# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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 | -26,564.850 | 1.000000 | -26,564.85 | 1.000000 | -26,564.85 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -26,564.85 | 1.000000 | -26,564.85 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -26,564.850 | | -26,564.85 | | -26,564.85 | 0.00 | 0.00 |
| | | Base | | | -26,564.85 | | -26,564.85 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | -26,564.850 | | -26,564.85 | | -26,564.85 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.3549468 | 31 Dec 2099 | | |
| | | Local | 10,586,991.810 | 100.000000 | 10,586,991.81 | 100.000000 | 10,586,991.81 | 0.00 | 1.47 |
| | | Base | | 100.000000 | 10,586,991.81 | 100.000000 | 10,586,991.81 | 0.00 | 1.47 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 10,586,991.810 | | 10,586,991.81 | | 10,586,991.81 | 0.00 | 1.47 |
| | | Base | | | 10,586,991.81 | | 10,586,991.81 | 0.00 | 1.47 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 10,586,991.810 | | 10,586,991.81 | | 10,586,991.81 | 0.00 | 1.47 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,108.000 | 38.632725 | 1,433,583.17 | 48.770000 | 1,809,757.16 | 376,173.99 | 0.25 |
| | | Base | | 38.632725 | 1,433,583.17 | 48.770000 | 1,809,757.16 | 376,173.99 | 0.25 |

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



Books Open

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | | |
| | | Local | 30,728.000 | 48.788057 | 1,499,159.42 | 72.790000 | 2,236,691.12 | 737,531.70 | 0.31 |
| | | Base | | 48.788057 | 1,499,159.42 | 72.790000 | 2,236,691.12 | 737,531.70 | 0.31 |
| 002535300 | AARON S INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 32,596.000 | 21.179912 | 690,380.42 | 22.880000 | 745,796.48 | 55,416.06 | 0.10 |
| | | Base | | 21.179912 | 690,380.42 | 22.880000 | 745,796.48 | 55,416.06 | 0.10 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,908.000 | 39.669655 | 1,345,118.67 | 26.240000 | 889,745.92 | -455,372.75 | 0.12 |
| | | Base | | 39.669655 | 1,345,118.67 | 26.240000 | 889,745.92 | -455,372.75 | 0.12 |
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 59,665.000 | 9.964784 | 594,548.84 | 17.900000 | 1,068,003.50 | 473,454.66 | 0.15 |
| | | Base | | 9.964784 | 594,548.84 | 17.900000 | 1,068,003.50 | 473,454.66 | 0.15 |
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,089.000 | 59.735361 | 1,319,494.39 | 202.430000 | 4,471,476.27 | 3,151,981.88 | 0.62 |
| | | Base | | 59.735361 | 1,319,494.39 | 202.430000 | 4,471,476.27 | 3,151,981.88 | 0.62 |
| 005125109 | ACXIOM CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 39,290.000 | 16.619828 | 652,993.04 | 18.700000 | 734,723.00 | 81,729.96 | 0.10 |
| | | Base | | 16.619828 | 652,993.04 | 18.700000 | 734,723.00 | 81,729.96 | 0.10 |
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,639.000 | 28.035995 | 774,886.87 | 27.440000 | 758,414.16 | -16,472.71 | 0.11 |
| | | Base | | 28.035995 | 774,886.87 | 27.440000 | 758,414.16 | -16,472.71 | 0.11 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 322,928.000 | 3.704135 | 1,196,168.96 | 2.200000 | 710,441.60 | -485,727.36 | 0.10 |
| | | Base | | 3.704135 | 1,196,168.96 | 2.200000 | 710,441.60 | -485,727.36 | 0.10 |
| 009728106 | AKORN INC COMMON STOCK | | | | | | | | |
| | | Local | 40,414.000 | 43.060397 | 1,740,242.90 | 25.990000 | 1,050,359.86 | -689,883.04 | 0.15 |
| | | Base | | 43.060397 | 1,740,242.90 | 25.990000 | 1,050,359.86 | -689,883.04 | 0.15 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,637.000 | 16.533163 | 1,052,120.90 | 70.400000 | 4,480,044.80 | 3,427,923.90 | 0.62 |
| | | Base | | 16.533163 | 1,052,120.90 | 70.400000 | 4,480,044.80 | 3,427,923.90 | 0.62 |

