13
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		25,000,000.000	Local	99.993335	24,998,333.68	99.986100	24,996,525.00	-1,808.68	2.81
			Base	99.993335	24,998,333.68	99.986100	24,996,525.00	-1,808.68	2.81
US DOLLAR Total									
		55,000,000.000	Local		55,309,902.23		55,305,895.00	-4,007.23	6.23
			Base		55,309,902.23		55,305,895.00	-4,007.23	6.23
FIXED INCOME Total									
		55,000,000.000	Base		55,309,902.23		55,305,895.00	-4,007.23	6.23

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Books Closed

Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
	887,724,821.890	Base		888,032,924.12		888,028,916.89	-4,007.23	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
280515ZU4	EDGEWOOD TX INDEP SCH DIST BEX EDGSCD 02/15 FIXED 2					2.0	15 Feb 2015		
		Local	1,790,000.000	100.062130	1,791,112.13	100.062130	1,791,112.13	0.00	0.58
		Base		100.062130	1,791,112.13	100.062130	1,791,112.13	0.00	0.58
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	2,764,344.980	100.000000	2,764,344.98	100.000000	2,764,344.98	0.00	0.89
		Base		100.000000	2,764,344.98	100.000000	2,764,344.98	0.00	0.89
US DOLLAR Total									
		Local	4,554,344.980		4,555,457.11		4,555,457.11	0.00	1.46
		Base			4,555,457.11		4,555,457.11	0.00	1.46
CASH EQUIVALENT Total									
		Base	4,554,344.980		4,555,457.11		4,555,457.11	0.00	1.46
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
008770PB9	AIKEN CNTY SC CONSOL SCH DIST AIKSCD 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	3,140,000.000	105.445676	3,310,994.24	105.502000	3,312,762.80	1,768.56	1.06
		Base		105.445676	3,310,994.24	105.502000	3,312,762.80	1,768.56	1.06
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	102.653127	2,053,062.54	102.721000	2,054,420.00	1,357.46	0.66
		Base		102.653127	2,053,062.54	102.721000	2,054,420.00	1,357.46	0.66
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	106.192407	2,384,019.54	106.541000	2,391,845.45	7,825.91	0.77
		Base		106.192407	2,384,019.54	106.541000	2,391,845.45	7,825.91	0.77
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	106.343308	5,061,941.46	106.673000	5,077,634.80	15,693.34	1.63
		Base		106.343308	5,061,941.46	106.673000	5,077,634.80	15,693.34	1.63

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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
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	106.328206	2,530,611.30	106.673000	2,538,817.40	8,206.10	0.82
		Base		106.328206	2,530,611.30	106.673000	2,538,817.40	8,206.10	0.82
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	106.316638	9,494,075.77	106.673000	9,525,898.90	31,823.13	3.06
		Base		106.316638	9,494,075.77	106.673000	9,525,898.90	31,823.13	3.06
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	106.243731	1,099,622.62	106.673000	1,104,065.55	4,442.93	0.35
		Base		106.243731	1,099,622.62	106.673000	1,104,065.55	4,442.93	0.35
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	104.355358	8,139,717.95	104.293000	8,134,854.00	-4,863.95	2.61
		Base		104.355358	8,139,717.95	104.293000	8,134,854.00	-4,863.95	2.61
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	106.978394	3,744,243.79	106.990000	3,744,650.00	406.21	1.20
		Base		106.978394	3,744,243.79	106.990000	3,744,650.00	406.21	1.20
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	105.486774	3,823,895.54	105.503000	3,824,483.75	588.21	1.23
		Base		105.486774	3,823,895.54	105.503000	3,824,483.75	588.21	1.23
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	103.044441	2,004,214.37	103.176000	2,006,773.20	2,558.83	0.64
		Base		103.044441	2,004,214.37	103.176000	2,006,773.20	2,558.83	0.64
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	107.029000	10,189,160.80	107.194000	10,204,868.80	15,708.00	3.28
		Base		107.029000	10,189,160.80	107.194000	10,204,868.80	15,708.00	3.28
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	100.590646	2,816,538.09	100.590646	2,816,538.09	0.00	0.90
		Base		100.590646	2,816,538.09	100.590646	2,816,538.09	0.00	0.90
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	100.782417	1,511,736.26	100.782417	1,511,736.26	0.00	0.49
		Base		100.782417	1,511,736.26	100.782417	1,511,736.26	0.00	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	100.448094	7,267,419.57	100.448094	7,267,419.60	0.03	2.33
		Base		100.448094	7,267,419.57	100.448094	7,267,419.60	0.03	2.33
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	101.675899	1,464,132.95	101.756000	1,465,286.40	1,153.45	0.47
		Base		101.675899	1,464,132.95	101.756000	1,465,286.40	1,153.45	0.47
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		Local	2,120,000.000	104.132388	2,207,606.63	104.231000	2,209,697.20	2,090.57	0.71
		Base		104.132388	2,207,606.63	104.231000	2,209,697.20	2,090.57	0.71
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		Local	2,215,000.000	104.132388	2,306,532.40	104.231000	2,308,716.65	2,184.25	0.74
		Base		104.132388	2,306,532.40	104.231000	2,308,716.65	2,184.25	0.74
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		Local	7,215,000.000	104.132388	7,513,151.81	104.231000	7,520,266.65	7,114.84	2.41
		Base		104.132388	7,513,151.81	104.231000	7,520,266.65	7,114.84	2.41
198504RP9	COLUMBIA SC WTRWKS SWR SYS COLWTR 02/20 FIXED 5					5.0	01 Feb 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.64
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.64
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	102.059883	1,638,061.12	102.135000	1,639,266.75	1,205.63	0.53
		Base		102.059883	1,638,061.12	102.135000	1,639,266.75	1,205.63	0.53
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	109.097341	6,491,291.79	109.080000	6,490,260.00	-1,031.79	2.08
		Base		109.097341	6,491,291.79	109.080000	6,490,260.00	-1,031.79	2.08
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		Local	3,845,000.000	103.128291	3,965,282.77	103.167000	3,966,771.15	1,488.38	1.27
		Base		103.128291	3,965,282.77	103.167000	3,966,771.15	1,488.38	1.27
257849QZ5	DONNA TX INDEP SCH DIST DNASCD 02/16 FIXED 2					2.0	15 Feb 2016		
		Local	1,540,000.000	101.683329	1,565,923.27	101.894000	1,569,167.60	3,244.33	0.50
		Base		101.683329	1,565,923.27	101.894000	1,569,167.60	3,244.33	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
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	106.866917	1,448,046.73	106.537000	1,443,576.35	-4,470.38	0.46
		Base		106.866917	1,448,046.73	106.537000	1,443,576.35	-4,470.38	0.46
283822FZ2	EL PASO TX WTR SWR REVENUE ELPUTL 03/16 FIXED 3					3.0	01 Mar 2016		
		Local	1,500,000.000	102.911641	1,543,674.62	102.983000	1,544,745.00	1,070.38	0.50
		Base		102.911641	1,543,674.62	102.983000	1,544,745.00	1,070.38	0.50
349515PG5	FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	2,140,000.000	104.876517	2,244,357.46	104.971000	2,246,379.40	2,021.94	0.72
		Base		104.876517	2,244,357.46	104.971000	2,246,379.40	2,021.94	0.72
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		Local	875,000.000	103.866240	908,829.60	103.942000	909,492.50	662.90	0.29
		Base		103.866240	908,829.60	103.942000	909,492.50	662.90	0.29
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	108.125591	4,325,023.62	108.260000	4,330,400.00	5,376.38	1.39
		Base		108.125591	4,325,023.62	108.260000	4,330,400.00	5,376.38	1.39
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	113.841040	2,504,502.88	114.420000	2,517,240.00	12,737.12	0.81
		Base		113.841040	2,504,502.88	114.420000	2,517,240.00	12,737.12	0.81
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	104.812000	3,249,172.00	104.961000	3,253,791.00	4,619.00	1.04
		Base		104.812000	3,249,172.00	104.961000	3,253,791.00	4,619.00	1.04
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	104.713532	1,387,454.30	104.683000	1,387,049.75	-404.55	0.45
		Base		104.713532	1,387,454.30	104.683000	1,387,049.75	-404.55	0.45
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	101.905545	2,430,447.24	101.991000	2,432,485.35	2,038.11	0.78
		Base		101.905545	2,430,447.24	101.991000	2,432,485.35	2,038.11	0.78
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	4,000,000.000	104.320333	4,172,813.32	104.391000	4,175,640.00	2,826.68	1.34
		Base		104.320333	4,172,813.32	104.391000	4,175,640.00	2,826.68	1.34

& 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
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	102.475078	2,459,401.87	102.560000	2,461,440.00	2,038.13	0.79
		Base		102.475078	2,459,401.87	102.560000	2,461,440.00	2,038.13	0.79
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	105.058549	1,050,585.49	105.174000	1,051,740.00	1,154.51	0.34
		Base		105.058549	1,050,585.49	105.174000	1,051,740.00	1,154.51	0.34
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	2,780,000.000	101.665769	2,826,308.39	101.778000	2,829,428.40	3,120.01	0.91
		Base		101.665769	2,826,308.39	101.778000	2,829,428.40	3,120.01	0.91
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		Local	34,965,000.000	102.446802	35,820,524.47	102.587000	35,869,544.55	49,020.08	11.52
		Base		102.446802	35,820,524.47	102.587000	35,869,544.55	49,020.08	11.52
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		Local	10,000,000.000	102.444072	10,244,407.19	102.587000	10,258,700.00	14,292.81	3.29
		Base		102.444072	10,244,407.19	102.587000	10,258,700.00	14,292.81	3.29
581664CK3	MCKINNEY TX INDEP SCH DIST MKYSCD 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	4,300,000.000	104.890269	4,510,281.56	104.982000	4,514,226.00	3,944.44	1.45
		Base		104.890269	4,510,281.56	104.982000	4,514,226.00	3,944.44	1.45
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	108.900229	1,747,848.68	108.615000	1,743,270.75	-4,577.93	0.56
		Base		108.900229	1,747,848.68	108.615000	1,743,270.75	-4,577.93	0.56
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	108.861123	3,374,694.82	108.761000	3,371,591.00	-3,103.82	1.08
		Base		108.861123	3,374,694.82	108.761000	3,371,591.00	-3,103.82	1.08
604115AE5	MINNESOTA ST PUBLIC FACS AUTH MNSFAC 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,775,000.000	100.368912	2,785,237.32	100.368912	2,785,237.31	-0.01	0.89
		Base		100.368912	2,785,237.32	100.368912	2,785,237.31	-0.01	0.89
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	106.978394	4,974,495.32	106.974000	4,974,291.00	-204.32	1.60
		Base		106.978394	4,974,495.32	106.974000	4,974,291.00	-204.32	1.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	107.698789	5,277,240.68	107.664000	5,275,536.00	-1,704.68	1.69
		Base		107.698789	5,277,240.68	107.664000	5,275,536.00	-1,704.68	1.69
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	6,970,000.000	101.672068	7,086,543.15	101.775000	7,093,717.50	7,174.35	2.28
		Base		101.672068	7,086,543.15	101.775000	7,093,717.50	7,174.35	2.28
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		Local	4,000,000.000	101.200631	4,048,025.23	101.273000	4,050,920.00	2,894.77	1.30
		Base		101.200631	4,048,025.23	101.273000	4,050,920.00	2,894.77	1.30
645918BM4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 03/21 FIXED 5.25					5.25	01 Mar 2021		
		Local	3,800,000.000	100.373992	3,814,211.69	100.385000	3,814,630.00	418.31	1.22
		Base		100.373992	3,814,211.69	100.385000	3,814,630.00	418.31	1.22
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	105.133277	2,943,731.76	105.174000	2,944,872.00	1,140.24	0.95
		Base		105.133277	2,943,731.76	105.174000	2,944,872.00	1,140.24	0.95
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		Local	7,940,000.000	101.148465	8,031,188.09	101.148465	8,031,188.12	0.03	2.58
		Base		101.148465	8,031,188.09	101.148465	8,031,188.12	0.03	2.58
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		Local	2,000,000.000	101.714768	2,034,295.36	101.756000	2,035,120.00	824.64	0.65
		Base		101.714768	2,034,295.36	101.756000	2,035,120.00	824.64	0.65
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	106.660910	10,207,449.13	106.928000	10,233,009.60	25,560.47	3.29
		Base		106.660910	10,207,449.13	106.928000	10,233,009.60	25,560.47	3.29
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	107.204644	7,777,696.95	107.443000	7,794,989.65	17,292.70	2.50
		Base		107.204644	7,777,696.95	107.443000	7,794,989.65	17,292.70	2.50
700739LD5	PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	1,060,000.000	103.681989	1,099,029.08	103.742000	1,099,665.20	636.12	0.35
		Base		103.681989	1,099,029.08	103.742000	1,099,665.20	636.12	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	104.829451	1,572,441.77	104.875000	1,573,125.00	683.23	0.51
		Base		104.829451	1,572,441.77	104.875000	1,573,125.00	683.23	0.51
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		Local	1,170,000.000	102.660085	1,201,123.00	102.745000	1,202,116.50	993.50	0.39
		Base		102.660085	1,201,123.00	102.745000	1,202,116.50	993.50	0.39
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		Local	1,600,000.000	101.131421	1,618,102.74	101.131421	1,618,102.74	0.00	0.52
		Base		101.131421	1,618,102.74	101.131421	1,618,102.74	0.00	0.52
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	11,970,000.000	103.738151	12,417,456.67	103.803000	12,425,219.10	7,762.43	3.99
		Base		103.738151	12,417,456.67	103.803000	12,425,219.10	7,762.43	3.99
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	425,000.000	102.822247	436,994.55	102.923000	437,422.75	428.20	0.14
		Base		102.822247	436,994.55	102.923000	437,422.75	428.20	0.14
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	100.739636	3,687,070.68	100.739636	3,687,070.68	0.00	1.18
		Base		100.739636	3,687,070.68	100.739636	3,687,070.68	0.00	1.18
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	102.818508	1,388,049.86	102.923000	1,389,460.50	1,410.64	0.45
		Base		102.818508	1,388,049.86	102.923000	1,389,460.50	1,410.64	0.45
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	105.473268	11,602,059.46	105.502000	11,605,220.00	3,160.54	3.73
		Base		105.473268	11,602,059.46	105.502000	11,605,220.00	3,160.54	3.73
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	104.700832	4,193,268.32	104.784000	4,196,599.20	3,330.88	1.35
		Base		104.700832	4,193,268.32	104.784000	4,196,599.20	3,330.88	1.35
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	106.640481	2,132,809.61	106.990000	2,139,800.00	6,990.39	0.69
		Base		106.640481	2,132,809.61	106.990000	2,139,800.00	6,990.39	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
938718ZM8	WASHINGTON CNTY UT SCH DIST SA WASSCD 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,795,000.000	100.348279	2,804,734.39	100.348279	2,804,734.40	0.01	0.90
		Base		100.348279	2,804,734.39	100.348279	2,804,734.40	0.01	0.90
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		Local	1,690,000.000	101.495072	1,715,266.71	101.588000	1,716,837.20	1,570.49	0.55
		Base		101.495072	1,715,266.71	101.588000	1,716,837.20	1,570.49	0.55
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	105.185672	5,259,283.58	105.210000	5,260,500.00	1,216.42	1.69
		Base		105.185672	5,259,283.58	105.210000	5,260,500.00	1,216.42	1.69
9698715B4	WILLIAMSON CNTY TN WMN 03/15 FIXED 3					3.0	01 Mar 2015		
		Local	1,645,000.000	100.204880	1,648,370.28	100.204880	1,648,370.28	0.00	0.53
		Base		100.204880	1,648,370.28	100.204880	1,648,370.28	0.00	0.53
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		Local	8,885,000.000	100.665055	8,944,090.18	100.665055	8,944,090.14	-0.04	2.87
		Base		100.665055	8,944,090.18	100.665055	8,944,090.14	-0.04	2.87
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		Local	5,000,000.000	100.864554	5,043,227.72	100.864554	5,043,227.70	-0.02	1.62
		Base		100.864554	5,043,227.72	100.864554	5,043,227.70	-0.02	1.62
US DOLLAR Total									
		Local	294,790,000.000		306,575,104.10		306,852,013.62	276,909.52	98.54
		Base			306,575,104.10		306,852,013.62	276,909.52	98.54
FIXED INCOME Total									
		Base	294,790,000.000		306,575,104.10		306,852,013.62	276,909.52	98.54