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|---|---|---|---|---|---|---|---|---|---|
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,610.000 | 45.877750 | 2,597,139.43 | 52.640000 | 2,979,950.40 | 382,810.97 | 0.41 |
| | | Base | | 45.877750 | 2,597,139.43 | 52.640000 | 2,979,950.40 | 382,810.97 | 0.41 |
| 014491104 | ALEXANDER + BALDWIN INC COMMON STOCK | | | | | | | | |
| | | Local | 23,179.000 | 20.543196 | 476,170.74 | 30.300000 | 702,323.70 | 226,152.96 | 0.10 |
| | | Base | | 20.543196 | 476,170.74 | 30.300000 | 702,323.70 | 226,152.96 | 0.10 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | | |
| | | Local | 36,578.000 | 66.989571 | 2,450,344.51 | 79.180000 | 2,896,246.04 | 445,901.53 | 0.40 |
| | | Base | | 66.989571 | 2,450,344.51 | 79.180000 | 2,896,246.04 | 445,901.53 | 0.40 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 36,496.000 | 62.208718 | 2,270,369.39 | 66.140000 | 2,413,845.44 | 143,476.05 | 0.34 |
| | | Base | | 62.208718 | 2,270,369.39 | 66.140000 | 2,413,845.44 | 143,476.05 | 0.34 |
| 017175100 | ALLEGHANY CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 7,858.000 | 347.421065 | 2,730,034.73 | 477.920000 | 3,755,495.36 | 1,025,460.63 | 0.52 |
| | | Base | | 347.421065 | 2,730,034.73 | 477.920000 | 3,755,495.36 | 1,025,460.63 | 0.52 |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 55,099.000 | 28.441068 | 1,567,074.41 | 9.380000 | 516,828.62 | -1,050,245.79 | 0.07 |
| | | Base | | 28.441068 | 1,567,074.41 | 9.380000 | 516,828.62 | -1,050,245.79 | 0.07 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,194.000 | 35.583722 | 2,035,175.39 | 65.340000 | 3,737,055.96 | 1,701,880.57 | 0.52 |
| | | Base | | 35.583722 | 2,035,175.39 | 65.340000 | 3,737,055.96 | 1,701,880.57 | 0.52 |
| 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 95,364.000 | 15.943348 | 1,520,421.48 | 13.780000 | 1,314,115.92 | -206,305.56 | 0.18 |
| | | Base | | 15.943348 | 1,520,421.48 | 13.780000 | 1,314,115.92 | -206,305.56 | 0.18 |
| 024835100 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | | | | | | | | |
| | | Local | 56,673.000 | 41.262813 | 2,338,487.41 | 42.200000 | 2,391,600.60 | 53,113.19 | 0.33 |
| | | Base | | 41.262813 | 2,338,487.41 | 42.200000 | 2,391,600.60 | 53,113.19 | 0.33 |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 90,345.000 | 17.724928 | 1,601,358.61 | 14.640000 | 1,322,650.80 | -278,707.81 | 0.18 |
| | | Base | | 17.724928 | 1,601,358.61 | 14.640000 | 1,322,650.80 | -278,707.81 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 36,137.000 | 34.723080 | 1,254,787.95 | 70.980000 | 2,565,004.26 | 1,310,216.31 | 0.36 |
| | | Base | | 34.723080 | 1,254,787.95 | 70.980000 | 2,565,004.26 | 1,310,216.31 | 0.36 |
| 03232P405 | AMSURG CORP COMMON STOCK | | | | | | | | |
| | | Local | 27,222.000 | 78.827235 | 2,145,834.99 | 73.190000 | 1,992,378.18 | -153,456.81 | 0.28 |
| | | Base | | 78.827235 | 2,145,834.99 | 73.190000 | 1,992,378.18 | -153,456.81 | 0.28 |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,900.000 | 49.894227 | 2,240,250.81 | 88.190000 | 3,959,731.00 | 1,719,480.19 | 0.55 |
| | | Base | | 49.894227 | 2,240,250.81 | 88.190000 | 3,959,731.00 | 1,719,480.19 | 0.55 |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,507.000 | 43.743042 | 1,378,212.02 | 72.900000 | 2,296,860.30 | 918,648.28 | 0.32 |
| | | Base | | 43.743042 | 1,378,212.02 | 72.900000 | 2,296,860.30 | 918,648.28 | 0.32 |
| 03836W103 | AQUA AMERICA INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 89,013.000 | 16.753824 | 1,491,308.14 | 31.530000 | 2,806,579.89 | 1,315,271.75 | 0.39 |
| | | Base | | 16.753824 | 1,491,308.14 | 31.530000 | 2,806,579.89 | 1,315,271.75 | 0.39 |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 47,190.000 | 31.160478 | 1,470,462.96 | 51.600000 | 2,435,004.00 | 964,541.04 | 0.34 |
| | | Base | | 31.160478 | 1,470,462.96 | 51.600000 | 2,435,004.00 | 964,541.04 | 0.34 |
| 04351G101 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 87,006.000 | 12.776242 | 1,111,609.75 | 7.380000 | 642,104.28 | -469,505.47 | 0.09 |
| | | Base | | 12.776242 | 1,111,609.75 | 7.380000 | 642,104.28 | -469,505.47 | 0.09 |
| 044209104 | ASHLAND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,738.000 | 49.327761 | 1,565,564.48 | 94.760000 | 3,007,492.88 | 1,441,928.40 | 0.42 |
| | | Base | | 49.327761 | 1,565,564.48 | 94.760000 | 3,007,492.88 | 1,441,928.40 | 0.42 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 75,845.000 | 17.521950 | 1,328,952.30 | 17.550000 | 1,331,079.75 | 2,127.45 | 0.18 |
| | | Base | | 17.521950 | 1,328,952.30 | 17.550000 | 1,331,079.75 | 2,127.45 | 0.18 |
| 049513104 | ATMEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 212,057.000 | 6.207105 | 1,316,260.04 | 8.060000 | 1,709,179.42 | 392,919.38 | 0.24 |
| | | Base | | 6.207105 | 1,316,260.04 | 8.060000 | 1,709,179.42 | 392,919.38 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | | |
| | | Local | 51,213.000 | 34.067475 | 1,744,697.58 | 69.220000 | 3,544,963.86 | 1,800,266.28 | 0.49 |
| | | Base | | 34.067475 | 1,744,697.58 | 69.220000 | 3,544,963.86 | 1,800,266.28 | 0.49 |
| 053807103 | AVNET INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 66,603.000 | 28.945694 | 1,927,870.08 | 39.920000 | 2,658,791.76 | 730,921.68 | 0.37 |
| | | Base | | 28.945694 | 1,927,870.08 | 39.920000 | 2,658,791.76 | 730,921.68 | 0.37 |
| 054303102 | AVON PRODUCTS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 219,673.000 | 7.833328 | 1,720,770.59 | 3.390000 | 744,691.47 | -976,079.12 | 0.10 |
| | | Base | | 7.833328 | 1,720,770.59 | 3.390000 | 744,691.47 | -976,079.12 | 0.10 |
| 059692103 | BANCORPSOUTH INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 42,679.000 | 17.713628 | 755,999.91 | 20.880000 | 891,137.52 | 135,137.61 | 0.12 |
| | | Base | | 17.713628 | 755,999.91 | 20.880000 | 891,137.52 | 135,137.61 | 0.12 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,843.000 | 52.600202 | 1,148,946.21 | 59.930000 | 1,309,050.99 | 160,104.78 | 0.18 |
| | | Base | | 52.600202 | 1,148,946.21 | 59.930000 | 1,309,050.99 | 160,104.78 | 0.18 |
| 063904106 | BANK OF THE OZARKS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,033.000 | 44.840321 | 1,839,932.88 | 44.340000 | 1,819,403.22 | -20,529.66 | 0.25 |
| | | Base | | 44.840321 | 1,839,932.88 | 44.340000 | 1,819,403.22 | -20,529.66 | 0.25 |
| 073302101 | B/E AEROSPACE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,737.000 | 25.279450 | 1,333,162.36 | 40.450000 | 2,133,211.65 | 800,049.29 | 0.30 |
| | | Base | | 25.279450 | 1,333,162.36 | 40.450000 | 2,133,211.65 | 800,049.29 | 0.30 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,179.000 | 78.348201 | 1,659,336.54 | 42.720000 | 904,766.88 | -754,569.66 | 0.13 |
| | | Base | | 78.348201 | 1,659,336.54 | 42.720000 | 904,766.88 | -754,569.66 | 0.13 |
| 081437105 | BEMIS COMPANY COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 48,422.000 | 45.062799 | 2,182,030.85 | 47.870000 | 2,317,961.14 | 135,930.29 | 0.32 |
| | | Base | | 45.062799 | 2,182,030.85 | 47.870000 | 2,317,961.14 | 135,930.29 | 0.32 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 49,761.000 | 26.911139 | 1,339,125.20 | 50.150000 | 2,495,514.15 | 1,156,388.95 | 0.35 |
| | | Base | | 26.911139 | 1,339,125.20 | 50.150000 | 2,495,514.15 | 1,156,388.95 | 0.35 |

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|---|---|---|---|---|---|---|---|---|---|