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		299,344,344.980	Base	311,130,561.21		311,407,470.73	276,909.52	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								
		3,265,673.570	Local	1.000000	3,265,673.57	1.000000	3,265,673.57	0.00	1.06
			Base	1.000000	3,265,673.57	1.000000	3,265,673.57	0.00	1.06
US DOLLAR Total									
		3,265,673.570	Local		3,265,673.57		3,265,673.57	0.00	1.06
			Base		3,265,673.57		3,265,673.57	0.00	1.06
CASH Total									
		3,265,673.570	Base		3,265,673.57		3,265,673.57	0.00	1.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
2063C1R77	CONCORD MIN CPTL CO					0.27	07 Apr 2015		
		10,000,000.000	Local	99.951250	9,995,125.00	99.951250	9,995,125.00	0.00	3.25
			Base	99.951250	9,995,125.00	99.951250	9,995,125.00	0.00	3.25
45779QP59	INSTITUTIONAL SECURED					0.39	05 Feb 2015		
		10,000,000.000	Local	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	3.25
			Base	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	3.25
62455BP25	MOUNTCLIFF					0.27	02 Feb 2015		
		10,000,000.000	Local	99.999250	9,999,925.00	99.999250	9,999,925.00	0.00	3.25
			Base	99.999250	9,999,925.00	99.999250	9,999,925.00	0.00	3.25
76582KS69	RIDGEFIELD FUNDING CO					0.32	06 May 2015		
		10,000,000.000	Local	99.916444	9,991,644.44	99.925870	9,992,587.00	942.56	3.25
			Base	99.916444	9,991,644.44	99.925870	9,992,587.00	942.56	3.25
979QHR003	SOUTH STREET REPO					0.16	02 Feb 2015		
		18,544,266.000	Local	100.000000	18,544,266.00	100.000000	18,544,266.00	0.00	6.02
			Base	100.000000	18,544,266.00	100.000000	18,544,266.00	0.00	6.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			58,544,266.000	Local	58,530,527.11		58,531,469.67	942.56	19.01
				Base	58,530,527.11		58,531,469.67	942.56	19.01
CASH EQUIVALENT Total									
			58,544,266.000	Base	58,530,527.11		58,531,469.67	942.56	19.01
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
			2,100,000.000	Local	98.592382	2,070,440.02	109.377900	2,296,935.90	226,495.88	0.75
				Base	98.592382	2,070,440.02	109.377900	2,296,935.90	226,495.88	0.75
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	99.404978	994,049.78	104.345300	1,043,453.00	49,403.22	0.34
				Base	99.404978	994,049.78	104.345300	1,043,453.00	49,403.22	0.34
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.5465	15 Jun 2021		
			3,000,000.000	Local	100.000000	3,000,000.00	99.928500	2,997,855.00	-2,145.00	0.97
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	99.928500	2,997,855.00	-2,145.00	0.97
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
			4,500,000.000	Local	99.970865	4,498,688.94	102.454200	4,610,439.00	111,750.06	1.50
				Base	99.970865	4,498,688.94	102.454200	4,610,439.00	111,750.06	1.50
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5665	15 Sep 2017		
			2,000,000.000	Local	100.000000	2,000,000.00	100.147000	2,002,940.00	2,940.00	0.65
	Original Face:		2,000,000.000	Base	100.000000	2,000,000.00	100.147000	2,002,940.00	2,940.00	0.65
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
			2,000,000.000	Local	99.994563	1,999,891.26	101.890700	2,037,814.00	37,922.74	0.66
				Base	99.994563	1,999,891.26	101.890700	2,037,814.00	37,922.74	0.66
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.2546	26 Sep 2016		
			3,000,000.000	Local	99.979656	2,999,389.68	99.110100	2,973,303.00	-26,086.68	0.97
				Base	99.979656	2,999,389.68	99.110100	2,973,303.00	-26,086.68	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.961950	1,999,239.00	101.789400	2,035,788.00	36,549.00	0.66
		Base		99.961950	1,999,239.00	101.789400	2,035,788.00	36,549.00	0.66
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.948245	1,998,964.89	102.472500	2,049,450.00	50,485.11	0.67
		Base		99.948245	1,998,964.89	102.472500	2,049,450.00	50,485.11	0.67
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.880136	1,997,602.72	101.801000	2,036,020.00	38,417.28	0.66
		Base		99.880136	1,997,602.72	101.801000	2,036,020.00	38,417.28	0.66
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.6465	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.652000	3,019,560.00	19,560.00	0.98
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.652000	3,019,560.00	19,560.00	0.98
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.679545	2,577,396.36	102.074700	2,613,112.32	35,715.96	0.85
		Base		100.679545	2,577,396.36	102.074700	2,613,112.32	35,715.96	0.85
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4021	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.054300	5,002,715.00	2,715.00	1.62
		Base		100.000000	5,000,000.00	100.054300	5,002,715.00	2,715.00	1.62
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.427254	803,418.03	105.330300	842,642.40	39,224.37	0.27
		Base		100.427254	803,418.03	105.330300	842,642.40	39,224.37	0.27
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	101.963168	2,702,023.95	103.206500	2,734,972.25	32,948.30	0.89
		Base		101.963168	2,702,023.95	103.206500	2,734,972.25	32,948.30	0.89
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,269,001.600	101.565752	4,335,843.57	101.385220	4,328,136.66	-7,706.91	1.41
	Original Face:	Base	5,000,000.000	101.565752	4,335,843.57	101.385220	4,328,136.66	-7,706.91	1.41
312962EA7	FED HM LN PC POOL B10129					3.5	01 Oct 2018		
		Local	214,143.720	101.452160	217,253.43	106.307353	227,650.52	10,397.09	0.07
	Original Face:	Base	3,158,366.000	101.452160	217,253.43	106.307353	227,650.52	10,397.09	0.07

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312969QJ0	FED HM LN PC POOL B16757					5.0	01 Oct 2019		
		Local	166,133.430	100.432562	166,852.06	106.464522	176,873.16	10,021.10	0.06
Original Face:		Base	2,500,000.000	100.432562	166,852.06	106.464522	176,873.16	10,021.10	0.06
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	100.009100	2,000,182.00	182.00	0.65
		Base		100.000000	2,000,000.00	100.009100	2,000,182.00	182.00	0.65
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.228144	3,969,125.76	100.005300	4,000,212.00	31,086.24	1.30
		Base		99.228144	3,969,125.76	100.005300	4,000,212.00	31,086.24	1.30
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	100.014700	3,000,441.00	441.00	0.97
		Base		100.000000	3,000,000.00	100.014700	3,000,441.00	441.00	0.97
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.66825	25 Jun 2022		
		Local	2,913,577.450	100.000000	2,913,577.45	100.384600	2,924,783.07	11,205.62	0.95
Original Face:		Base	3,000,000.000	100.000000	2,913,577.45	100.384600	2,924,783.07	11,205.62	0.95
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,670,352.240	100.486150	5,697,918.63	99.904200	5,664,920.04	-32,998.59	1.84
Original Face:		Base	7,000,000.000	100.486150	5,697,918.63	99.904200	5,664,920.04	-32,998.59	1.84
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,288,021.650	100.262830	4,299,291.87	100.614700	4,314,380.12	15,088.25	1.40
Original Face:		Base	5,000,000.000	100.262830	4,299,291.87	100.614700	4,314,380.12	15,088.25	1.40
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	7,910,059.770	99.291830	7,854,043.12	102.783200	8,130,212.55	276,169.43	2.64
Original Face:		Base	9,000,000.000	99.291830	7,854,043.12	102.783200	8,130,212.55	276,169.43	2.64
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.740900	5,463,486.33	93,486.33	1.77
		Base		100.000000	5,370,000.00	101.740900	5,463,486.33	93,486.33	1.77
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,470,843.700	98.221050	2,426,888.62	102.248000	2,526,388.27	99,499.65	0.82
Original Face:		Base	5,000,000.000	98.221050	2,426,888.62	102.248000	2,526,388.27	99,499.65	0.82

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,212,105.900	97.793788	2,163,302.16	100.870500	2,231,362.28	68,060.12	0.72
Original Face:		Base	5,000,000.000	97.793788	2,163,302.16	100.870500	2,231,362.28	68,060.12	0.72
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	995,972.640	101.070660	1,006,636.12	103.508900	1,030,920.32	24,284.20	0.33
Original Face:		Base	4,000,000.000	101.070660	1,006,636.12	103.508900	1,030,920.32	24,284.20	0.33
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	509,844.570	102.652942	523,370.45	104.932100	534,990.61	11,620.16	0.17
Original Face:		Base	3,000,000.000	102.652942	523,370.45	104.932100	534,990.61	11,620.16	0.17
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	604,049.200	99.786541	602,759.80	103.253500	623,701.94	20,942.14	0.20
Original Face:		Base	2,000,000.000	99.786541	602,759.80	103.253500	623,701.94	20,942.14	0.20
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,767,763.660	103.433796	1,828,465.05	105.810000	1,870,470.73	42,005.68	0.61
Original Face:		Base	2,000,000.000	103.433796	1,828,465.05	105.810000	1,870,470.73	42,005.68	0.61
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,509,824.580	102.516182	1,547,814.51	103.674700	1,565,306.10	17,491.59	0.51
Original Face:		Base	3,000,000.000	102.516182	1,547,814.51	103.674700	1,565,306.10	17,491.59	0.51
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,611,054.170	103.691944	3,744,372.27	106.528100	3,846,787.40	102,415.13	1.25
Original Face:		Base	4,750,000.000	103.691944	3,744,372.27	106.528100	3,846,787.40	102,415.13	1.25
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,390,211.360	99.252649	1,379,821.60	100.374800	1,395,421.87	15,600.27	0.45
Original Face:		Base	2,000,000.000	99.252649	1,379,821.60	100.374800	1,395,421.87	15,600.27	0.45
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.148370	2,102,967.40	105.316900	2,106,338.00	3,370.60	0.68
Original Face:		Base	2,000,000.000	105.148370	2,102,967.40	105.316900	2,106,338.00	3,370.60	0.68
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.354765	796,428.84	101.179510	802,974.13	6,545.29	0.26
Original Face:		Base	2,000,000.000	100.354765	796,428.84	101.179510	802,974.13	6,545.29	0.26

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	322,668.490	102.460339	330,607.23	105.792181	341,358.03	10,750.80	0.11
Original Face:		Base	500,000.000	102.460339	330,607.23	105.792181	341,358.03	10,750.80	0.11
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,517,338.100	106.274355	6,926,259.05	108.252915	7,055,208.47	128,949.42	2.29
Original Face:		Base	7,000,000.000	106.274355	6,926,259.05	108.252915	7,055,208.47	128,949.42	2.29
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	78,211.150	99.446191	77,778.01	100.745000	78,793.82	1,015.81	0.03
Original Face:		Base	5,000,000.000	99.446191	77,778.01	100.745000	78,793.82	1,015.81	0.03
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	249,733.200	100.072762	249,914.91	103.326900	258,041.57	8,126.66	0.08
Original Face:		Base	6,000,000.000	100.072762	249,914.91	103.326900	258,041.57	8,126.66	0.08
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	308,398.400	102.276007	315,417.57	105.404100	325,064.56	9,646.99	0.11
Original Face:		Base	10,000,000.000	102.276007	315,417.57	105.404100	325,064.56	9,646.99	0.11
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,554,340.140	106.544389	1,656,062.20	105.843400	1,645,166.45	-10,895.75	0.53
Original Face:		Base	1,625,000.000	106.544389	1,656,062.20	105.843400	1,645,166.45	-10,895.75	0.53
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	106,765.400	104.007281	111,043.79	103.511000	110,513.93	-529.86	0.04
Original Face:		Base	2,500,000.000	104.007281	111,043.79	103.511000	110,513.93	-529.86	0.04
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	138,538.700	101.983013	141,285.94	102.776900	142,385.78	1,099.84	0.05
Original Face:		Base	2,000,000.000	101.983013	141,285.94	102.776900	142,385.78	1,099.84	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,317,285.510	99.021101	1,304,390.61	103.744200	1,366,607.31	62,216.70	0.44
Original Face:		Base	3,000,000.000	99.021101	1,304,390.61	103.744200	1,366,607.31	62,216.70	0.44
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,469,933.690	97.795978	2,415,495.82	101.562700	2,508,531.34	93,035.52	0.81
Original Face:		Base	4,867,385.000	97.795978	2,415,495.82	101.562700	2,508,531.34	93,035.52	0.81

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	873,317.650	106.365352	928,907.39	106.774400	932,479.68	3,572.29	0.30
Original Face:		Base	5,000,000.000	106.365352	928,907.39	106.774400	932,479.68	3,572.29	0.30
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	195,501.450	100.549576	196,575.88	105.597859	206,445.35	9,869.47	0.07
Original Face:		Base	3,000,000.000	100.549576	196,575.88	105.597859	206,445.35	9,869.47	0.07
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	6,229,583.570	103.315202	6,436,106.82	106.349535	6,625,133.16	189,026.34	2.15
Original Face:		Base	7,000,000.000	103.315202	6,436,106.82	106.349535	6,625,133.16	189,026.34	2.15
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	4,347,805.260	99.998016	4,347,718.98	100.002980	4,347,934.82	215.84	1.41
Original Face:		Base	5,000,000.000	99.998016	4,347,718.98	100.002980	4,347,934.82	215.84	1.41
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999506	4,499,977.78	100.081270	4,503,657.15	3,679.37	1.46
Original Face:		Base	4,500,000.000	99.999506	4,499,977.78	100.081270	4,503,657.15	3,679.37	1.46
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6165	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.885700	1,997,714.00	-2,286.00	0.65
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.885700	1,997,714.00	-2,286.00	0.65
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	211,351.180	101.895026	215,356.34	105.801193	223,612.07	8,255.73	0.07
Original Face:		Base	1,808,277.000	101.895026	215,356.34	105.801193	223,612.07	8,255.73	0.07
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.563342	1,780,976.79	108.906700	1,928,737.66	147,760.87	0.63
		Base		100.563342	1,780,976.79	108.906700	1,928,737.66	147,760.87	0.63
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0316	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.656100	3,019,683.00	19,683.00	0.98
		Base		100.000000	3,000,000.00	100.656100	3,019,683.00	19,683.00	0.98
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2406	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.462000	4,018,480.00	18,480.00	1.31
		Base		100.000000	4,000,000.00	100.462000	4,018,480.00	18,480.00	1.31

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38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6971	22 Mar 2016		
		Local	3,000,000.000	98.924527	2,967,735.82	99.868700	2,996,061.00	28,325.18	0.97
		Base		98.924527	2,967,735.82	99.868700	2,996,061.00	28,325.18	0.97
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4546	30 Apr 2018		
		Local	5,000,000.000	100.607163	5,030,358.13	101.213200	5,060,660.00	30,301.87	1.64
		Base		100.607163	5,030,358.13	101.213200	5,060,660.00	30,301.87	1.64
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	111,652.420	100.128954	111,796.40	102.908200	114,899.50	3,103.10	0.04
Original Face:		Base	5,650,000.000	100.128954	111,796.40	102.908200	114,899.50	3,103.10	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,609,904.650	99.959386	2,608,844.67	103.276600	2,695,420.79	86,576.12	0.88
Original Face:		Base	5,000,000.000	99.959386	2,608,844.67	103.276600	2,695,420.79	86,576.12	0.88
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,382,859.600	99.782153	1,379,847.08	102.591300	1,418,693.64	38,846.56	0.46
Original Face:		Base	3,000,000.000	99.782153	1,379,847.08	102.591300	1,418,693.64	38,846.56	0.46
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.996496	4,999,824.78	99.910900	4,995,545.00	-4,279.78	1.62
Original Face:		Base	5,000,000.000	99.996496	4,999,824.78	99.910900	4,995,545.00	-4,279.78	1.62
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.990526	4,999,526.28	100.054620	5,002,731.00	3,204.72	1.62
Original Face:		Base	5,000,000.000	99.990526	4,999,526.28	100.054620	5,002,731.00	3,204.72	1.62
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.949394	1,998,987.88	102.232200	2,044,644.00	45,656.12	0.66
		Base		99.949394	1,998,987.88	102.232200	2,044,644.00	45,656.12	0.66
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.821933	1,996,438.65	101.053200	2,021,064.00	24,625.35	0.66
		Base		99.821933	1,996,438.65	101.053200	2,021,064.00	24,625.35	0.66
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.277700	3,008,331.00	8,331.00	0.98
		Base		100.000000	3,000,000.00	100.277700	3,008,331.00	8,331.00	0.98

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46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3721	22 Sep 2015		
		Local	4,000,000.000	99.971737	3,998,869.46	100.512200	4,020,488.00	21,618.54	1.31
		Base		99.971737	3,998,869.46	100.512200	4,020,488.00	21,618.54	1.31
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27018	15 Dec 2044		
		Local	4,000,000.000	107.758374	4,310,334.97	103.001600	4,120,064.00	-190,270.97	1.34
Original Face:		Base	4,000,000.000	107.758374	4,310,334.97	103.001600	4,120,064.00	-190,270.97	1.34
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	111.035670	3,331,070.09	111.634400	3,349,032.00	17,961.91	1.09
		Base		111.035670	3,331,070.09	111.634400	3,349,032.00	17,961.91	1.09
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.926584	989,265.84	101.503200	1,015,032.00	25,766.16	0.33
		Base		98.926584	989,265.84	101.503200	1,015,032.00	25,766.16	0.33
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	103.148255	4,295,093.33	105.601400	4,397,242.30	102,148.97	1.43
		Base		103.148255	4,295,093.33	105.601400	4,397,242.30	102,148.97	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	4,050,000.000	96.893132	3,924,171.84	99.540900	4,031,406.45	107,234.61	1.31
		Base		96.893132	3,924,171.84	99.540900	4,031,406.45	107,234.61	1.31
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.929959	799,439.67	109.499000	875,992.00	76,552.33	0.28
		Base		99.929959	799,439.67	109.499000	875,992.00	76,552.33	0.28
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.943444	2,998,303.32	102.481200	3,074,436.00	76,132.68	1.00
		Base		99.943444	2,998,303.32	102.481200	3,074,436.00	76,132.68	1.00
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.870669	4,494,180.09	101.722600	4,577,517.00	83,336.91	1.49
		Base		99.870669	4,494,180.09	101.722600	4,577,517.00	83,336.91	1.49
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.200459	1,002,004.59	104.589100	1,045,891.00	43,886.41	0.34
		Base		100.200459	1,002,004.59	104.589100	1,045,891.00	43,886.41	0.34