| 089302103 | BIG LOTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,002.000 | 35.038478 | 876,032.02 | 38.780000 | 969,577.56 | 93,545.54 | 0.13 |
| | | Base | | 35.038478 | 876,032.02 | 38.780000 | 969,577.56 | 93,545.54 | 0.13 |
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 10,490.000 | 96.879395 | 1,016,264.85 | 127.610000 | 1,338,628.90 | 322,364.05 | 0.19 |
| | | Base | | 96.879395 | 1,016,264.85 | 127.610000 | 1,338,628.90 | 322,364.05 | 0.19 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,764.000 | 72.584370 | 1,361,973.12 | 82.690000 | 1,551,595.16 | 189,622.04 | 0.22 |
| | | Base | | 72.584370 | 1,361,973.12 | 82.690000 | 1,551,595.16 | 189,622.04 | 0.22 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,820.000 | 34.524500 | 891,422.59 | 49.280000 | 1,272,409.60 | 380,987.01 | 0.18 |
| | | Base | | 34.524500 | 891,422.59 | 49.280000 | 1,272,409.60 | 380,987.01 | 0.18 |
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,818.000 | 307.521198 | 1,481,637.13 | 179.250000 | 863,626.50 | -618,010.63 | 0.12 |
| | | Base | | 307.521198 | 1,481,637.13 | 179.250000 | 863,626.50 | -618,010.63 | 0.12 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 30,048.000 | 20.581021 | 618,418.53 | 49.740000 | 1,494,587.52 | 876,168.99 | 0.21 |
| | | Base | | 20.581021 | 618,418.53 | 49.740000 | 1,494,587.52 | 876,168.99 | 0.21 |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,830.000 | 24.556140 | 1,469,193.83 | 53.560000 | 3,204,494.80 | 1,735,300.97 | 0.45 |
| | | Base | | 24.556140 | 1,469,193.83 | 53.560000 | 3,204,494.80 | 1,735,300.97 | 0.45 |
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 59,031.000 | 21.969784 | 1,296,898.30 | 30.250000 | 1,785,687.75 | 488,789.45 | 0.25 |
| | | Base | | 21.969784 | 1,296,898.30 | 30.250000 | 1,785,687.75 | 488,789.45 | 0.25 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 45,936.000 | 24.452584 | 1,123,253.88 | 39.850000 | 1,830,549.60 | 707,295.72 | 0.25 |
| | | Base | | 24.452584 | 1,123,253.88 | 39.850000 | 1,830,549.60 | 707,295.72 | 0.25 |
| 119848109 | BUFFALO WILD WINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 9,608.000 | 188.623483 | 1,812,294.42 | 152.300000 | 1,463,298.40 | -348,996.02 | 0.20 |
| | | Base | | 188.623483 | 1,812,294.42 | 152.300000 | 1,463,298.40 | -348,996.02 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 12503M108 | CBOE HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | 41,601.000 | Local | 30.388884 | 1,264,207.97 | 66.620000 | 2,771,458.62 | 1,507,250.65 | 0.38 |
| | | | Base | 30.388884 | 1,264,207.97 | 66.620000 | 2,771,458.62 | 1,507,250.65 | 0.38 |
| 12508E101 | CDK GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | 80,436.000 | Local | 31.540638 | 2,537,002.72 | 44.050000 | 3,543,205.80 | 1,006,203.08 | 0.49 |
| | | | Base | 31.540638 | 2,537,002.72 | 44.050000 | 3,543,205.80 | 1,006,203.08 | 0.49 |
| 125134106 | CEB INC COMMON STOCK USD.01 | | | | | | | | |
| | | 16,697.000 | Local | 35.363450 | 590,463.53 | 58.980000 | 984,789.06 | 394,325.53 | 0.14 |
| | | | Base | 35.363450 | 590,463.53 | 58.980000 | 984,789.06 | 394,325.53 | 0.14 |
| 12561W105 | CLECO CORPORATION COMMON STOCK USD1. | | | | | | | | |
| | | 30,515.000 | Local | 31.312265 | 955,493.76 | 53.140000 | 1,621,567.10 | 666,073.34 | 0.23 |
| | | | Base | 31.312265 | 955,493.76 | 53.140000 | 1,621,567.10 | 666,073.34 | 0.23 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 93,824.000 | Local | 17.674475 | 1,658,289.97 | 17.400000 | 1,632,537.60 | -25,752.37 | 0.23 |
| | | | Base | 17.674475 | 1,658,289.97 | 17.400000 | 1,632,537.60 | -25,752.37 | 0.23 |
| 12646R105 | CST BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 38,150.000 | Local | 31.864459 | 1,215,629.10 | 38.740000 | 1,477,931.00 | 262,301.90 | 0.21 |
| | | | Base | 31.864459 | 1,215,629.10 | 38.740000 | 1,477,931.00 | 262,301.90 | 0.21 |
| 126804301 | CABELA S INC COMMON STOCK USD.01 | | | | | | | | |
| | | 24,832.000 | Local | 55.712714 | 1,383,458.11 | 42.070000 | 1,044,682.24 | -338,775.87 | 0.15 |
| | | | Base | 55.712714 | 1,383,458.11 | 42.070000 | 1,044,682.24 | -338,775.87 | 0.15 |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 2,245.000 | Local | 360.492993 | 809,306.77 | 429.990000 | 965,327.55 | 156,020.78 | 0.13 |
| | | | Base | 360.492993 | 809,306.77 | 429.990000 | 965,327.55 | 156,020.78 | 0.13 |
| 127055101 | CABOT CORP COMMON STOCK USD1. | | | | | | | | |
| | | 31,568.000 | Local | 30.366873 | 958,621.45 | 40.340000 | 1,273,453.12 | 314,831.67 | 0.18 |
| | | | Base | 30.366873 | 958,621.45 | 40.340000 | 1,273,453.12 | 314,831.67 | 0.18 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 150,096.000 | Local | 8.988226 | 1,349,096.81 | 19.560000 | 2,935,877.76 | 1,586,780.95 | 0.41 |
| | | | Base | 8.988226 | 1,349,096.81 | 19.560000 | 2,935,877.76 | 1,586,780.95 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 128195104 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,466.000 | 41.142074 | 1,582,571.00 | 32.490000 | 1,249,760.34 | -332,810.66 | 0.17 |
| | | Base | | 41.142074 | 1,582,571.00 | 32.490000 | 1,249,760.34 | -332,810.66 | 0.17 |
| 13057Q107 | CALIFORNIA RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 158,498.000 | 7.101886 | 1,125,634.72 | 1.430000 | 226,652.14 | -898,982.58 | 0.03 |
| | | Base | | 7.101886 | 1,125,634.72 | 1.430000 | 226,652.14 | -898,982.58 | 0.03 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 43,824.000 | 46.203498 | 2,024,822.08 | 76.300000 | 3,343,771.20 | 1,318,949.12 | 0.46 |
| | | Base | | 46.203498 | 2,024,822.08 | 76.300000 | 3,343,771.20 | 1,318,949.12 | 0.46 |
| 141624106 | CARE CAPITAL PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 42,279.000 | 33.064548 | 1,397,936.04 | 29.940000 | 1,265,833.26 | -132,102.78 | 0.18 |
| | | Base | | 33.064548 | 1,397,936.04 | 29.940000 | 1,265,833.26 | -132,102.78 | 0.18 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 32,797.000 | 46.737048 | 1,532,834.96 | 83.680000 | 2,744,452.96 | 1,211,618.00 | 0.38 |
| | | Base | | 46.737048 | 1,532,834.96 | 83.680000 | 2,744,452.96 | 1,211,618.00 | 0.38 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5. | | | | | | | | |
| | | Local | 24,784.000 | 40.809103 | 1,011,412.80 | 27.760000 | 688,003.84 | -323,408.96 | 0.10 |
| | | Base | | 40.809103 | 1,011,412.80 | 27.760000 | 688,003.84 | -323,408.96 | 0.10 |
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,231.000 | 51.103536 | 1,340,496.86 | 97.220000 | 2,550,177.82 | 1,209,680.96 | 0.35 |
| | | Base | | 51.103536 | 1,340,496.86 | 97.220000 | 2,550,177.82 | 1,209,680.96 | 0.35 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | | | | | | | |
| | | Local | 19,680.000 | 97.543307 | 1,919,652.29 | 120.740000 | 2,376,163.20 | 456,510.91 | 0.33 |
| | | Base | | 97.543307 | 1,919,652.29 | 120.740000 | 2,376,163.20 | 456,510.91 | 0.33 |
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,632.000 | 33.912192 | 1,683,129.90 | 23.530000 | 1,167,840.96 | -515,288.94 | 0.16 |
| | | Base | | 33.912192 | 1,683,129.90 | 23.530000 | 1,167,840.96 | -515,288.94 | 0.16 |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,008.000 | 14.016077 | 532,723.04 | 28.000000 | 1,064,224.00 | 531,500.96 | 0.15 |
| | | Base | | 14.016077 | 532,723.04 | 28.000000 | 1,064,224.00 | 531,500.96 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 60,142.000 | 40.601287 | 2,441,842.62 | 62.060000 | 3,732,412.52 | 1,290,569.90 | 0.52 |