& 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
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.913911	4,995,695.55	100.260200	5,013,010.00	17,314.45	1.63
		Base		99.913911	4,995,695.55	100.260200	5,013,010.00	17,314.45	1.63
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.753115	2,992,593.46	101.461900	3,043,857.00	51,263.54	0.99
		Base		99.753115	2,992,593.46	101.461900	3,043,857.00	51,263.54	0.99
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.333440	1,003,334.40	112.738500	1,127,385.00	124,050.60	0.37
		Base		100.333440	1,003,334.40	112.738500	1,127,385.00	124,050.60	0.37
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6721	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.017000	5,000,850.00	850.00	1.62
		Base		100.000000	5,000,000.00	100.017000	5,000,850.00	850.00	1.62
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.790970	997,909.70	111.141000	1,111,410.00	113,500.30	0.36
		Base		99.790970	997,909.70	111.141000	1,111,410.00	113,500.30	0.36
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.987280	3,999,491.19	99.849200	3,993,968.00	-5,523.19	1.30
Original Face:		Base	4,000,000.000	99.987280	3,999,491.19	99.849200	3,993,968.00	-5,523.19	1.30
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.832364	1,996,647.27	102.163400	2,043,268.00	46,620.73	0.66
		Base		99.832364	1,996,647.27	102.163400	2,043,268.00	46,620.73	0.66
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.969018	4,998,450.90	100.485000	5,024,250.00	25,799.10	1.63
		Base		99.969018	4,998,450.90	100.485000	5,024,250.00	25,799.10	1.63
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.258412	5,012,920.59	100.367200	5,018,360.00	5,439.41	1.63
		Base		100.258412	5,012,920.59	100.367200	5,018,360.00	5,439.41	1.63
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.977740	4,998,887.02	100.289100	5,014,455.00	15,567.98	1.63
		Base		99.977740	4,998,887.02	100.289100	5,014,455.00	15,567.98	1.63

& 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
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.952369	4,997,618.43	100.089900	5,004,495.00	6,876.57	1.63
		Base		99.952369	4,997,618.43	100.089900	5,004,495.00	6,876.57	1.63
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.918615	999,186.15	109.784600	1,097,846.00	98,659.85	0.36
		Base		99.918615	999,186.15	109.784600	1,097,846.00	98,659.85	0.36
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.132600	5,006,630.00	6,630.00	1.63
		Base		100.000000	5,000,000.00	100.132600	5,006,630.00	6,630.00	1.63
US DOLLAR Total									
		Local	241,086,761.580		242,750,540.00		246,063,421.80	3,312,881.80	79.93
	Original Face:	Base	179,859,028.000		242,750,540.00		246,063,421.80	3,312,881.80	79.93
FIXED INCOME Total									
		Base	241,086,761.580		242,750,540.00		246,063,421.80	3,312,881.80	79.93
	Original Face:		179,859,028.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		302,896,701.150	Base	304,546,740.68		307,860,565.04	3,313,824.36	100.00
Original Face:		179,859,028.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
		Local	563,485.690	100.000000	563,485.69	100.000000	563,485.69	0.00	4.65
		Base		100.000000	563,485.69	100.000000	563,485.69	0.00	4.65
US DOLLAR Total									
		Local	563,485.690		563,485.69		563,485.69	0.00	4.65
		Base			563,485.69		563,485.69	0.00	4.65
CASH EQUIVALENT Total									
		Base	563,485.690		563,485.69		563,485.69	0.00	4.65
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081B93	LOCAL GOV INVS POOL 4 MUTUAL FUND								
		Local	5,420,611.140	1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	44.75
		Base		1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	44.75
ACI081BB8	LOCAL GOV INVS POOL 700 MUTUAL FUND								
		Local	532,905.982	1.009259	537,840.02	1.009264	537,842.82	2.80	4.44
		Base		1.009259	537,840.02	1.009264	537,842.82	2.80	4.44
US DOLLAR Total									
		Local	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.19
		Base			5,958,451.16		5,958,453.96	2.80	49.19
EQUITY Total									
		Base	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.19
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

& 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
31294KTB1	FED HM LN PC POOL E01446					4.5	01 Sep 2018		
		Local	173,638.110	99.868364	173,409.54	105.120779	182,529.73	9,120.19	1.51
Original Face:		Base	3,000,000.000	99.868364	173,409.54	105.120779	182,529.73	9,120.19	1.51
313379S75	FEDERAL HOME LOAN BANK BONDS 06/22 2.5					2.5	27 Jun 2022		
		Local	400,000.000	100.000000	400,000.00	100.010000	400,040.00	40.00	3.30
		Base		100.000000	400,000.00	100.010000	400,040.00	40.00	3.30
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.004400	1,000,044.00	44.00	8.26
		Base		100.000000	1,000,000.00	100.004400	1,000,044.00	44.00	8.26
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,696,560.800	100.161130	1,699,294.47	98.877800	1,677,521.99	-21,772.48	13.85
Original Face:		Base	2,000,000.000	100.161130	1,699,294.47	98.877800	1,677,521.99	-21,772.48	13.85
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	99.538800	746,541.00	-3,459.00	6.16
		Base		100.000000	750,000.00	99.538800	746,541.00	-3,459.00	6.16
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	161,493.730	101.099213	163,268.89	103.508900	167,160.38	3,891.49	1.38
Original Face:		Base	648,587.000	101.099213	163,268.89	103.508900	167,160.38	3,891.49	1.38
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	441,940.920	103.433672	457,115.72	105.810000	467,617.69	10,501.97	3.86
Original Face:		Base	500,000.000	103.433672	457,115.72	105.810000	467,617.69	10,501.97	3.86
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	319,588.940	102.434408	327,369.04	105.792181	338,100.11	10,731.07	2.79
Original Face:		Base	495,228.000	102.434408	327,369.04	105.792181	338,100.11	10,731.07	2.79
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	99,506.980	102.564966	102,059.30	111.478400	110,928.79	8,869.49	0.92
Original Face:		Base	1,000,000.000	102.564966	102,059.30	111.478400	110,928.79	8,869.49	0.92
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	195,773.780	101.874291	199,443.15	105.801193	207,130.99	7,687.84	1.71
Original Face:		Base	1,675,000.000	101.874291	199,443.15	105.801193	207,130.99	7,687.84	1.71

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	208,772.980	102.057948	213,069.42	106.934700	223,250.76	10,181.34	1.84
Original Face:		Base	877,500.000	102.057948	213,069.42	106.934700	223,250.76	10,181.34	1.84
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	68,912.440	101.032310	69,623.83	102.202300	70,430.10	806.27	0.58
Original Face:		Base	400,000.000	101.032310	69,623.83	102.202300	70,430.10	806.27	0.58
US DOLLAR Total									
		Local	5,516,188.680		5,554,653.36		5,591,295.54	36,642.18	46.16
Original Face:		Base	10,596,315.000		5,554,653.36		5,591,295.54	36,642.18	46.16
FIXED INCOME Total									
		Base	5,516,188.680		5,554,653.36		5,591,295.54	36,642.18	46.16
Original Face:			10,596,315.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *January 31, 2015* *View Date:* *February 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									
		12,033,191.492	Base		12,076,590.21		12,113,235.19	36,644.98	100.00
Original Face:		10,596,315.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		259,754.670	Local	1.000000	259,754.67	1.000000	259,754.67	0.00	0.08
			Base	1.000000	259,754.67	1.000000	259,754.67	0.00	0.08
US DOLLAR Total									
		259,754.670	Local		259,754.67		259,754.67	0.00	0.08
			Base		259,754.67		259,754.67	0.00	0.08
CASH Total									
		259,754.670	Base		259,754.67		259,754.67	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NHT6	ROYAL BK OF CANADA					0.5832	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	99.910000	1,998,200.00	-1,800.00	0.59
			Base	100.000000	2,000,000.00	99.910000	1,998,200.00	-1,800.00	0.59
979QHR003	SOUTH STREET REPO					0.16	02 Feb 2015		
		17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	4.98
			Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	4.98
US DOLLAR Total									
		19,000,000.000	Local		19,000,000.00		18,998,200.00	-1,800.00	5.57
			Base		19,000,000.00		18,998,200.00	-1,800.00	5.57
CASH EQUIVALENT Total									
		19,000,000.000	Base		19,000,000.00		18,998,200.00	-1,800.00	5.57
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.468353	2,009,367.06	103.461700	2,069,234.00	59,866.94	0.61
		Base		100.468353	2,009,367.06	103.461700	2,069,234.00	59,866.94	0.61
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	102.103590	5,105,179.52	102.228500	5,111,425.00	6,245.48	1.50
		Base		102.103590	5,105,179.52	102.228500	5,111,425.00	6,245.48	1.50
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8229	22 May 2018		
		Local	5,000,000.000	100.025991	5,001,299.57	100.031400	5,001,570.00	270.43	1.47
		Base		100.025991	5,001,299.57	100.031400	5,001,570.00	270.43	1.47
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.63235	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.603900	4,980,195.00	-19,805.00	1.46
		Base		100.000000	5,000,000.00	99.603900	4,980,195.00	-19,805.00	1.46
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	2,500,000.000	111.258012	2,781,450.30	112.278200	2,806,955.00	25,504.70	0.82
		Base		111.258012	2,781,450.30	112.278200	2,806,955.00	25,504.70	0.82
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5665	15 Sep 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.147000	3,004,410.00	4,410.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.147000	3,004,410.00	4,410.00	0.88
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	2,000,000.000	99.937597	1,998,751.94	100.289600	2,005,792.00	7,040.06	0.59
		Base		99.937597	1,998,751.94	100.289600	2,005,792.00	7,040.06	0.59
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.2546	26 Sep 2016		
		Local	5,000,000.000	99.979656	4,998,982.79	99.110100	4,955,505.00	-43,477.79	1.45
		Base		99.979656	4,998,982.79	99.110100	4,955,505.00	-43,477.79	1.45
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	13,000,000.000	101.479788	13,192,372.49	100.717000	13,093,210.00	-99,162.49	3.84
		Base		101.479788	13,192,372.49	100.717000	13,093,210.00	-99,162.49	3.84
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5329	23 May 2017		
		Local	2,530,000.000	96.929972	2,452,328.28	99.460200	2,516,343.06	64,014.78	0.74
		Base		96.929972	2,452,328.28	99.460200	2,516,343.06	64,014.78	0.74

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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
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.6465	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.652000	3,019,560.00	19,560.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.652000	3,019,560.00	19,560.00	0.88
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.990716	1,999,814.31	99.610300	1,992,206.00	-7,608.31	0.58
		Base		99.990716	1,999,814.31	99.610300	1,992,206.00	-7,608.31	0.58
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.919490	1,998,389.80	101.398900	2,027,978.00	29,588.20	0.59
		Base		99.919490	1,998,389.80	101.398900	2,027,978.00	29,588.20	0.59
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4021	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.054300	5,002,715.00	2,715.00	1.47
		Base		100.000000	5,000,000.00	100.054300	5,002,715.00	2,715.00	1.47
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8546	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.59
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.59
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.987825	1,999,756.50	101.044200	2,020,884.00	21,127.50	0.59
		Base		99.987825	1,999,756.50	101.044200	2,020,884.00	21,127.50	0.59
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.5165	15 May 2036		
		Local	1,102,949.760	100.055196	1,103,558.54	100.403495	1,107,400.11	3,841.57	0.32
Original Face:		Base	16,000,000.000	100.055196	1,103,558.54	100.403495	1,107,400.11	3,841.57	0.32
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,269,001.600	101.565752	4,335,843.57	101.385220	4,328,136.66	-7,706.91	1.27
Original Face:		Base	5,000,000.000	101.565752	4,335,843.57	101.385220	4,328,136.66	-7,706.91	1.27
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,741,171.700	105.664418	9,236,308.24	104.111100	9,100,530.01	-135,778.23	2.67
Original Face:		Base	10,000,000.000	105.664418	9,236,308.24	104.111100	9,100,530.01	-135,778.23	2.67
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	120.955531	3,023,888.27	128.647100	3,216,177.50	192,289.23	0.94
		Base		120.955531	3,023,888.27	128.647100	3,216,177.50	192,289.23	0.94

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31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	119.760753	2,994,018.82	126.219800	3,155,495.00	161,476.18	0.92
		Base		119.760753	2,994,018.82	126.219800	3,155,495.00	161,476.18	0.92
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	100.011100	5,000,555.00	555.00	1.47
		Base		100.000000	5,000,000.00	100.011100	5,000,555.00	555.00	1.47
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	100.009100	2,000,182.00	182.00	0.59
		Base		100.000000	2,000,000.00	100.009100	2,000,182.00	182.00	0.59
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	100.014700	3,250,477.75	477.75	0.95
		Base		100.000000	3,250,000.00	100.014700	3,250,477.75	477.75	0.95
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	100.007800	2,000,156.00	156.00	0.59
		Base		100.000000	2,000,000.00	100.007800	2,000,156.00	156.00	0.59
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.004400	1,000,044.00	44.00	0.29
		Base		100.000000	1,000,000.00	100.004400	1,000,044.00	44.00	0.29
3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.008300	2,000,166.00	166.00	0.59
		Base		100.000000	2,000,000.00	100.008300	2,000,166.00	166.00	0.59
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.756400	4,987,820.00	-12,180.00	1.46
		Base		100.000000	5,000,000.00	99.756400	4,987,820.00	-12,180.00	1.46
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.66825	25 Jun 2022		
		Local	2,913,577.520	100.000000	2,913,577.52	100.384600	2,924,783.14	11,205.62	0.86
Original Face:		Base	3,000,000.000	100.000000	2,913,577.52	100.384600	2,924,783.14	11,205.62	0.86
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.336999	5,066,849.97	102.728200	5,136,410.00	69,560.03	1.51
Original Face:		Base	5,000,000.000	101.336999	5,066,849.97	102.728200	5,136,410.00	69,560.03	1.51

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3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.963635	2,019,272.70	101.495600	2,029,912.00	10,639.30	0.59
Original Face:		Base	2,000,000.000	100.963635	2,019,272.70	101.495600	2,029,912.00	10,639.30	0.59
3136FT4X4	FANNIE MAE NOTES 09/24 3					3.0	27 Sep 2024		
		Local	2,480,000.000	100.000000	2,480,000.00	100.315800	2,487,831.84	7,831.84	0.73
		Base		100.000000	2,480,000.00	100.315800	2,487,831.84	7,831.84	0.73
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.538800	995,388.00	-4,612.00	0.29
		Base		100.000000	1,000,000.00	99.538800	995,388.00	-4,612.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,958,528.350	100.925741	2,985,916.65	100.614800	2,976,717.38	-9,199.27	0.87
Original Face:		Base	5,000,000.000	100.925741	2,985,916.65	100.614800	2,976,717.38	-9,199.27	0.87
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	104.718035	5,235,901.76	106.477600	5,323,880.00	87,978.24	1.56
Original Face:		Base	5,000,000.000	104.718035	5,235,901.76	106.477600	5,323,880.00	87,978.24	1.56
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	105.153073	3,154,592.20	105.316900	3,159,507.00	4,914.80	0.93
Original Face:		Base	3,000,000.000	105.153073	3,154,592.20	105.316900	3,159,507.00	4,914.80	0.93
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.829535	5,666,813.58	102.061030	5,679,696.26	12,882.68	1.66
Original Face:		Base	5,565,000.000	101.829535	5,666,813.58	102.061030	5,679,696.26	12,882.68	1.66
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.990907	4,808,171.34	108.037500	4,855,205.25	47,033.91	1.42
Original Face:		Base	4,494,000.000	106.990907	4,808,171.34	108.037500	4,855,205.25	47,033.91	1.42
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.354765	796,428.84	101.179510	802,974.13	6,545.29	0.24
Original Face:		Base	2,000,000.000	100.354765	796,428.84	101.179510	802,974.13	6,545.29	0.24
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,076,922.600	100.454357	3,090,902.81	99.548200	3,063,021.06	-27,881.75	0.90
Original Face:		Base	5,000,000.000	100.454357	3,090,902.81	99.548200	3,063,021.06	-27,881.75	0.90

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3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.765794	863,252.33	101.751500	863,131.08	-121.25	0.25
Original Face:		Base	10,630,000.000	101.765794	863,252.33	101.751500	863,131.08	-121.25	0.25
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	9,484,150.380	100.459874	9,527,765.50	98.703800	9,361,216.82	-166,548.68	2.74
Original Face:		Base	14,878,168.000	100.459874	9,527,765.50	98.703800	9,361,216.82	-166,548.68	2.74
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.916141	4,945,807.07	104.250400	5,212,520.00	266,712.93	1.53
Original Face:		Base	5,000,000.000	98.916141	4,945,807.07	104.250400	5,212,520.00	266,712.93	1.53
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,155,037.050	99.546205	4,136,181.70	100.806500	4,188,547.42	52,365.72	1.23
Original Face:		Base	5,000,000.000	99.546205	4,136,181.70	100.806500	4,188,547.42	52,365.72	1.23
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.531336	5,076,566.78	104.101300	5,205,065.00	128,498.22	1.53
Original Face:		Base	5,000,000.000	101.531336	5,076,566.78	104.101300	5,205,065.00	128,498.22	1.53
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.703029	5,185,151.47	104.541700	5,227,085.00	41,933.53	1.53
Original Face:		Base	5,000,000.000	103.703029	5,185,151.47	104.541700	5,227,085.00	41,933.53	1.53
31381NCT8	FNMA POOL 465482 FN 07/15 FIXED 2.96					2.96	01 Jul 2015		
		Local	0.000	0.000000	-103.06	0.000000	0.00	103.06	0.00
		Base		0.000000	-103.06	0.000000	0.00	103.06	0.00
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,965,980.400	104.423320	4,141,408.39	106.224268	4,212,833.65	71,425.26	1.23
Original Face:		Base	5,000,000.000	104.423320	4,141,408.39	106.224268	4,212,833.65	71,425.26	1.23
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,788,718.050	101.810100	1,821,095.63	101.959848	1,823,774.20	2,678.57	0.53
Original Face:		Base	1,800,000.000	101.810100	1,821,095.63	101.959848	1,823,774.20	2,678.57	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	869,310.300	106.869927	929,031.28	109.518600	952,056.47	23,025.19	0.28
Original Face:		Base	10,000,000.000	106.869927	929,031.28	109.518600	952,056.47	23,025.19	0.28