| | | Base | | 40.601287 | 2,441,842.62 | 62.060000 | 3,732,412.52 | 1,290,569.90 | 0.52 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,523.000 | 38.516841 | 906,031.64 | 74.230000 | 1,746,112.29 | 840,080.65 | 0.24 |
| | | Base | | 38.516841 | 906,031.64 | 74.230000 | 1,746,112.29 | 840,080.65 | 0.24 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,831.000 | 26.824861 | 612,438.40 | 48.300000 | 1,102,737.30 | 490,298.90 | 0.15 |
| | | Base | | 26.824861 | 612,438.40 | 48.300000 | 1,102,737.30 | 490,298.90 | 0.15 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 91,313.000 | 15.925837 | 1,454,235.97 | 3.940000 | 359,773.22 | -1,094,462.75 | 0.05 |
| | | Base | | 15.925837 | 1,454,235.97 | 3.940000 | 359,773.22 | -1,094,462.75 | 0.05 |
| 168615102 | CHICO S FAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,332.000 | 11.351734 | 798,390.15 | 10.390000 | 730,749.48 | -67,640.67 | 0.10 |
| | | Base | | 11.351734 | 798,390.15 | 10.390000 | 730,749.48 | -67,640.67 | 0.10 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,908.000 | 17.144785 | 1,095,688.93 | 17.770000 | 1,135,645.16 | 39,956.23 | 0.16 |
| | | Base | | 17.144785 | 1,095,688.93 | 17.770000 | 1,135,645.16 | 39,956.23 | 0.16 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 53,225.000 | 24.589114 | 1,308,755.57 | 29.490000 | 1,569,605.25 | 260,849.68 | 0.22 |
| | | Base | | 24.589114 | 1,308,755.57 | 29.490000 | 1,569,605.25 | 260,849.68 | 0.22 |
| 179895107 | CLARCOR INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,174.000 | 49.958693 | 1,257,660.15 | 46.860000 | 1,179,653.64 | -78,006.51 | 0.16 |
| | | Base | | 49.958693 | 1,257,660.15 | 46.860000 | 1,179,653.64 | -78,006.51 | 0.16 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,441.000 | 41.007173 | 1,084,270.65 | 44.310000 | 1,171,600.71 | 87,330.06 | 0.16 |
| | | Base | | 41.007173 | 1,084,270.65 | 44.310000 | 1,171,600.71 | 87,330.06 | 0.16 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | | |
| | | Local | 42,808.000 | 43.291213 | 1,853,210.26 | 32.250000 | 1,380,558.00 | -472,652.26 | 0.19 |
| | | Base | | 43.291213 | 1,853,210.26 | 32.250000 | 1,380,558.00 | -472,652.26 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 42,288.550 | 29.815988 | 1,260,874.90 | 41.130000 | 1,739,328.06 | 478,453.16 | 0.24 |
| | | Base | | 29.815988 | 1,260,874.90 | 41.130000 | 1,739,328.06 | 478,453.16 | 0.24 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,708.000 | 14.239241 | 835,957.37 | 13.920000 | 817,215.36 | -18,742.01 | 0.11 |
| | | Base | | 14.239241 | 835,957.37 | 13.920000 | 817,215.36 | -18,742.01 | 0.11 |
| 20341J104 | COMMUNICATIONS SALES + LE REIT USD.0001 | | | | | | | | |
| | | Local | 60,765.000 | 28.905289 | 1,756,429.87 | 19.210000 | 1,167,295.65 | -589,134.22 | 0.16 |
| | | Base | | 28.905289 | 1,756,429.87 | 19.210000 | 1,167,295.65 | -589,134.22 | 0.16 |
| 203668108 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,620.000 | 27.114027 | 1,616,538.28 | 21.480000 | 1,280,637.60 | -335,900.68 | 0.18 |
| | | Base | | 27.114027 | 1,616,538.28 | 21.480000 | 1,280,637.60 | -335,900.68 | 0.18 |
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,259.000 | 74.572649 | 1,585,339.95 | 37.520000 | 797,637.68 | -787,702.27 | 0.11 |
| | | Base | | 74.572649 | 1,585,339.95 | 37.520000 | 797,637.68 | -787,702.27 | 0.11 |
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,003.000 | 87.387669 | 1,485,852.54 | 74.850000 | 1,272,674.55 | -213,177.99 | 0.18 |
| | | Base | | 87.387669 | 1,485,852.54 | 74.850000 | 1,272,674.55 | -213,177.99 | 0.18 |
| 205363104 | COMPUTER SCIENCES CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 70,021.000 | 31.003102 | 2,170,868.22 | 32.070000 | 2,245,573.47 | 74,705.25 | 0.31 |
| | | Base | | 31.003102 | 2,170,868.22 | 32.070000 | 2,245,573.47 | 74,705.25 | 0.31 |
| 212485106 | CONVERGYS CORP COMMON STOCK | | | | | | | | |
| | | Local | 49,209.000 | 11.613418 | 571,484.68 | 24.440000 | 1,202,667.96 | 631,183.28 | 0.17 |
| | | Base | | 11.613418 | 571,484.68 | 24.440000 | 1,202,667.96 | 631,183.28 | 0.17 |
| 216648402 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 24,527.000 | 85.205317 | 2,089,830.80 | 131.150000 | 3,216,716.05 | 1,126,885.25 | 0.45 |
| | | Base | | 85.205317 | 2,089,830.80 | 131.150000 | 3,216,716.05 | 1,126,885.25 | 0.45 |
| 217204106 | COPART INC COMMON STOCK | | | | | | | | |
| | | Local | 52,075.000 | 22.564334 | 1,175,037.71 | 33.510000 | 1,745,033.25 | 569,995.54 | 0.24 |
| | | Base | | 22.564334 | 1,175,037.71 | 33.510000 | 1,745,033.25 | 569,995.54 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 21871D103 | CORELOGIC INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 44,475.000 | 18.750944 | 833,948.24 | 35.700000 | 1,587,757.50 | 753,809.26 | 0.22 |
| | | Base | | 18.750944 | 833,948.24 | 35.700000 | 1,587,757.50 | 753,809.26 | 0.22 |
| 22002T108 | CORPORATE OFFICE PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 47,695.000 | 31.904306 | 1,521,675.89 | 22.300000 | 1,063,598.50 | -458,077.39 | 0.15 |
| | | Base | | 31.904306 | 1,521,675.89 | 22.300000 | 1,063,598.50 | -458,077.39 | 0.15 |
| 22025Y407 | CORRECTIONS CORP OF AMERICA REIT USD.01 | | | | | | | | |
| | | Local | 67,303.000 | 30.102448 | 2,025,985.04 | 28.810000 | 1,938,999.43 | -86,985.61 | 0.27 |
| | | Base | | 30.102448 | 2,025,985.04 | 28.810000 | 1,938,999.43 | -86,985.61 | 0.27 |
| 22357R103 | COVISINT CORP COMMON STOCK | | | | | | | | |
| | | Local | 6.000 | 2.700000 | 16.20 | 2.110000 | 12.66 | -3.54 | 0.00 |
| | | Base | | 2.700000 | 16.20 | 2.110000 | 12.66 | -3.54 | 0.00 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,077.000 | 151.448754 | 1,829,046.60 | 131.230000 | 1,584,864.71 | -244,181.89 | 0.22 |
| | | Base | | 151.448754 | 1,829,046.60 | 131.230000 | 1,584,864.71 | -244,181.89 | 0.22 |
| 224399105 | CRANE CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,900.000 | 37.477100 | 933,179.78 | 47.760000 | 1,189,224.00 | 256,044.22 | 0.17 |
| | | Base | | 37.477100 | 933,179.78 | 47.760000 | 1,189,224.00 | 256,044.22 | 0.17 |
| 225447101 | CREE INC COMMON STOCK USD.00125 | | | | | | | | |
| | | Local | 51,989.000 | 34.138720 | 1,774,837.94 | 28.030000 | 1,457,251.67 | -317,586.27 | 0.20 |
| | | Base | | 34.138720 | 1,774,837.94 | 28.030000 | 1,457,251.67 | -317,586.27 | 0.20 |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,670.000 | 58.374970 | 1,615,235.41 | 47.860000 | 1,324,286.20 | -290,949.21 | 0.18 |
| | | Base | | 58.374970 | 1,615,235.41 | 47.860000 | 1,324,286.20 | -290,949.21 | 0.18 |
| 232806109 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 168,426.000 | 15.417476 | 2,596,703.75 | 7.860000 | 1,323,828.36 | -1,272,875.39 | 0.18 |
| | | Base | | 15.417476 | 2,596,703.75 | 7.860000 | 1,323,828.36 | -1,272,875.39 | 0.18 |
| 233326107 | DST SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,412.000 | 59.870004 | 982,586.51 | 105.410000 | 1,729,988.92 | 747,402.41 | 0.24 |
| | | Base | | 59.870004 | 982,586.51 | 105.410000 | 1,729,988.92 | 747,402.41 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 235825205 | DANA HOLDING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,142.000 | 21.413155 | 1,651,853.60 | 11.890000 | 917,218.38 | -734,635.22 | 0.13 |
| | | Base | | 21.413155 | 1,651,853.60 | 11.890000 | 917,218.38 | -734,635.22 | 0.13 |
| 242370203 | DEAN FOODS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,092.000 | 19.935550 | 918,869.36 | 19.980000 | 920,918.16 | 2,048.80 | 0.13 |