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.740500	6,524,430.00	110.051500	6,603,090.00	78,660.00	1.94
Original Face:		Base	6,000,000.000	108.740500	6,524,430.00	110.051500	6,603,090.00	78,660.00	1.94
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,682,909.110	107.437705	5,031,210.08	105.777900	4,953,482.92	-77,727.16	1.45
Original Face:		Base	5,568,000.000	107.437705	5,031,210.08	105.777900	4,953,482.92	-77,727.16	1.45
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	873,317.650	106.365351	928,907.38	106.774400	932,479.68	3,572.30	0.27
Original Face:		Base	5,000,000.000	106.365351	928,907.38	106.774400	932,479.68	3,572.30	0.27
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.985296	1,999,705.92	100.089100	2,001,782.00	2,076.08	0.59
Original Face:		Base	2,000,000.000	99.985296	1,999,705.92	100.089100	2,001,782.00	2,076.08	0.59
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	4,347,805.260	99.998016	4,347,718.98	100.002980	4,347,934.82	215.84	1.27
Original Face:		Base	5,000,000.000	99.998016	4,347,718.98	100.002980	4,347,934.82	215.84	1.27
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6165	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.885700	2,996,571.00	-3,429.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.885700	2,996,571.00	-3,429.00	0.88
36159LBS4	GE DEALER FLOORPLAN MASTER NOT GEDFT 2012 1 A					0.738	20 Feb 2017		
		Local	4,000,000.000	100.203064	4,008,122.56	100.007000	4,000,280.00	-7,842.56	1.17
Original Face:		Base	4,000,000.000	100.203064	4,008,122.56	100.007000	4,000,280.00	-7,842.56	1.17
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.905298	4,995,264.92	101.137700	5,056,885.00	61,620.08	1.48
		Base		99.905298	4,995,264.92	101.137700	5,056,885.00	61,620.08	1.48
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2406	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.462000	4,018,480.00	18,480.00	1.18
		Base		100.000000	4,000,000.00	100.462000	4,018,480.00	18,480.00	1.18
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4561	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	99.791100	4,989,555.00	-10,445.00	1.46
		Base		100.000000	5,000,000.00	99.791100	4,989,555.00	-10,445.00	1.46

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38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	104.042635	5,202,131.76	105.497400	5,274,870.00	72,738.24	1.55
Original Face:		Base	5,000,000.000	104.042635	5,202,131.76	105.497400	5,274,870.00	72,738.24	1.55
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	109.684392	3,290,531.75	114.141500	3,424,245.00	133,713.25	1.00
		Base		109.684392	3,290,531.75	114.141500	3,424,245.00	133,713.25	1.00
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.990526	4,999,526.28	100.054620	5,002,731.00	3,204.72	1.47
Original Face:		Base	5,000,000.000	99.990526	4,999,526.28	100.054620	5,002,731.00	3,204.72	1.47
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.888166	3,026,644.99	102.056900	3,061,707.00	35,062.01	0.90
		Base		100.888166	3,026,644.99	102.056900	3,061,707.00	35,062.01	0.90
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.822038	1,996,440.76	101.053200	2,021,064.00	24,623.24	0.59
		Base		99.822038	1,996,440.76	101.053200	2,021,064.00	24,623.24	0.59
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.277700	3,008,331.00	8,331.00	0.88
		Base		100.000000	3,000,000.00	100.277700	3,008,331.00	8,331.00	0.88
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.123227	5,006,161.36	100.338000	5,016,900.00	10,738.64	1.47
		Base		100.123227	5,006,161.36	100.338000	5,016,900.00	10,738.64	1.47
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27018	15 Dec 2044		
		Local	4,800,000.000	107.758376	5,172,402.06	103.001600	4,944,076.80	-228,325.26	1.45
Original Face:		Base	4,800,000.000	107.758376	5,172,402.06	103.001600	4,944,076.80	-228,325.26	1.45
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.693478	4,984,673.92	100.609100	5,030,455.00	45,781.08	1.47
		Base		99.693478	4,984,673.92	100.609100	5,030,455.00	45,781.08	1.47
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	7,000,000.000	96.897015	6,782,791.05	99.540900	6,967,863.00	185,071.95	2.04
		Base		96.897015	6,782,791.05	99.540900	6,967,863.00	185,071.95	2.04

& 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
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.899964	4,994,998.19	100.144100	5,007,205.00	12,206.81	1.47
		Base		99.899964	4,994,998.19	100.144100	5,007,205.00	12,206.81	1.47
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	109.847040	1,795,999.10	111.592900	1,824,543.92	28,544.82	0.53
		Base		109.847040	1,795,999.10	111.592900	1,824,543.92	28,544.82	0.53
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.876753	2,996,302.60	102.533100	3,075,993.00	79,690.40	0.90
		Base		99.876753	2,996,302.60	102.533100	3,075,993.00	79,690.40	0.90
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	1,283,000.000	101.132877	1,297,534.81	101.124800	1,297,431.18	-103.63	0.38
		Base		101.132877	1,297,534.81	101.124800	1,297,431.18	-103.63	0.38
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.504142	2,985,124.26	102.582100	3,077,463.00	92,338.74	0.90
		Base		99.504142	2,985,124.26	102.582100	3,077,463.00	92,338.74	0.90
78008SVU7	ROYAL BANK OF CANADA UNSECURED 05/20 VAR					0.6316	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.450900	2,923,527.00	-76,473.00	0.86
		Base		100.000000	3,000,000.00	97.450900	2,923,527.00	-76,473.00	0.86
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.2665	15 Dec 2021		
		Local	1,153,577.340	100.000000	1,153,577.34	100.285700	1,156,873.11	3,295.77	0.34
	Original Face:	Base	5,000,000.000	100.000000	1,153,577.34	100.285700	1,156,873.11	3,295.77	0.34
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.44825	25 Sep 2019		
		Local	1,537,549.960	100.000000	1,537,549.96	99.882100	1,535,737.19	-1,812.77	0.45
	Original Face:	Base	2,000,000.000	100.000000	1,537,549.96	99.882100	1,535,737.19	-1,812.77	0.45
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.840461	2,995,213.84	100.950100	3,028,503.00	33,289.16	0.89
		Base		99.840461	2,995,213.84	100.950100	3,028,503.00	33,289.16	0.89
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6721	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.017000	5,000,850.00	850.00	1.47
		Base		100.000000	5,000,000.00	100.017000	5,000,850.00	850.00	1.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.987280	3,999,491.19	99.849200	3,993,968.00	-5,523.19	1.17
Original Face:		Base	4,000,000.000	99.987280	3,999,491.19	99.849200	3,993,968.00	-5,523.19	1.17
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.969018	4,998,450.90	100.485000	5,024,250.00	25,799.10	1.47
		Base		99.969018	4,998,450.90	100.485000	5,024,250.00	25,799.10	1.47
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5046	30 Oct 2017		
		Local	4,000,000.000	99.846789	3,993,871.56	99.292600	3,971,704.00	-22,167.56	1.16
		Base		99.846789	3,993,871.56	99.292600	3,971,704.00	-22,167.56	1.16
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.977740	4,998,887.02	100.289100	5,014,455.00	15,567.98	1.47
		Base		99.977740	4,998,887.02	100.289100	5,014,455.00	15,567.98	1.47
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	103.034217	3,091,026.50	104.105600	3,123,168.00	32,141.50	0.92
		Base		103.034217	3,091,026.50	104.105600	3,123,168.00	32,141.50	0.92
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6233	15 Oct 2016		
		Local	5,000,000.000	97.309663	4,865,483.17	99.706500	4,985,325.00	119,841.83	1.46
		Base		97.309663	4,865,483.17	99.706500	4,985,325.00	119,841.83	1.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.132600	5,006,630.00	6,630.00	1.47
		Base		100.000000	5,000,000.00	100.132600	5,006,630.00	6,630.00	1.47
US DOLLAR Total									
		Local	315,099,393.920		320,326,068.67		321,937,087.41	1,611,018.74	94.36
Original Face:		Base	195,735,168.000		320,326,068.67		321,937,087.41	1,611,018.74	94.36
FIXED INCOME Total									
		Base	315,099,393.920		320,326,068.67		321,937,087.41	1,611,018.74	94.36
Original Face:			195,735,168.000						

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Holdings

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

As of: *January 31, 2015* *View Date:* *February 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *January 31, 2015* *View Date:* *February 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									
		334,359,148.590	Base		339,585,823.34		341,195,042.08	1,609,218.74	100.00
Original Face:		195,735,168.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	35,140.230	1.000000	35,140.23	1.000000	35,140.23	0.00	0.00
		Base		1.000000	35,140.23	1.000000	35,140.23	0.00	0.00
US DOLLAR Total									
		Local	35,140.230		35,140.23		35,140.23	0.00	0.00
		Base			35,140.23		35,140.23	0.00	0.00
CASH Total									
		Base	35,140.230		35,140.23		35,140.23	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1PJ2	ABBEY NATIONAL NA LL					0.26	18 Feb 2015		
		Local	7,460,000.000	99.987722	7,459,084.08	99.987722	7,459,084.08	0.00	0.69
		Base		99.987722	7,459,084.08	99.987722	7,459,084.08	0.00	0.69
06743CUH3	BARCLAYS U.S. FDG LLC					0.39	17 Jul 2015		
		Local	30,000,000.000	99.820167	29,946,050.00	99.908620	29,972,586.00	26,536.00	2.78
		Base		99.820167	29,946,050.00	99.908620	29,972,586.00	26,536.00	2.78
15060YS50	CEDAR SPRING CPTL CO					0.34	05 May 2015		
		Local	40,000,000.000	99.912167	39,964,866.67	99.940630	39,976,252.00	11,385.33	3.71
		Base		99.912167	39,964,866.67	99.940630	39,976,252.00	11,385.33	3.71
2063C1U65	CONCORD MIN CPTL CO					0.32	06 Jul 2015		
		Local	40,000,000.000	99.862222	39,944,888.89	99.862770	39,945,108.00	219.11	3.71
		Base		99.862222	39,944,888.89	99.862770	39,945,108.00	219.11	3.71
2284K1R70	CROWN POINT CAP CO.					0.28	07 Apr 2015		
		Local	5,000,000.000	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	0.46
		Base		99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MP24	GOTHAM FDG CORP					0.16	02 Feb 2015		
		40,000,000.000	Local	99.999556	39,999,822.22	99.999556	39,999,822.22	0.00	3.71
			Base	99.999556	39,999,822.22	99.999556	39,999,822.22	0.00	3.71
45779QP91	INSTITUTIONAL SECURED					0.38	09 Feb 2015		
		10,000,000.000	Local	99.991556	9,999,155.55	99.991556	9,999,155.55	0.00	0.93
			Base	99.991556	9,999,155.55	99.991556	9,999,155.55	0.00	0.93
52952MU65	LEXINGTN PKR CAP CO LL					0.34	06 Jul 2015		
		10,000,000.000	Local	99.853611	9,985,361.11	99.870480	9,987,048.00	1,686.89	0.93
			Base	99.853611	9,985,361.11	99.870480	9,987,048.00	1,686.89	0.93
5766P1SJ1	MATCHPOINT MASTER TR					0.31	18 May 2015		
		31,398,000.000	Local	99.908722	31,369,340.60	99.928600	31,375,581.83	6,241.23	2.91
			Base	99.908722	31,369,340.60	99.928600	31,375,581.83	6,241.23	2.91
78009NHT6	ROYAL BK OF CANADA					0.5832	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.13	99.910000	9,933,086.17	-8,947.96	0.92
			Base	100.000001	9,942,034.13	99.910000	9,933,086.17	-8,947.96	0.92
912828UK4	WI TREASURY SEC. 01/15 0.25					0.25	31 Jan 2015		
		4,322,624.000	Local	100.000000	4,322,624.00	100.000000	4,322,624.00	0.00	0.40
			Base	100.000000	4,322,624.00	100.000000	4,322,624.00	0.00	0.40
979QHR003	SOUTH STREET REPO					0.16	02 Feb 2015		
		44,000,000.000	Local	100.000000	44,000,000.00	100.000000	44,000,000.00	0.00	4.09
			Base	100.000000	44,000,000.00	100.000000	44,000,000.00	0.00	4.09
US DOLLAR Total									
		272,122,658.000	Local		271,930,699.47		271,967,820.07	37,120.60	25.26
			Base		271,930,699.47		271,967,820.07	37,120.60	25.26
CASH EQUIVALENT Total									
		272,122,658.000	Base		271,930,699.47		271,967,820.07	37,120.60	25.26

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6181	12 Feb 2016		
		Local	4,322,624.000	99.999994	4,322,623.73	100.026400	4,323,765.17	1,141.44	0.40
		Base		99.999994	4,322,623.73	100.026400	4,323,765.17	1,141.44	0.40
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.99185	06 Nov 2015		
		Local	6,483,935.000	100.000003	6,483,935.18	100.331600	6,505,435.73	21,500.55	0.60
		Base		100.000003	6,483,935.18	100.331600	6,505,435.73	21,500.55	0.60
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3165	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	99.966900	4,321,192.76	-1,430.79	0.40
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	99.966900	4,321,192.76	-1,430.79	0.40
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.267074	2,167,084.30	100.484000	2,171,772.75	4,688.45	0.20
		Base		100.267074	2,167,084.30	100.484000	2,171,772.75	4,688.45	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000023	598,683.14	100.032000	598,874.58	191.44	0.06
		Base		100.000023	598,683.14	100.032000	598,874.58	191.44	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5665	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.147000	6,493,466.70	9,531.38	0.60
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.147000	6,493,466.70	9,531.38	0.60
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.937591	4,319,926.29	100.289600	4,335,142.32	15,216.03	0.40
		Base		99.937591	4,319,926.29	100.289600	4,335,142.32	15,216.03	0.40
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	6,200,000.000	101.592815	6,298,754.50	100.717000	6,244,454.00	-54,300.50	0.58
		Base		101.592815	6,298,754.50	100.717000	6,244,454.00	-54,300.50	0.58
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.948211	3,456,308.09	102.472500	3,543,600.50	87,292.41	0.33
		Base		99.948211	3,456,308.09	102.472500	3,543,600.50	87,292.41	0.33
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999991	2,161,311.81	101.010200	2,183,145.57	21,833.76	0.20
		Base		99.999991	2,161,311.81	101.010200	2,183,145.57	21,833.76	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
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	113.125498	3,227,393.53	112.775500	3,217,408.33	-9,985.20	0.30
		Base		113.125498	3,227,393.53	112.775500	3,217,408.33	-9,985.20	0.30
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.995931	1,728,978.64	100.030900	1,729,583.28	604.64	0.16
Original Face:		Base	1,729,049.000	99.995931	1,728,978.64	100.030900	1,729,583.28	604.64	0.16
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	104.372905	712,840.85	105.688800	721,828.08	8,987.23	0.07
		Base		104.372905	712,840.85	105.688800	721,828.08	8,987.23	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5329	23 May 2017		
		Local	8,336,180.000	99.204117	8,269,833.76	99.460200	8,291,181.30	21,347.54	0.77
		Base		99.204117	8,269,833.76	99.460200	8,291,181.30	21,347.54	0.77
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,780,722.000	99.994830	7,780,319.71	100.592800	7,826,846.12	46,526.41	0.73
Original Face:		Base	7,780,722.000	99.994830	7,780,319.71	100.592800	7,826,846.12	46,526.41	0.73
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.919311	3,455,308.69	101.398900	3,506,474.35	51,165.66	0.33
		Base		99.919311	3,455,308.69	101.398900	3,506,474.35	51,165.66	0.33
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.994071	1,296,710.11	100.477000	1,302,972.67	6,262.56	0.12
Original Face:		Base	1,296,787.000	99.994071	1,296,710.11	100.477000	1,302,972.67	6,262.56	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.991864	6,051,180.63	99.810100	6,040,180.87	-10,999.76	0.56
Original Face:		Base	6,051,673.000	99.991864	6,051,180.63	99.810100	6,040,180.87	-10,999.76	0.56
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	7,983,948.330	100.000000	7,983,948.33	99.992800	7,983,373.49	-574.84	0.74
Original Face:		Base	12,000,000.000	100.000000	7,983,948.33	99.992800	7,983,373.49	-574.84	0.74
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.679531	2,175,998.79	102.074700	2,206,152.74	30,153.95	0.20
		Base		100.679531	2,175,998.79	102.074700	2,206,152.74	30,153.95	0.20

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161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.2965	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	99.949800	3,931,612.77	-1,974.66	0.37
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	99.949800	3,931,612.77	-1,974.66	0.37
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4021	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.054300	5,002,715.00	2,715.00	0.46
		Base		100.000000	5,000,000.00	100.054300	5,002,715.00	2,715.00	0.46
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.995913	8,644,893.64	99.995913	8,644,893.67	0.03	0.80
		Base		99.995913	8,644,893.64	99.995913	8,644,893.67	0.03	0.80
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6071	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.08	100.000000	8,645,247.00	-0.08	0.80
		Base		100.000001	8,645,247.08	100.000000	8,645,247.00	-0.08	0.80
205887BH4	CONAGRA FOODS INC SR UNSECURED 09/15 1.35					1.35	10 Sep 2015		
		Local	3,840,000.000	100.383118	3,854,711.72	100.386300	3,854,833.92	122.20	0.36
		Base		100.383118	3,854,711.72	100.386300	3,854,833.92	122.20	0.36
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.80
		Base		100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.80
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.987857	5,618,728.65	101.044200	5,678,088.89	59,360.24	0.53
		Base		99.987857	5,618,728.65	101.044200	5,678,088.89	59,360.24	0.53
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.963035	9,996,303.47	100.266500	10,026,650.00	30,346.53	0.93
		Base		99.963035	9,996,303.47	100.266500	10,026,650.00	30,346.53	0.93
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.000	99.994912	2,593,442.05	100.129800	2,596,940.46	3,498.41	0.24
Original Face:		Base	2,593,574.000	99.994912	2,593,442.05	100.129800	2,596,940.46	3,498.41	0.24
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5365	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.412500	3,472,363.50	14,264.66	0.32
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.412500	3,472,363.50	14,264.66	0.32

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254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6165	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.913300	6,046,426.17	-5,246.80	0.56
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	99.913300	6,046,426.17	-5,246.80	0.56
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.990457	6,051,095.48	100.056500	6,055,092.17	3,996.69	0.56
Original Face:		Base	6,051,673.000	99.990457	6,051,095.48	100.056500	6,055,092.17	3,996.69	0.56
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.609603	3,444,598.67	100.814700	3,486,272.13	41,673.46	0.32
		Base		99.609603	3,444,598.67	100.814700	3,486,272.13	41,673.46	0.32
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,240,638.800	102.476013	1,271,357.18	105.806850	1,312,680.83	41,323.65	0.12
Original Face:		Base	2,096,032.000	102.476013	1,271,357.18	105.806850	1,312,680.83	41,323.65	0.12
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.871372	4,748,769.89	102.391300	4,868,589.59	119,819.70	0.45
		Base		99.871372	4,748,769.89	102.391300	4,868,589.59	119,819.70	0.45
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	6,620,822.450	105.809014	7,005,426.98	106.390567	7,043,930.54	38,503.56	0.65
Original Face:		Base	8,645,247.000	105.809014	7,005,426.98	106.390567	7,043,930.54	38,503.56	0.65
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	2,871,311.810	105.685096	3,034,548.64	105.593768	3,031,926.33	-2,622.31	0.28
Original Face:		Base	4,322,624.000	105.685096	3,034,548.64	105.593768	3,031,926.33	-2,622.31	0.28
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1935	22 Sep 2015		
		Local	4,322,624.000	99.993908	4,322,360.65	100.060100	4,325,221.90	2,861.25	0.40
		Base		99.993908	4,322,360.65	100.060100	4,325,221.90	2,861.25	0.40
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	9,734,548.000	100.000000	9,734,548.00	99.875800	9,722,457.69	-12,090.31	0.90
		Base		100.000000	9,734,548.00	99.875800	9,722,457.69	-12,090.31	0.90
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000000	8,645,247.00	99.343100	8,588,456.37	-56,790.63	0.80
		Base		100.000000	8,645,247.00	99.343100	8,588,456.37	-56,790.63	0.80

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3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.00	99.506900	6,451,962.72	-31,972.28	0.60
		Base		100.000000	6,483,935.00	99.506900	6,451,962.72	-31,972.28	0.60
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	99.642900	9,505,932.66	-34,067.34	0.88
		Base		100.000000	9,540,000.00	99.642900	9,505,932.66	-34,067.34	0.88
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	100.000000	1,945,181.00	99.943000	1,944,072.25	-1,108.75	0.18
		Base		100.000000	1,945,181.00	99.943000	1,944,072.25	-1,108.75	0.18
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	99.949900	10,801,144.91	-5,414.09	1.00
		Base		100.000000	10,806,559.00	99.949900	10,801,144.91	-5,414.09	1.00
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.723400	17,242,668.49	-47,825.51	1.60
		Base		100.000000	17,290,494.00	99.723400	17,242,668.49	-47,825.51	1.60
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,049,015.000	103.519601	1,085,936.14	102.591400	1,076,199.17	-9,736.97	0.10
	Original Face:	Base	2,161,312.000	103.519601	1,085,936.14	102.591400	1,076,199.17	-9,736.97	0.10
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,669,447.300	100.165608	2,673,868.13	101.388900	2,706,523.25	32,655.12	0.25
	Original Face:	Base	4,322,624.000	100.165608	2,673,868.13	101.388900	2,706,523.25	32,655.12	0.25
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,104,435.680	101.845045	3,161,713.91	100.897900	3,132,310.41	-29,403.50	0.29
	Original Face:	Base	4,322,624.000	101.845045	3,161,713.91	100.897900	3,132,310.41	-29,403.50	0.29
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,781,705.250	101.967458	6,915,132.47	99.468400	6,745,653.70	-169,478.77	0.63
	Original Face:	Base	8,584,720.000	101.967458	6,915,132.47	99.468400	6,745,653.70	-169,478.77	0.63
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,046,494.840	100.997986	4,086,878.30	99.854300	4,040,599.10	-46,279.20	0.38
	Original Face:	Base	5,571,429.000	100.997986	4,086,878.30	99.854300	4,040,599.10	-46,279.20	0.38

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,867,006.650	101.777484	2,917,967.23	102.578500	2,940,932.42	22,965.19	0.27
	Original Face:	Base	4,322,624.000	101.777484	2,917,967.23	102.578500	2,940,932.42	22,965.19	0.27
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,389,560.210	100.996454	4,433,300.14	98.236400	4,312,145.93	-121,154.21	0.40
	Original Face:	Base	5,111,816.000	100.996454	4,433,300.14	98.236400	4,312,145.93	-121,154.21	0.40
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,363,556.370	99.580957	3,349,461.62	97.283200	3,272,175.27	-77,286.35	0.30
	Original Face:	Base	4,322,624.000	99.580957	3,349,461.62	97.283200	3,272,175.27	-77,286.35	0.30
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,453,141.310	101.878540	4,536,795.35	97.880100	4,358,739.17	-178,056.18	0.40
	Original Face:	Base	5,326,337.000	101.878540	4,536,795.35	97.880100	4,358,739.17	-178,056.18	0.40
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,363,556.370	100.405524	3,377,196.41	97.778700	3,288,841.69	-88,354.72	0.31
	Original Face:	Base	4,322,624.000	100.405524	3,377,196.41	97.778700	3,288,841.69	-88,354.72	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,142,989.750	100.845971	7,203,417.39	98.513000	7,036,773.49	-166,643.90	0.65
	Original Face:	Base	8,645,247.000	100.845971	7,203,417.39	98.513000	7,036,773.49	-166,643.90	0.65
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,707,101.060	100.509761	3,725,998.41	99.444900	3,686,522.94	-39,475.47	0.34
	Original Face:	Base	4,322,624.000	100.509761	3,725,998.41	99.444900	3,686,522.94	-39,475.47	0.34
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,882,118.280	102.016440	4,980,563.26	99.413400	4,853,479.77	-127,083.49	0.45
	Original Face:	Base	6,483,935.000	102.016440	4,980,563.26	99.413400	4,853,479.77	-127,083.49	0.45
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,354,877.790	99.805639	3,348,357.20	98.343100	3,299,290.82	-49,066.38	0.31
	Original Face:	Base	4,322,624.000	99.805639	3,348,357.20	98.343100	3,299,290.82	-49,066.38	0.31
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,714.00	100.109300	16,681,927.44	18,213.44	1.55
		Base		100.000000	16,663,714.00	100.109300	16,681,927.44	18,213.44	1.55

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	956,210.210	97.793787	935,114.18	100.870500	964,534.02	29,419.84	0.09
	Original Face:	Base	2,161,312.000	97.793787	935,114.18	100.870500	964,534.02	29,419.84	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,284,251.720	100.166263	2,288,049.59	100.673800	2,299,643.01	11,593.42	0.21
	Original Face:	Base	4,527,840.000	100.166263	2,288,049.59	100.673800	2,299,643.01	11,593.42	0.21
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,255,776.430	102.255561	1,284,101.23	104.871900	1,316,956.60	32,855.37	0.12
	Original Face:	Base	4,322,624.000	102.255561	1,284,101.23	104.871900	1,316,956.60	32,855.37	0.12
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,482,467.500	101.721559	3,542,420.23	102.920900	3,584,186.89	41,766.66	0.33
	Original Face:	Base	8,645,247.000	101.721559	3,542,420.23	102.920900	3,584,186.89	41,766.66	0.33
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,502,340.250	99.252635	1,491,112.29	100.374800	1,507,971.02	16,858.73	0.14
	Original Face:	Base	2,161,312.000	99.252635	1,491,112.29	100.374800	1,507,971.02	16,858.73	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,422,313.720	99.972088	1,421,916.72	101.791000	1,447,787.36	25,870.64	0.13
	Original Face:	Base	2,161,312.000	99.972088	1,421,916.72	101.791000	1,447,787.36	25,870.64	0.13
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,454,556.780	99.944263	1,453,746.06	100.198300	1,457,441.17	3,695.11	0.14
	Original Face:	Base	2,472,541.000	99.944263	1,453,746.06	100.198300	1,457,441.17	3,695.11	0.14
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.354756	1,721,331.06	101.179510	1,735,477.62	14,146.56	0.16
	Original Face:	Base	4,322,624.000	100.354756	1,721,331.06	101.179510	1,735,477.62	14,146.56	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,175,603.220	100.455158	5,199,160.41	99.150300	5,131,626.12	-67,534.29	0.48
	Original Face:	Base	6,483,935.000	100.455158	5,199,160.41	99.150300	5,131,626.12	-67,534.29	0.48
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,551,042.340	100.110104	4,556,053.23	97.396900	4,432,574.16	-123,479.07	0.41
	Original Face:	Base	5,619,411.000	100.110104	4,556,053.23	97.396900	4,432,574.16	-123,479.07	0.41

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,773,219.740	101.558689	3,832,032.51	97.285800	3,670,807.01	-161,225.50	0.34
Original Face:		Base	4,322,624.000	101.558689	3,832,032.51	97.285800	3,670,807.01	-161,225.50	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,704,632.320	100.029395	3,705,721.31	98.443200	3,646,958.60	-58,762.71	0.34
Original Face:		Base	4,322,624.000	100.029395	3,705,721.31	98.443200	3,646,958.60	-58,762.71	0.34
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,261,579.950	100.911443	9,345,993.96	99.938700	9,255,902.60	-90,091.36	0.86
Original Face:		Base	10,806,559.000	100.911443	9,345,993.96	99.938700	9,255,902.60	-90,091.36	0.86
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	8,980,330.610	100.579434	9,032,365.72	100.806500	9,052,756.98	20,391.26	0.84
Original Face:		Base	10,806,559.000	100.579434	9,032,365.72	100.806500	9,052,756.98	20,391.26	0.84
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,896,362.480	100.659017	3,922,040.19	99.708700	3,885,012.38	-37,027.81	0.36
Original Face:		Base	4,322,624.000	100.659017	3,922,040.19	99.708700	3,885,012.38	-37,027.81	0.36
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,789,716.350	99.882212	5,782,896.77	98.443900	5,699,622.57	-83,274.20	0.53
Original Face:		Base	6,483,935.000	99.882212	5,782,896.77	98.443900	5,699,622.57	-83,274.20	0.53
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,488,987.620	104.304662	5,725,270.00	103.637986	5,688,676.22	-36,593.78	0.53
Original Face:		Base	6,483,935.000	104.304662	5,725,270.00	103.637986	5,688,676.22	-36,593.78	0.53
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	70,352.450	99.580981	70,057.66	101.972200	71,739.94	1,682.28	0.01
Original Face:		Base	6,483,935.000	99.580981	70,057.66	101.972200	71,739.94	1,682.28	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,399,719.540	101.637636	1,422,641.85	103.991200	1,455,585.15	32,943.30	0.14
Original Face:		Base	33,932,595.000	101.637636	1,422,641.85	103.991200	1,455,585.15	32,943.30	0.14
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,647,939.890	106.870433	1,761,160.49	109.518600	1,804,800.70	43,640.21	0.17
Original Face:		Base	18,956,866.000	106.870433	1,761,160.49	109.518600	1,804,800.70	43,640.21	0.17

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,898,043.320	99.021100	1,879,463.37	103.744200	1,969,109.86	89,646.49	0.18
Original Face:		Base	4,322,624.000	99.021100	1,879,463.37	103.744200	1,969,109.86	89,646.49	0.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,132,506.980	106.365354	1,204,595.06	106.774400	1,209,227.53	4,632.47	0.11
Original Face:		Base	6,483,935.000	106.365354	1,204,595.06	106.774400	1,209,227.53	4,632.47	0.11
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.985294	4,321,987.85	100.089100	4,326,475.01	4,487.16	0.40
Original Face:		Base	4,322,624.000	99.985294	4,321,987.85	100.089100	4,326,475.01	4,487.16	0.40
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.986024	4,322,019.41	100.025400	4,323,721.50	1,702.09	0.40
Original Face:		Base	4,322,624.000	99.986024	4,322,019.41	100.025400	4,323,721.50	1,702.09	0.40
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	10,304,298.460	99.998016	10,304,094.06	100.002980	10,304,605.53	511.47	0.96
Original Face:		Base	11,850,000.000	99.998016	10,304,094.06	100.002980	10,304,605.53	511.47	0.96
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999506	9,999,950.62	100.081270	10,008,127.00	8,176.38	0.93
Original Face:		Base	10,000,000.000	99.999506	9,999,950.62	100.081270	10,008,127.00	8,176.38	0.93
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.988292	7,999,063.39	100.759860	8,060,788.80	61,725.41	0.75
Original Face:		Base	8,000,000.000	99.988292	7,999,063.39	100.759860	8,060,788.80	61,725.41	0.75
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.6465	15 May 2019		
		Local	3,025,836.480	100.000000	3,025,836.48	100.133900	3,029,888.08	4,051.60	0.28
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.133900	3,029,888.08	4,051.60	0.28
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6165	15 Mar 2020		
		Local	8,645,247.100	100.000000	8,645,247.10	99.885700	8,635,365.58	-9,881.52	0.80
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	99.885700	8,635,365.58	-9,881.52	0.80
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.992729	6,249,545.54	99.986750	6,249,171.88	-373.66	0.58
Original Face:		Base	6,250,000.000	99.992729	6,249,545.54	99.986750	6,249,171.88	-373.66	0.58

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36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	8,645,247.000	99.556564	8,606,910.84	100.068200	8,651,143.06	44,232.22	0.80
		Base		99.556564	8,606,910.84	100.068200	8,651,143.06	44,232.22	0.80
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0316	08 Feb 2016		
		Local	2,161,312.000	99.999994	2,161,311.86	100.656100	2,175,492.37	14,180.51	0.20
		Base		99.999994	2,161,311.86	100.656100	2,175,492.37	14,180.51	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.994029	864,473.38	100.248100	866,669.89	2,196.51	0.08
		Base		99.994029	864,473.38	100.248100	866,669.89	2,196.51	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5526	29 Jan 2016		
		Local	1,080,656.000	99.999994	1,080,655.93	99.892000	1,079,488.89	-1,167.04	0.10
		Base		99.999994	1,080,655.93	99.892000	1,079,488.89	-1,167.04	0.10
38141GGT5	GOLDMAN SACHS GROUP INC SR UNSECURED 05/15 3.3					3.3	03 May 2015		
		Local	19,992,000.000	100.690289	20,130,002.58	100.696600	20,131,264.27	1,261.69	1.87
		Base		100.690289	20,130,002.58	100.696600	20,131,264.27	1,261.69	1.87
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	4,322,624.000	100.607154	4,348,868.98	101.213200	4,375,066.07	26,197.09	0.41
		Base		100.607154	4,348,868.98	101.213200	4,375,066.07	26,197.09	0.41
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	37,158.340	100.143225	37,211.56	102.908200	38,238.98	1,027.42	0.00
Original Face:		Base	1,880,341.000	100.143225	37,211.56	102.908200	38,238.98	1,027.42	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,975,765.840	102.610602	6,131,769.31	99.056800	5,919,402.42	-212,366.89	0.55
Original Face:		Base	7,989,505.000	102.610602	6,131,769.31	99.056800	5,919,402.42	-212,366.89	0.55
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.990891	864,446.25	102.930100	889,856.45	25,410.20	0.08
		Base		99.990891	864,446.25	102.930100	889,856.45	25,410.20	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.666845	6,976,679.18	102.185000	7,152,950.00	176,270.82	0.66
		Base		99.666845	6,976,679.18	102.185000	7,152,950.00	176,270.82	0.66

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44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	10,000,000.000	99.996105	9,999,610.53	99.910900	9,991,090.00	-8,520.53	0.93
	Original Face:	Base	10,000,000.000	99.996105	9,999,610.53	99.910900	9,991,090.00	-8,520.53	0.93
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.990526	9,999,052.56	100.054620	10,005,462.00	6,409.44	0.93
	Original Face:	Base	10,000,000.000	99.990526	9,999,052.56	100.054620	10,005,462.00	6,409.44	0.93
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.949434	1,296,131.27	102.232200	1,325,733.88	29,602.61	0.12
		Base		99.949434	1,296,131.27	102.232200	1,325,733.88	29,602.61	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.20625	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.06	100.019000	8,646,889.60	1,642.54	0.80
		Base		100.000001	8,645,247.06	100.019000	8,646,889.60	1,642.54	0.80
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.292053	4,608,368.67	102.056900	4,689,462.51	81,093.84	0.44
		Base		100.292053	4,608,368.67	102.056900	4,689,462.51	81,093.84	0.44
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	1,512,918.000	100.000015	1,512,918.22	100.277700	1,517,119.37	4,201.15	0.14
		Base		100.000015	1,512,918.22	100.277700	1,517,119.37	4,201.15	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3721	22 Sep 2015		
		Local	7,638,076.000	99.985738	7,636,986.65	100.512200	7,677,198.23	40,211.58	0.71
		Base		99.985738	7,636,986.65	100.512200	7,677,198.23	40,211.58	0.71
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1561	25 Jan 2018		
		Local	3,509,970.000	100.205535	3,517,184.23	100.802200	3,538,126.98	20,942.75	0.33
		Base		100.205535	3,517,184.23	100.802200	3,538,126.98	20,942.75	0.33
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.896091	3,995,843.62	99.597600	3,983,904.00	-11,939.62	0.37
		Base		99.896091	3,995,843.62	99.597600	3,983,904.00	-11,939.62	0.37
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5706	13 Jun 2016		
		Local	4,322,624.000	99.342842	4,294,217.55	99.034900	4,280,906.36	-13,311.19	0.40
		Base		99.342842	4,294,217.55	99.034900	4,280,906.36	-13,311.19	0.40

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48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5329	23 Nov 2016		
		Local	4,322,624.000	99.954814	4,320,670.76	100.548900	4,346,350.88	25,680.12	0.40
		Base		99.954814	4,320,670.76	100.548900	4,346,350.88	25,680.12	0.40
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.942455	3,024,094.78	100.458700	3,039,715.51	15,620.73	0.28
		Base		99.942455	3,024,094.78	100.458700	3,039,715.51	15,620.73	0.28
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.913785	7,493,533.86	101.346200	7,600,965.00	107,431.14	0.71
		Base		99.913785	7,493,533.86	101.346200	7,600,965.00	107,431.14	0.71
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.693470	2,154,686.93	100.609100	2,174,476.55	19,789.62	0.20
		Base		99.693470	2,154,686.93	100.609100	2,174,476.55	19,789.62	0.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,161,312.000	99.943325	2,160,087.07	100.866500	2,180,039.77	19,952.70	0.20
		Base		99.943325	2,160,087.07	100.866500	2,180,039.77	19,952.70	0.20
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.60535	07 Jun 2017		
		Local	8,104,919.000	99.559723	8,069,234.93	99.540900	8,067,709.32	-1,525.61	0.75
		Base		99.559723	8,069,234.93	99.540900	8,067,709.32	-1,525.61	0.75
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	100.472269	1,346,341.46	100.670900	1,349,003.15	2,661.69	0.13
		Base		100.472269	1,346,341.46	100.670900	1,349,003.15	2,661.69	0.13
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.943446	3,024,124.76	102.481200	3,100,913.04	76,788.28	0.29
		Base		99.943446	3,024,124.76	102.481200	3,100,913.04	76,788.28	0.29
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.977805	6,482,495.90	100.406800	6,510,311.65	27,815.75	0.60
		Base		99.977805	6,482,495.90	100.406800	6,510,311.65	27,815.75	0.60
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4665	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.982000	6,050,583.67	-1,089.30	0.56
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	99.982000	6,050,583.67	-1,089.30	0.56

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65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.999104	5,999,946.24	100.095720	6,005,743.20	5,796.96	0.56
Original Face:		Base	6,000,000.000	99.999104	5,999,946.24	100.095720	6,005,743.20	5,796.96	0.56
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5661	28 Jan 2016		
		Local	2,161,312.000	99.999994	2,161,311.86	100.148000	2,164,510.74	3,198.88	0.20
		Base		99.999994	2,161,311.86	100.148000	2,164,510.74	3,198.88	0.20
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.913915	6,478,353.29	100.260200	6,500,806.20	22,452.91	0.60
		Base		99.913915	6,478,353.29	100.260200	6,500,806.20	22,452.91	0.60
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5406	15 Jun 2018		
		Local	4,322,624.000	99.999991	4,322,623.62	99.902200	4,318,396.47	-4,227.15	0.40
		Base		99.999991	4,322,623.62	99.902200	4,318,396.47	-4,227.15	0.40
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	100.891223	2,616,688.53	101.124800	2,622,746.52	6,057.99	0.24
		Base		100.891223	2,616,688.53	101.124800	2,622,746.52	6,057.99	0.24
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7326	30 Apr 2018		
		Local	8,645,247.000	99.758565	8,624,374.37	98.988900	8,557,834.91	-66,539.46	0.79
		Base		99.758565	8,624,374.37	98.988900	8,557,834.91	-66,539.46	0.79
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.76825	25 Nov 2027		
		Local	1,732,922.470	99.849184	1,730,308.94	99.760400	1,728,770.39	-1,538.55	0.16
Original Face:		Base	3,025,836.000	99.849184	1,730,308.94	99.760400	1,728,770.39	-1,538.55	0.16
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5665	15 Aug 2025		
		Local	730,966.330	100.000000	730,966.33	100.990100	738,203.63	7,237.30	0.07
Original Face:		Base	1,729,049.000	100.000000	730,966.33	100.990100	738,203.63	7,237.30	0.07
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.86825	25 Jan 2029		
		Local	1,474,708.380	100.000001	1,474,708.39	100.361300	1,480,036.50	5,328.11	0.14
Original Face:		Base	2,161,312.000	100.000001	1,474,708.39	100.361300	1,480,036.50	5,328.11	0.14
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.44825	25 Sep 2019		
		Local	1,661,562.360	100.000001	1,661,562.37	99.882100	1,659,603.38	-1,958.99	0.15
Original Face:		Base	2,161,312.000	100.000001	1,661,562.37	99.882100	1,659,603.38	-1,958.99	0.15

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78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.41825	25 Sep 2019		
		Local	7,147,787.830	100.000000	7,147,787.83	99.816500	7,134,671.64	-13,116.19	0.66
Original Face:		Base	7,348,460.000	100.000000	7,147,787.83	99.816500	7,134,671.64	-13,116.19	0.66
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.802108	6,986,147.59	103.059900	7,214,193.00	228,045.41	0.67
		Base		99.802108	6,986,147.59	103.059900	7,214,193.00	228,045.41	0.67
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.720160	862,105.71	101.421500	876,814.22	14,708.51	0.08
		Base		99.720160	862,105.71	101.421500	876,814.22	14,708.51	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.821845	6,917,529.17	100.731100	7,051,177.00	133,647.83	0.65
		Base		98.821845	6,917,529.17	100.731100	7,051,177.00	133,647.83	0.65
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.988102	5,999,286.11	100.028020	6,001,681.20	2,395.09	0.56
Original Face:		Base	6,000,000.000	99.988102	5,999,286.11	100.028020	6,001,681.20	2,395.09	0.56
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.832374	3,452,302.34	102.163400	3,532,911.51	80,609.17	0.33
		Base		99.832374	3,452,302.34	102.163400	3,532,911.51	80,609.17	0.33
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.969010	2,160,642.20	100.485000	2,171,794.36	11,152.16	0.20
		Base		99.969010	2,160,642.20	100.485000	2,171,794.36	11,152.16	0.20
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	2,161,312.000	99.693569	2,154,689.08	99.292600	2,146,022.88	-8,666.20	0.20
		Base		99.693569	2,154,689.08	99.292600	2,146,022.88	-8,666.20	0.20
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4826	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.08	99.927700	8,638,996.49	-6,250.59	0.80
		Base		100.000001	8,645,247.08	99.927700	8,638,996.49	-6,250.59	0.80
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.044043	10,004,404.27	102.320300	10,232,030.00	227,625.73	0.95
		Base		100.044043	10,004,404.27	102.320300	10,232,030.00	227,625.73	0.95

& 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
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	20,000,000.000	100.734624	20,146,924.74	100.734400	20,146,880.00	-44.74	1.87
		Base		100.734624	20,146,924.74	100.734400	20,146,880.00	-44.74	1.87
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.683024	9,968,302.37	100.375000	10,037,500.00	69,197.63	0.93
		Base		99.683024	9,968,302.37	100.375000	10,037,500.00	69,197.63	0.93
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.957406	4,320,782.81	100.078100	4,325,999.97	5,217.16	0.40
		Base		99.957406	4,320,782.81	100.078100	4,325,999.97	5,217.16	0.40
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.921125	4,319,214.54	100.082000	4,326,168.55	6,954.01	0.40
		Base		99.921125	4,319,214.54	100.082000	4,326,168.55	6,954.01	0.40
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.189847	2,143,802.07	99.273400	2,145,607.91	1,805.84	0.20
		Base		99.189847	2,143,802.07	99.273400	2,145,607.91	1,805.84	0.20
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.284505	19,856,901.09	101.671900	20,334,380.00	477,478.91	1.89
		Base		99.284505	19,856,901.09	101.671900	20,334,380.00	477,478.91	1.89
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.935250	19,987,049.90	100.109400	20,021,880.00	34,830.10	1.86
		Base		99.935250	19,987,049.90	100.109400	20,021,880.00	34,830.10	1.86
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.977740	19,995,548.06	100.289100	20,057,820.00	62,271.94	1.86
		Base		99.977740	19,995,548.06	100.289100	20,057,820.00	62,271.94	1.86
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.992046	6,483,419.62	99.881400	6,476,245.37	-7,174.25	0.60
Original Face:		Base	6,483,935.000	99.992046	6,483,419.62	99.881400	6,476,245.37	-7,174.25	0.60
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	112.017726	4,842,105.10	112.301500	4,854,371.59	12,266.49	0.45
		Base		112.017726	4,842,105.10	112.301500	4,854,371.59	12,266.49	0.45

& 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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8871	23 Apr 2018		
		Local	4,322,624.000	99.999991	4,322,623.63	100.132600	4,328,355.80	5,732.17	0.40
		Base		99.999991	4,322,623.63	100.132600	4,328,355.80	5,732.17	0.40
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5332	14 May 2018		
		Local	3,458,099.000	99.999996	3,458,098.87	99.934200	3,455,823.57	-2,275.30	0.32
		Base		99.999996	3,458,098.87	99.934200	3,455,823.57	-2,275.30	0.32
US DOLLAR Total									
		Local	800,880,298.850		803,779,633.38		804,774,444.60	994,811.22	74.74
	Original Face:	Base	436,815,190.000		803,779,633.38		804,774,444.60	994,811.22	74.74
FIXED INCOME Total									
		Base	800,880,298.850		803,779,633.38		804,774,444.60	994,811.22	74.74
	Original Face:		436,815,190.000						

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

Holdings

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

As of: *January 31, 2015* *View Date:* *February 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								
		1,073,038,097.080	Base	1,075,745,473.08		1,076,777,404.90	1,031,931.82	100.00
Original Face:		436,815,190.000						

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

Books Closed

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	107,408.170	Local	107,408.17	107,408.17	0.01	0.00		0.00
		Base	107,408.17	107,408.17	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	107,408.170	Local	107,408.17	107,408.17	0.01	0.00		0.00
		Base	107,408.17	107,408.17	0.01	0.00	0.00	0.00
EQUITY								
	19,157,974.950	Local	526,400,933.76	769,297,935.79	99.97	242,897,002.03		242,897,002.03
		Base	526,400,933.76	769,297,935.79	99.97	242,897,002.03	0.00	242,897,002.03
US DOLLAR Total								
	19,372,791.290	Local	526,615,750.10	769,512,752.13	100.00	242,897,002.03		242,897,002.03
		Base	526,615,750.10	769,512,752.13	100.00	242,897,002.03	0.00	242,897,002.03
FUND Total								
	19,372,791.290	Base	526,615,750.10	769,512,752.13	100.00	242,897,002.03	0.00	242,897,002.03

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	106,730.170	Local	106,730.17	106,730.17	0.02	0.00		0.00
		Base	106,730.17	106,730.17	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	4,936,165.780	Local	4,936,165.78	4,936,165.78	1.03	0.00		0.00
		Base	4,936,165.78	4,936,165.78	1.03	0.00	0.00	0.00
EQUITY								
	17,178,701.000	Local	368,241,939.36	473,982,671.26	98.95	105,740,731.90		105,740,731.90
		Base	368,241,939.36	473,982,671.26	98.95	105,740,731.90	0.00	105,740,731.90
US DOLLAR Total								
	22,221,596.950	Local	373,284,835.31	479,025,567.21	100.00	105,740,731.90		105,740,731.90
		Base	373,284,835.31	479,025,567.21	100.00	105,740,731.90	0.00	105,740,731.90
FUND Total								
	22,221,596.950	Base	373,284,835.31	479,025,567.21	100.00	105,740,731.90	0.00	105,740,731.90

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	2,895,591.600	Local	2,895,591.60	2,895,591.60	0.15	0.00		0.00
		Base	2,895,591.60	2,895,591.60	0.15	0.00	0.00	0.00
EQUITY								
	485,859.830	Local	485,859.83	485,859.83	0.03	0.00		0.00
		Base	485,859.83	485,859.83	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,749,838,785.320	Local	1,811,694,005.29	1,890,700,388.27	99.82	79,006,382.98		79,006,382.98
Original Face:	1,161,004,190.000	Base	1,811,694,005.29	1,890,700,388.27	99.82	79,006,382.98	0.00	79,006,382.98
US DOLLAR Total								
	1,753,220,236.750	Local	1,815,075,456.72	1,894,081,839.70	100.00	79,006,382.98		79,006,382.98
Original Face:	1,161,004,190.000	Base	1,815,075,456.72	1,894,081,839.70	100.00	79,006,382.98	0.00	79,006,382.98
FUND Total								
	1,753,220,236.750	Base	1,815,075,456.72	1,894,081,839.70	100.00	79,006,382.98	0.00	79,006,382.98
Original Face:	1,161,004,190.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	308,631.090	Local	308,631.09	308,631.09	0.12	0.00		0.00
		Base	308,631.09	308,631.09	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	93,500,000.000	Local	93,492,272.85	93,490,692.24	35.28	-1,580.61		-1,580.61
		Base	93,492,272.85	93,490,692.24	35.28	-1,580.61	0.00	-1,580.61
FIXED INCOME								
	167,191,825.890	Local	169,674,907.66	171,231,689.88	64.61	1,556,782.22		1,556,782.22
Original Face:	137,059,358.000	Base	169,674,907.66	171,231,689.88	64.61	1,556,782.22	0.00	1,556,782.22
US DOLLAR Total								
	261,000,456.980	Local	263,475,811.60	265,031,013.21	100.00	1,555,201.61		1,555,201.61
Original Face:	137,059,358.000	Base	263,475,811.60	265,031,013.21	100.00	1,555,201.61	0.00	1,555,201.61
FUND Total								
	261,000,456.980	Base	263,475,811.60	265,031,013.21	100.00	1,555,201.61	0.00	1,555,201.61
Original Face:	137,059,358.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	962,507.720	Local	962,507.72	962,507.72	0.66	0.00		0.00
		Base	962,507.72	962,507.72	0.66	0.00	0.00	0.00
CASH EQUIVALENT								
	22,880,415.320	Local	22,882,052.31	22,882,052.31	15.67	0.00		0.00
		Base	22,882,052.31	22,882,052.31	15.67	0.00	0.00	0.00
FIXED INCOME								
	118,565,068.340	Local	121,680,843.68	122,159,607.59	83.67	478,763.91		478,763.91
Original Face:	106,556,139.000	Base	121,680,843.68	122,159,607.59	83.67	478,763.91	0.00	478,763.91
US DOLLAR Total								
	142,407,991.380	Local	145,525,403.71	146,004,167.62	100.00	478,763.91		478,763.91
Original Face:	106,556,139.000	Base	145,525,403.71	146,004,167.62	100.00	478,763.91	0.00	478,763.91
FUND Total								
	142,407,991.380	Base	145,525,403.71	146,004,167.62	100.00	478,763.91	0.00	478,763.91
Original Face:	106,556,139.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	-1,942,642.720	Local	-1,942,642.72	-1,942,642.72	0.11	0.00		0.00
		Base	-1,942,642.72	-1,942,642.72	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	2,561,795.460	Local	2,561,795.46	2,561,795.46	0.14	0.00		0.00
		Base	2,561,795.46	2,561,795.46	0.14	0.00	0.00	0.00
EQUITY								
	30,715,555.720	Local	1,180,278,704.19	1,838,272,859.21	99.76	657,994,155.02		657,994,155.02
		Base	1,180,278,704.19	1,838,272,859.21	99.76	657,994,155.02	0.00	657,994,155.02
US DOLLAR Total								
	31,334,708.460	Local	1,180,897,856.93	1,838,892,011.95	100.00	657,994,155.02		657,994,155.02
		Base	1,180,897,856.93	1,838,892,011.95	100.00	657,994,155.02	0.00	657,994,155.02
FUND Total								
	31,334,708.460	Base	1,180,897,856.93	1,838,892,011.95	100.00	657,994,155.02	0.00	657,994,155.02

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	2,200.800	Local	2,200.80	2,200.80	0.00	0.00		0.00
		Base	2,200.80	2,200.80	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	532,399,581.620	Local	532,486,193.73	532,502,093.72	47.65	15,899.99		15,899.99
		Base	532,486,193.73	532,502,093.72	47.65	15,899.99	0.00	15,899.99
FIXED INCOME								
	576,055,022.800	Local	587,697,056.35	584,979,962.56	52.35	-2,717,093.79		-2,717,093.79
Original Face:	703,221,595.000	Base	587,697,056.35	584,979,962.56	52.35	-2,717,093.79	0.00	-2,717,093.79
US DOLLAR Total								
	1,108,456,805.220	Local	1,120,185,450.88	1,117,484,257.08	100.00	-2,701,193.80		-2,701,193.80
Original Face:	703,221,595.000	Base	1,120,185,450.88	1,117,484,257.08	100.00	-2,701,193.80	0.00	-2,701,193.80
FUND Total								
	1,108,456,805.220	Base	1,120,185,450.88	1,117,484,257.08	100.00	-2,701,193.80	0.00	-2,701,193.80
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	22,930.180	Local	22,930.18	22,930.18	0.00	0.00		0.00
		Base	22,930.18	22,930.18	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	798,851,320.160	Local	798,762,099.24	798,757,939.73	49.99	-4,159.51		-4,159.51
		Base	798,762,099.24	798,757,939.73	49.99	-4,159.51	0.00	-4,159.51
FIXED INCOME								
	795,266,536.870	Local	799,780,711.18	799,137,583.97	50.01	-643,127.21		-643,127.21
Original Face:	494,513,261.000	Base	799,780,711.18	799,137,583.97	50.01	-643,127.21	0.00	-643,127.21
US DOLLAR Total								
	1,594,140,787.210	Local	1,598,565,740.60	1,597,918,453.88	100.00	-647,286.72		-647,286.72
Original Face:	494,513,261.000	Base	1,598,565,740.60	1,597,918,453.88	100.00	-647,286.72	0.00	-647,286.72
FUND Total								
	1,594,140,787.210	Base	1,598,565,740.60	1,597,918,453.88	100.00	-647,286.72	0.00	-647,286.72
Original Face:	494,513,261.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	-2,431.920	Local	-2,431.92	-2,431.92	0.00	0.00		0.00
		Base	-2,431.92	-2,431.92	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,006,828.880	Local	4,008,050.79	4,010,131.30	3.95	2,080.51		2,080.51
		Base	4,008,050.79	4,010,131.30	3.95	2,080.51	0.00	2,080.51
FIXED INCOME								
	97,008,956.690	Local	97,472,339.22	97,622,430.57	96.05	150,091.35		150,091.35
Original Face:	60,397,000.000	Base	97,472,339.22	97,622,430.57	96.05	150,091.35	0.00	150,091.35
US DOLLAR Total								
	101,013,353.650	Local	101,477,958.09	101,630,129.95	100.00	152,171.86		152,171.86
Original Face:	60,397,000.000	Base	101,477,958.09	101,630,129.95	100.00	152,171.86	0.00	152,171.86
FUND Total								
	101,013,353.650	Base	101,477,958.09	101,630,129.95	100.00	152,171.86	0.00	152,171.86
Original Face:	60,397,000.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	0.060	Local	0.06	0.06	0.00	0.00		0.00
		Base	0.06	0.06	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	424,166,604.380	Local	424,166,604.38	424,166,604.38	39.97	0.00		0.00
		Base	424,166,604.38	424,166,604.38	39.97	0.00	0.00	0.00
FIXED INCOME								
	637,528,616.770	Local	638,486,025.78	637,028,329.20	60.03	-1,457,696.58		-1,457,696.58
Original Face:	295,821,631.000	Base	638,486,025.78	637,028,329.20	60.03	-1,457,696.58	0.00	-1,457,696.58
US DOLLAR Total								
	1,061,695,221.210	Local	1,062,652,630.22	1,061,194,933.64	100.00	-1,457,696.58		-1,457,696.58
Original Face:	295,821,631.000	Base	1,062,652,630.22	1,061,194,933.64	100.00	-1,457,696.58	0.00	-1,457,696.58
FUND Total								
	1,061,695,221.210	Base	1,062,652,630.22	1,061,194,933.64	100.00	-1,457,696.58	0.00	-1,457,696.58
Original Face:	295,821,631.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	831,549,561.590	Local	831,350,004.09	831,358,189.31	76.45	8,185.22		8,185.22
		Base	831,350,004.09	831,358,189.31	76.45	8,185.22	0.00	8,185.22
FIXED INCOME								
	255,924,718.080	Local	256,123,622.23	256,126,538.27	23.55	2,916.04		2,916.04
Original Face:	226,200,000.000	Base	256,123,622.23	256,126,538.27	23.55	2,916.04	0.00	2,916.04
US DOLLAR Total								
	1,087,474,279.670	Local	1,087,473,626.32	1,087,484,727.58	100.00	11,101.26		11,101.26
Original Face:	226,200,000.000	Base	1,087,473,626.32	1,087,484,727.58	100.00	11,101.26	0.00	11,101.26
FUND Total								
	1,087,474,279.670	Base	1,087,473,626.32	1,087,484,727.58	100.00	11,101.26	0.00	11,101.26
Original Face:	226,200,000.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	832,724,821.890	Local	832,723,021.89	832,723,021.89	93.77	0.00		0.00
		Base	832,723,021.89	832,723,021.89	93.77	0.00	0.00	0.00
FIXED INCOME								
	55,000,000.000	Local	55,309,902.23	55,305,895.00	6.23	-4,007.23		-4,007.23
		Base	55,309,902.23	55,305,895.00	6.23	-4,007.23	0.00	-4,007.23
US DOLLAR Total								
	887,724,821.890	Local	888,032,924.12	888,028,916.89	100.00	-4,007.23		-4,007.23
		Base	888,032,924.12	888,028,916.89	100.00	-4,007.23	0.00	-4,007.23
FUND Total								
	887,724,821.890	Base	888,032,924.12	888,028,916.89	100.00	-4,007.23	0.00	-4,007.23

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	4,554,344.980	Local	4,555,457.11	4,555,457.11	1.46	0.00		0.00
		Base	4,555,457.11	4,555,457.11	1.46	0.00	0.00	0.00
FIXED INCOME								
	294,790,000.000	Local	306,575,104.10	306,852,013.62	98.54	276,909.52		276,909.52
		Base	306,575,104.10	306,852,013.62	98.54	276,909.52	0.00	276,909.52
US DOLLAR Total								
	299,344,344.980	Local	311,130,561.21	311,407,470.73	100.00	276,909.52		276,909.52
		Base	311,130,561.21	311,407,470.73	100.00	276,909.52	0.00	276,909.52
FUND Total								
	299,344,344.980	Base	311,130,561.21	311,407,470.73	100.00	276,909.52	0.00	276,909.52

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	3,265,673.570	Local	3,265,673.57	3,265,673.57	1.06	0.00		0.00
		Base	3,265,673.57	3,265,673.57	1.06	0.00	0.00	0.00
CASH EQUIVALENT								
	58,544,266.000	Local	58,530,527.11	58,531,469.67	19.01	942.56		942.56
		Base	58,530,527.11	58,531,469.67	19.01	942.56	0.00	942.56
FIXED INCOME								
	241,086,761.580	Local	242,750,540.00	246,063,421.80	79.93	3,312,881.80		3,312,881.80
Original Face:	179,859,028.000	Base	242,750,540.00	246,063,421.80	79.93	3,312,881.80	0.00	3,312,881.80
US DOLLAR Total								
	302,896,701.150	Local	304,546,740.68	307,860,565.04	100.00	3,313,824.36		3,313,824.36
Original Face:	179,859,028.000	Base	304,546,740.68	307,860,565.04	100.00	3,313,824.36	0.00	3,313,824.36
FUND Total								
	302,896,701.150	Base	304,546,740.68	307,860,565.04	100.00	3,313,824.36	0.00	3,313,824.36
Original Face:	179,859,028.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	563,485.690	Local	563,485.69	563,485.69	4.65	0.00		0.00
		Base	563,485.69	563,485.69	4.65	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.19	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.19	2.80	0.00	2.80
FIXED INCOME								
	5,516,188.680	Local	5,554,653.36	5,591,295.54	46.16	36,642.18		36,642.18
Original Face:	10,596,315.000	Base	5,554,653.36	5,591,295.54	46.16	36,642.18	0.00	36,642.18
US DOLLAR Total								
	12,033,191.492	Local	12,076,590.21	12,113,235.19	100.00	36,644.98		36,644.98
Original Face:	10,596,315.000	Base	12,076,590.21	12,113,235.19	100.00	36,644.98	0.00	36,644.98
FUND Total								
	12,033,191.492	Base	12,076,590.21	12,113,235.19	100.00	36,644.98	0.00	36,644.98
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	259,754.670	Local	259,754.67	259,754.67	0.08	0.00		0.00
		Base	259,754.67	259,754.67	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	19,000,000.000	Local	19,000,000.00	18,998,200.00	5.57	-1,800.00		-1,800.00
		Base	19,000,000.00	18,998,200.00	5.57	-1,800.00	0.00	-1,800.00
FIXED INCOME								
	315,099,393.920	Local	320,326,068.67	321,937,087.41	94.36	1,611,018.74		1,611,018.74
Original Face:	195,735,168.000	Base	320,326,068.67	321,937,087.41	94.36	1,611,018.74	0.00	1,611,018.74
US DOLLAR Total								
	334,359,148.590	Local	339,585,823.34	341,195,042.08	100.00	1,609,218.74		1,609,218.74
Original Face:	195,735,168.000	Base	339,585,823.34	341,195,042.08	100.00	1,609,218.74	0.00	1,609,218.74
FUND Total								
	334,359,148.590	Base	339,585,823.34	341,195,042.08	100.00	1,609,218.74	0.00	1,609,218.74
Original Face:	195,735,168.000							

Holdings

Currency Summary

As of: *January 31, 2015*

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

View Date: *February 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								
	35,140.230	Local	35,140.23	35,140.23	0.00	0.00		0.00
		Base	35,140.23	35,140.23	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	272,122,658.000	Local	271,930,699.47	271,967,820.07	25.26	37,120.60		37,120.60
		Base	271,930,699.47	271,967,820.07	25.26	37,120.60	0.00	37,120.60
FIXED INCOME								
	800,880,298.850	Local	803,779,633.38	804,774,444.60	74.74	994,811.22		994,811.22
Original Face:	436,815,190.000	Base	803,779,633.38	804,774,444.60	74.74	994,811.22	0.00	994,811.22
US DOLLAR Total								
	1,073,038,097.080	Local	1,075,745,473.08	1,076,777,404.90	100.00	1,031,931.82		1,031,931.82
Original Face:	436,815,190.000	Base	1,075,745,473.08	1,076,777,404.90	100.00	1,031,931.82	0.00	1,031,931.82
FUND Total								
	1,073,038,097.080	Base	1,075,745,473.08	1,076,777,404.90	100.00	1,031,931.82	0.00	1,031,931.82
Original Face:	436,815,190.000							

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	107,408.170	107,408.17	107,408.17	0.01	0.00	0.00	0.00
CASH Total	107,408.170	107,408.17	107,408.17	0.01	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	107,408.170	107,408.17	107,408.17	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	107,408.170	107,408.17	107,408.17	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	19,157,974.950	526,400,933.76	769,297,935.79	99.97	242,897,002.03	0.00	242,897,002.03
EQUITY Total	19,157,974.950	526,400,933.76	769,297,935.79	99.97	242,897,002.03	0.00	242,897,002.03

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	19,372,791.290	526,615,750.10	769,512,752.13	100.00	242,897,002.03	0.00	242,897,002.03

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	106,730.170	106,730.17	106,730.17	0.02	0.00	0.00	0.00
CASH Total	106,730.170	106,730.17	106,730.17	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,936,165.780	4,936,165.78	4,936,165.78	1.03	0.00	0.00	0.00
CASH EQUIVALENT Total	4,936,165.780	4,936,165.78	4,936,165.78	1.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	17,178,701.000	368,241,939.36	473,982,671.26	98.95	105,740,731.90	0.00	105,740,731.90
EQUITY Total	17,178,701.000	368,241,939.36	473,982,671.26	98.95	105,740,731.90	0.00	105,740,731.90

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	22,221,596.950	373,284,835.31	479,025,567.21	100.00	105,740,731.90	0.00	105,740,731.90

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	2,895,591.600	2,895,591.60	2,895,591.60	0.15	0.00	0.00	0.00
CASH Total	2,895,591.600	2,895,591.60	2,895,591.60	0.15	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,749,838,785.320	1,811,694,005.29	1,890,700,388.27	99.82	79,006,382.98	0.00	79,006,382.98
FIXED INCOME Total	1,749,838,785.320	1,811,694,005.29	1,890,700,388.27	99.82	79,006,382.98	0.00	79,006,382.98

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	1,753,220,236.750	1,815,075,456.72	1,894,081,839.70	100.00	79,006,382.98	0.00	79,006,382.98

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	308,631.090	308,631.09	308,631.09	0.12	0.00	0.00	0.00
CASH Total	308,631.090	308,631.09	308,631.09	0.12	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	93,500,000.000	93,492,272.85	93,490,692.24	35.28	-1,580.61	0.00	-1,580.61
CASH EQUIVALENT Total	93,500,000.000	93,492,272.85	93,490,692.24	35.28	-1,580.61	0.00	-1,580.61

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	167,191,825.890	169,674,907.66	171,231,689.88	64.61	1,556,782.22	0.00	1,556,782.22
FIXED INCOME Total	167,191,825.890	169,674,907.66	171,231,689.88	64.61	1,556,782.22	0.00	1,556,782.22

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	261,000,456.980	263,475,811.60	265,031,013.21	100.00	1,555,201.61	0.00	1,555,201.61

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	962,507.720	962,507.72	962,507.72	0.66	0.00	0.00	0.00
CASH Total	962,507.720	962,507.72	962,507.72	0.66	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	22,880,415.320	22,882,052.31	22,882,052.31	15.67	0.00	0.00	0.00
CASH EQUIVALENT Total	22,880,415.320	22,882,052.31	22,882,052.31	15.67	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	118,565,068.340	121,680,843.68	122,159,607.59	83.67	478,763.91	0.00	478,763.91
FIXED INCOME Total							
	118,565,068.340	121,680,843.68	122,159,607.59	83.67	478,763.91	0.00	478,763.91

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	142,407,991.380	145,525,403.71	146,004,167.62	100.00	478,763.91	0.00	478,763.91

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	-1,942,642.720	-1,942,642.72	-1,942,642.72	0.11	0.00	0.00	0.00
CASH Total	-1,942,642.720	-1,942,642.72	-1,942,642.72	0.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	2,561,795.460	2,561,795.46	2,561,795.46	0.14	0.00	0.00	0.00
CASH EQUIVALENT Total	2,561,795.460	2,561,795.46	2,561,795.46	0.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	30,715,555.720	1,180,278,704.19	1,838,272,859.21	99.76	657,994,155.02	0.00	657,994,155.02
EQUITY Total	30,715,555.720	1,180,278,704.19	1,838,272,859.21	99.76	657,994,155.02	0.00	657,994,155.02

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	31,334,708.460	1,180,897,856.93	1,838,892,011.95	100.00	657,994,155.02	0.00	657,994,155.02

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	2,200.800	2,200.80	2,200.80	0.00	0.00	0.00	0.00
CASH Total	2,200.800	2,200.80	2,200.80	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	532,399,581.620	532,486,193.73	532,502,093.72	47.65	15,899.99	0.00	15,899.99
CASH EQUIVALENT Total	532,399,581.620	532,486,193.73	532,502,093.72	47.65	15,899.99	0.00	15,899.99

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	576,055,022.800	587,697,056.35	584,979,962.56	52.35	-2,717,093.79	0.00	-2,717,093.79
FIXED INCOME Total							
	576,055,022.800	587,697,056.35	584,979,962.56	52.35	-2,717,093.79	0.00	-2,717,093.79

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	1,108,456,805.220	1,120,185,450.88	1,117,484,257.08	100.00	-2,701,193.80	0.00	-2,701,193.80

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	22,930.180	22,930.18	22,930.18	0.00	0.00	0.00	0.00
CASH Total	22,930.180	22,930.18	22,930.18	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	798,851,320.160	798,762,099.24	798,757,939.73	49.99	-4,159.51	0.00	-4,159.51
CASH EQUIVALENT Total	798,851,320.160	798,762,099.24	798,757,939.73	49.99	-4,159.51	0.00	-4,159.51

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	795,266,536.870	799,780,711.18	799,137,583.97	50.01	-643,127.21	0.00	-643,127.21
FIXED INCOME Total							
	795,266,536.870	799,780,711.18	799,137,583.97	50.01	-643,127.21	0.00	-643,127.21

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	1,594,140,787.210	1,598,565,740.60	1,597,918,453.88	100.00	-647,286.72	0.00	-647,286.72

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	-2,431.920	-2,431.92	-2,431.92	0.00	0.00	0.00	0.00
CASH Total	-2,431.920	-2,431.92	-2,431.92	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	4,006,828.880	4,008,050.79	4,010,131.30	3.95	2,080.51	0.00	2,080.51
CASH EQUIVALENT Total	4,006,828.880	4,008,050.79	4,010,131.30	3.95	2,080.51	0.00	2,080.51

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	97,008,956.690	97,472,339.22	97,622,430.57	96.05	150,091.35	0.00	150,091.35
FIXED INCOME Total	97,008,956.690	97,472,339.22	97,622,430.57	96.05	150,091.35	0.00	150,091.35

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	101,013,353.650	101,477,958.09	101,630,129.95	100.00	152,171.86	0.00	152,171.86

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	0.060	0.06	0.06	0.00	0.00	0.00	0.00
CASH Total	0.060	0.06	0.06	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	424,166,604.380	424,166,604.38	424,166,604.38	39.97	0.00	0.00	0.00
CASH EQUIVALENT Total	424,166,604.380	424,166,604.38	424,166,604.38	39.97	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	637,528,616.770	638,486,025.78	637,028,329.20	60.03	-1,457,696.58	0.00	-1,457,696.58
FIXED INCOME Total	637,528,616.770	638,486,025.78	637,028,329.20	60.03	-1,457,696.58	0.00	-1,457,696.58

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	1,061,695,221.210	1,062,652,630.22	1,061,194,933.64	100.00	-1,457,696.58	0.00	-1,457,696.58

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	831,549,561.590	831,350,004.09	831,358,189.31	76.45	8,185.22	0.00	8,185.22
CASH EQUIVALENT Total	831,549,561.590	831,350,004.09	831,358,189.31	76.45	8,185.22	0.00	8,185.22

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	255,924,718.080	256,123,622.23	256,126,538.27	23.55	2,916.04	0.00	2,916.04
FIXED INCOME Total							
	255,924,718.080	256,123,622.23	256,126,538.27	23.55	2,916.04	0.00	2,916.04

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	1,087,474,279.670	1,087,473,626.32	1,087,484,727.58	100.00	11,101.26	0.00	11,101.26

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	832,724,821.890	832,723,021.89	832,723,021.89	93.77	0.00	0.00	0.00
CASH EQUIVALENT Total	832,724,821.890	832,723,021.89	832,723,021.89	93.77	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							
	55,000,000.000	55,309,902.23	55,305,895.00	6.23	-4,007.23	0.00	-4,007.23
FIXED INCOME Total							
	55,000,000.000	55,309,902.23	55,305,895.00	6.23	-4,007.23	0.00	-4,007.23

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	887,724,821.890	888,032,924.12	888,028,916.89	100.00	-4,007.23	0.00	-4,007.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,554,344.980	4,555,457.11	4,555,457.11	1.46	0.00	0.00	0.00
CASH EQUIVALENT Total	4,554,344.980	4,555,457.11	4,555,457.11	1.46	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	294,790,000.000	306,575,104.10	306,852,013.62	98.54	276,909.52	0.00	276,909.52
FIXED INCOME Total	294,790,000.000	306,575,104.10	306,852,013.62	98.54	276,909.52	0.00	276,909.52

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	299,344,344.980	311,130,561.21	311,407,470.73	100.00	276,909.52	0.00	276,909.52

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	3,265,673.570	3,265,673.57	3,265,673.57	1.06	0.00	0.00	0.00
CASH Total	3,265,673.570	3,265,673.57	3,265,673.57	1.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	58,544,266.000	58,530,527.11	58,531,469.67	19.01	942.56	0.00	942.56
CASH EQUIVALENT Total	58,544,266.000	58,530,527.11	58,531,469.67	19.01	942.56	0.00	942.56

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	241,086,761.580	242,750,540.00	246,063,421.80	79.93	3,312,881.80	0.00	3,312,881.80
FIXED INCOME Total	241,086,761.580	242,750,540.00	246,063,421.80	79.93	3,312,881.80	0.00	3,312,881.80

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	302,896,701.150	304,546,740.68	307,860,565.04	100.00	3,313,824.36	0.00	3,313,824.36

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	563,485.690	563,485.69	563,485.69	4.65	0.00	0.00	0.00
CASH EQUIVALENT Total	563,485.690	563,485.69	563,485.69	4.65	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	5,953,517.122	5,958,451.16	5,958,453.96	49.19	2.80	0.00	2.80
EQUITY Total							
	5,953,517.122	5,958,451.16	5,958,453.96	49.19	2.80	0.00	2.80

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	5,516,188.680	5,554,653.36	5,591,295.54	46.16	36,642.18	0.00	36,642.18
FIXED INCOME Total							
	5,516,188.680	5,554,653.36	5,591,295.54	46.16	36,642.18	0.00	36,642.18

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	12,033,191.492	12,076,590.21	12,113,235.19	100.00	36,644.98	0.00	36,644.98

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	259,754.670	259,754.67	259,754.67	0.08	0.00	0.00	0.00
CASH Total	259,754.670	259,754.67	259,754.67	0.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	19,000,000.000	19,000,000.00	18,998,200.00	5.57	-1,800.00	0.00	-1,800.00
CASH EQUIVALENT Total	19,000,000.000	19,000,000.00	18,998,200.00	5.57	-1,800.00	0.00	-1,800.00

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							
	315,099,393.920	320,326,068.67	321,937,087.41	94.36	1,611,018.74	0.00	1,611,018.74
FIXED INCOME Total							
	315,099,393.920	320,326,068.67	321,937,087.41	94.36	1,611,018.74	0.00	1,611,018.74

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	334,359,148.590	339,585,823.34	341,195,042.08	100.00	1,609,218.74	0.00	1,609,218.74

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	35,140.230	35,140.23	35,140.23	0.00	0.00	0.00	0.00
CASH Total	35,140.230	35,140.23	35,140.23	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	272,122,658.000	271,930,699.47	271,967,820.07	25.26	37,120.60	0.00	37,120.60
CASH EQUIVALENT Total	272,122,658.000	271,930,699.47	271,967,820.07	25.26	37,120.60	0.00	37,120.60

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	800,880,298.850	803,779,633.38	804,774,444.60	74.74	994,811.22	0.00	994,811.22
FIXED INCOME Total							
	800,880,298.850	803,779,633.38	804,774,444.60	74.74	994,811.22	0.00	994,811.22

Holdings

Asset Summary

As of: *January 31, 2015*

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

View Date: *February 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	1,073,038,097.080	1,075,745,473.08	1,076,777,404.90	100.00	1,031,931.82	0.00	1,031,931.82

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	107,408.170	107,408.17	107,408.17	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							
	107,408.170	107,408.17	107,408.17	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,157,974.950	526,400,933.76	769,297,935.79	99.97	242,897,002.03	0.00	242,897,002.03
					269,842,979.07 GN	0.00 GN	269,842,979.07 GN
					-26,945,977.04 LS	0.00 LS	-26,945,977.04 LS
FUND Total							
0.000	19,372,791.290	526,615,750.10	769,512,752.13	100.00	242,897,002.03	0.00	242,897,002.03
					269,842,979.07 GN	0.00 GN	269,842,979.07 GN
					-26,945,977.04 LS	0.00 LS	-26,945,977.04 LS

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	106,730.170	106,730.17	106,730.17	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,936,165.780	4,936,165.78	4,936,165.78	1.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	17,178,701.000	368,241,939.36	473,982,671.26	98.95	105,740,731.90	0.00	105,740,731.90
					131,734,281.04 GN	0.00 GN	131,734,281.04 GN
					-25,993,549.14 LS	0.00 LS	-25,993,549.14 LS
FUND Total							
0.000	22,221,596.950	373,284,835.31	479,025,567.21	100.00	105,740,731.90	0.00	105,740,731.90
					131,734,281.04 GN	0.00 GN	131,734,281.04 GN
					-25,993,549.14 LS	0.00 LS	-25,993,549.14 LS

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	2,895,591.600	2,895,591.60	2,895,591.60	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	485,859.830	485,859.83	485,859.83	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,749,838,785.320	1,811,694,005.29	1,890,700,388.27	99.82	79,006,382.98	0.00	79,006,382.98
					82,198,320.54 GN	0.00 GN	82,198,320.54 GN
					-3,191,937.56 LS	0.00 LS	-3,191,937.56 LS
Original Face: 1,161,004,190.000							
FUND Total							
0.000	1,753,220,236.750	1,815,075,456.72	1,894,081,839.70	100.00	79,006,382.98	0.00	79,006,382.98
					82,198,320.54 GN	0.00 GN	82,198,320.54 GN
					-3,191,937.56 LS	0.00 LS	-3,191,937.56 LS
Original Face: 1,161,004,190.000							

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	308,631.090	308,631.09	308,631.09	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	93,500,000.000	93,492,272.85	93,490,692.24	35.28	-1,580.61	0.00	-1,580.61
					0.00 GN	0.00 GN	0.00 GN
					-1,580.61 LS	0.00 LS	-1,580.61 LS
FIXED INCOME							
	167,191,825.890	169,674,907.66	171,231,689.88	64.61	1,556,782.22	0.00	1,556,782.22
					1,572,408.33 GN	0.00 GN	1,572,408.33 GN
					-15,626.11 LS	0.00 LS	-15,626.11 LS
Original Face:	137,059,358.000						
FUND Total							
0.000	261,000,456.980	263,475,811.60	265,031,013.21	100.00	1,555,201.61	0.00	1,555,201.61
					1,572,408.33 GN	0.00 GN	1,572,408.33 GN
					-17,206.72 LS	0.00 LS	-17,206.72 LS
Original Face:	137,059,358.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	962,507.720	962,507.72	962,507.72	0.66	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							
	22,880,415.320	22,882,052.31	22,882,052.31	15.67	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	118,565,068.340	121,680,843.68	122,159,607.59	83.67	478,763.91	0.00	478,763.91
					652,541.31 GN	0.00 GN	652,541.31 GN
					-173,777.40 LS	0.00 LS	-173,777.40 LS
Original Face:	106,556,139.000						
FUND Total							
0.000	142,407,991.380	145,525,403.71	146,004,167.62	100.00	478,763.91	0.00	478,763.91
					652,541.31 GN	0.00 GN	652,541.31 GN
					-173,777.40 LS	0.00 LS	-173,777.40 LS
Original Face:	106,556,139.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	-1,942,642.720	-1,942,642.72	-1,942,642.72	0.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,561,795.460	2,561,795.46	2,561,795.46	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,715,555.720	1,180,278,704.19	1,838,272,859.21	99.76	657,994,155.02	0.00	657,994,155.02
					724,056,051.28 GN	0.00 GN	724,056,051.28 GN
					-66,061,896.26 LS	0.00 LS	-66,061,896.26 LS
FUND Total							
0.000	31,334,708.460	1,180,897,856.93	1,838,892,011.95	100.00	657,994,155.02	0.00	657,994,155.02
					724,056,051.28 GN	0.00 GN	724,056,051.28 GN
					-66,061,896.26 LS	0.00 LS	-66,061,896.26 LS

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	2,200.800	2,200.80	2,200.80	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							
	532,399,581.620	532,486,193.73	532,502,093.72	47.65	15,899.99	0.00	15,899.99
					15,899.99 GN	0.00 GN	15,899.99 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	576,055,022.800	587,697,056.35	584,979,962.56	52.35	-2,717,093.79	0.00	-2,717,093.79
					1,622,795.94 GN	0.00 GN	1,622,795.94 GN
					-4,339,889.73 LS	0.00 LS	-4,339,889.73 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	1,108,456,805.220	1,120,185,450.88	1,117,484,257.08	100.00	-2,701,193.80	0.00	-2,701,193.80
					1,638,695.93 GN	0.00 GN	1,638,695.93 GN
					-4,339,889.73 LS	0.00 LS	-4,339,889.73 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	22,930.180	22,930.18	22,930.18	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							
	798,851,320.160	798,762,099.24	798,757,939.73	49.99	-4,159.51	0.00	-4,159.51
					7,592.66 GN	0.00 GN	7,592.66 GN
					-11,752.17 LS	0.00 LS	-11,752.17 LS
FIXED INCOME							
	795,266,536.870	799,780,711.18	799,137,583.97	50.01	-643,127.21	0.00	-643,127.21
					2,371,901.97 GN	0.00 GN	2,371,901.97 GN
					-3,015,029.18 LS	0.00 LS	-3,015,029.18 LS
Original Face:	494,513,261.000						
FUND Total							
0.000	1,594,140,787.210	1,598,565,740.60	1,597,918,453.88	100.00	-647,286.72	0.00	-647,286.72
					2,379,494.63 GN	0.00 GN	2,379,494.63 GN
					-3,026,781.35 LS	0.00 LS	-3,026,781.35 LS
Original Face:	494,513,261.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	-2,431.920	-2,431.92	-2,431.92	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							
	4,006,828.880	4,008,050.79	4,010,131.30	3.95	2,080.51	0.00	2,080.51
					2,080.51 GN	0.00 GN	2,080.51 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	97,008,956.690	97,472,339.22	97,622,430.57	96.05	150,091.35	0.00	150,091.35
					203,869.60 GN	0.00 GN	203,869.60 GN
					-53,778.25 LS	0.00 LS	-53,778.25 LS
Original Face:	60,397,000.000						
FUND Total							
0.000	101,013,353.650	101,477,958.09	101,630,129.95	100.00	152,171.86	0.00	152,171.86
					205,950.11 GN	0.00 GN	205,950.11 GN
					-53,778.25 LS	0.00 LS	-53,778.25 LS
Original Face:	60,397,000.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	0.060	0.06	0.06	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	424,166,604.380	424,166,604.38	424,166,604.38	39.97	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							
	637,528,616.770	638,486,025.78	637,028,329.20	60.03	-1,457,696.58	0.00	-1,457,696.58
					737,609.19 GN	0.00 GN	737,609.19 GN
					-2,195,305.77 LS	0.00 LS	-2,195,305.77 LS
Original Face:	295,821,631.000						
FUND Total							
0.000	1,061,695,221.210	1,062,652,630.22	1,061,194,933.64	100.00	-1,457,696.58	0.00	-1,457,696.58
					737,609.19 GN	0.00 GN	737,609.19 GN
					-2,195,305.77 LS	0.00 LS	-2,195,305.77 LS
Original Face:	295,821,631.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	831,549,561.590	831,350,004.09	831,358,189.31	76.45	8,185.22	0.00	8,185.22
					10,115.33 GN	0.00 GN	10,115.33 GN
					-1,930.11 LS	0.00 LS	-1,930.11 LS
FIXED INCOME							
	255,924,718.080	256,123,622.23	256,126,538.27	23.55	2,916.04	0.00	2,916.04
					12,351.92 GN	0.00 GN	12,351.92 GN
					-9,435.88 LS	0.00 LS	-9,435.88 LS
Original Face:	226,200,000.000						
FUND Total							
0.000	1,087,474,279.670	1,087,473,626.32	1,087,484,727.58	100.00	11,101.26	0.00	11,101.26
					22,467.25 GN	0.00 GN	22,467.25 GN
					-11,365.99 LS	0.00 LS	-11,365.99 LS
Original Face:	226,200,000.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	832,724,821.890	832,723,021.89	832,723,021.89	93.77	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	55,000,000.000	55,309,902.23	55,305,895.00	6.23	-4,007.23	0.00	-4,007.23
					608.58 GN	0.00 GN	608.58 GN
					-4,615.81 LS	0.00 LS	-4,615.81 LS
FUND Total							
0.000	887,724,821.890	888,032,924.12	888,028,916.89	100.00	-4,007.23	0.00	-4,007.23
					608.58 GN	0.00 GN	608.58 GN
					-4,615.81 LS	0.00 LS	-4,615.81 LS

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	4,554,344.980	4,555,457.11	4,555,457.11	1.46	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	294,790,000.000	306,575,104.10	306,852,013.62	98.54	276,909.52	0.00	276,909.52
					297,271.01 GN	0.00 GN	297,271.01 GN
					-20,361.49 LS	0.00 LS	-20,361.49 LS
FUND Total							
0.000	299,344,344.980	311,130,561.21	311,407,470.73	100.00	276,909.52	0.00	276,909.52
					297,271.01 GN	0.00 GN	297,271.01 GN
					-20,361.49 LS	0.00 LS	-20,361.49 LS

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	3,265,673.570	3,265,673.57	3,265,673.57	1.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	58,544,266.000	58,530,527.11	58,531,469.67	19.01	942.56	0.00	942.56
					942.56 GN	0.00 GN	942.56 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	241,086,761.580	242,750,540.00	246,063,421.80	79.93	3,312,881.80	0.00	3,312,881.80
					3,595,604.53 GN	0.00 GN	3,595,604.53 GN
					-282,722.73 LS	0.00 LS	-282,722.73 LS
Original Face:	179,859,028.000						
FUND Total							
0.000	302,896,701.150	304,546,740.68	307,860,565.04	100.00	3,313,824.36	0.00	3,313,824.36
					3,596,547.09 GN	0.00 GN	3,596,547.09 GN
					-282,722.73 LS	0.00 LS	-282,722.73 LS
Original Face:	179,859,028.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	563,485.690	563,485.69	563,485.69	4.65	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	5,953,517.122	5,958,451.16	5,958,453.96	49.19	2.80	0.00	2.80
					2.80 GN	0.00 GN	2.80 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,516,188.680	5,554,653.36	5,591,295.54	46.16	36,642.18	0.00	36,642.18
					61,873.66 GN	0.00 GN	61,873.66 GN
					-25,231.48 LS	0.00 LS	-25,231.48 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,033,191.492	12,076,590.21	12,113,235.19	100.00	36,644.98	0.00	36,644.98
					61,876.46 GN	0.00 GN	61,876.46 GN
					-25,231.48 LS	0.00 LS	-25,231.48 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	259,754.670	259,754.67	259,754.67	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	19,000,000.000	19,000,000.00	18,998,200.00	5.57	-1,800.00	0.00	-1,800.00
					0.00 GN	0.00 GN	0.00 GN
					-1,800.00 LS	0.00 LS	-1,800.00 LS
FIXED INCOME							
	315,099,393.920	320,326,068.67	321,937,087.41	94.36	1,611,018.74	0.00	1,611,018.74
					2,578,949.55 GN	0.00 GN	2,578,949.55 GN
					-967,930.81 LS	0.00 LS	-967,930.81 LS
Original Face:	195,735,168.000						
FUND Total							
0.000	334,359,148.590	339,585,823.34	341,195,042.08	100.00	1,609,218.74	0.00	1,609,218.74
					2,578,949.55 GN	0.00 GN	2,578,949.55 GN
					-969,730.81 LS	0.00 LS	-969,730.81 LS
Original Face:	195,735,168.000						

Holdings

Fund Summary

As of: *January 31, 2015*

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

View Date: *February 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							
	35,140.230	35,140.23	35,140.23	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							
	272,122,658.000	271,930,699.47	271,967,820.07	25.26	37,120.60	0.00	37,120.60
					46,068.56 GN	0.00 GN	46,068.56 GN
					-8,947.96 LS	0.00 LS	-8,947.96 LS
FIXED INCOME							
	800,880,298.850	803,779,633.38	804,774,444.60	74.74	994,811.22	0.00	994,811.22
					3,403,189.73 GN	0.00 GN	3,403,189.73 GN
					-2,408,378.51 LS	0.00 LS	-2,408,378.51 LS
Original Face:	436,815,190.000						
FUND Total							
0.000	1,073,038,097.080	1,075,745,473.08	1,076,777,404.90	100.00	1,031,931.82	0.00	1,031,931.82
					3,449,258.29 GN	0.00 GN	3,449,258.29 GN
					-2,417,326.47 LS	0.00 LS	-2,417,326.47 LS
Original Face:	436,815,190.000						