| | | Base | | 19.935550 | 918,869.36 | 19.980000 | 920,918.16 | 2,048.80 | 0.13 |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,313.000 | 64.013830 | 1,044,257.61 | 49.460000 | 806,840.98 | -237,416.63 | 0.11 |
| | | Base | | 64.013830 | 1,044,257.61 | 49.460000 | 806,840.98 | -237,416.63 | 0.11 |
| 247916208 | DENBURY RESOURCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 177,174.000 | 7.560574 | 1,339,537.11 | 1.560000 | 276,391.44 | -1,063,145.67 | 0.04 |
| | | Base | | 7.560574 | 1,339,537.11 | 1.560000 | 276,391.44 | -1,063,145.67 | 0.04 |
| 248019101 | DELUXE CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,834.000 | 25.241954 | 626,858.68 | 55.900000 | 1,388,220.60 | 761,361.92 | 0.19 |
| | | Base | | 25.241954 | 626,858.68 | 55.900000 | 1,388,220.60 | 761,361.92 | 0.19 |
| 251893103 | DEVRY EDUCATION GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,823.000 | 24.972127 | 719,771.62 | 19.900000 | 573,577.70 | -146,193.92 | 0.08 |
| | | Base | | 24.972127 | 719,771.62 | 19.900000 | 573,577.70 | -146,193.92 | 0.08 |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,449.000 | 32.495000 | 1,476,865.26 | 39.080000 | 1,776,146.92 | 299,281.66 | 0.25 |
| | | Base | | 32.495000 | 1,476,865.26 | 39.080000 | 1,776,146.92 | 299,281.66 | 0.25 |
| 253651103 | DIEBOLD INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 32,791.000 | 29.392850 | 963,820.95 | 27.720000 | 908,966.52 | -54,854.43 | 0.13 |
| | | Base | | 29.392850 | 963,820.95 | 27.720000 | 908,966.52 | -54,854.43 | 0.13 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,572.000 | 63.235067 | 1,743,517.27 | 113.930000 | 3,141,277.96 | 1,397,760.69 | 0.44 |
| | | Base | | 63.235067 | 1,743,517.27 | 113.930000 | 3,141,277.96 | 1,397,760.69 | 0.44 |
| 257559203 | DOMTAR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,709.000 | 49.985833 | 1,585,000.77 | 32.250000 | 1,022,615.25 | -562,385.52 | 0.14 |
| | | Base | | 49.985833 | 1,585,000.77 | 32.250000 | 1,022,615.25 | -562,385.52 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 257651109 | DONALDSON CO INC COMMON STOCK USD5. | | | | | | | | |
| | | 62,242.000 | Local | 25.454433 | 1,584,334.83 | 28.180000 | 1,753,979.56 | 169,644.73 | 0.24 |
| | | | Base | 25.454433 | 1,584,334.83 | 28.180000 | 1,753,979.56 | 169,644.73 | 0.24 |
| 257867101 | RR DONNELLEY + SONS CO COMMON STOCK USD1.25 | | | | | | | | |
| | | 105,296.000 | Local | 11.666075 | 1,228,391.01 | 13.970000 | 1,470,985.12 | 242,594.11 | 0.20 |
| | | | Base | 11.666075 | 1,228,391.01 | 13.970000 | 1,470,985.12 | 242,594.11 | 0.20 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | | |
| | | 70,352.000 | Local | 29.819269 | 2,097,845.21 | 29.580000 | 2,081,012.16 | -16,833.05 | 0.29 |
| | | | Base | 29.819269 | 2,097,845.21 | 29.580000 | 2,081,012.16 | -16,833.05 | 0.29 |
| 26153C103 | DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01 | | | | | | | | |
| | | 35,862.000 | Local | 29.312317 | 1,051,198.30 | 25.640000 | 919,501.68 | -131,696.62 | 0.13 |
| | | | Base | 29.312317 | 1,051,198.30 | 25.640000 | 919,501.68 | -131,696.62 | 0.13 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,352.000 | Local | 74.626940 | 1,444,180.54 | 58.640000 | 1,134,801.28 | -309,379.26 | 0.16 |
| | | | Base | 74.626940 | 1,444,180.54 | 58.640000 | 1,134,801.28 | -309,379.26 | 0.16 |
| 264411505 | DUKE REALTY CORP REIT USD.01 | | | | | | | | |
| | | 174,197.000 | Local | 12.998593 | 2,264,315.88 | 20.130000 | 3,506,585.61 | 1,242,269.73 | 0.49 |
| | | | Base | 12.998593 | 2,264,315.88 | 20.130000 | 3,506,585.61 | 1,242,269.73 | 0.49 |
| 265504100 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | 46,741.000 | Local | 52.497367 | 2,453,779.45 | 39.360000 | 1,839,725.76 | -614,053.69 | 0.26 |
| | | | Base | 52.497367 | 2,453,779.45 | 39.360000 | 1,839,725.76 | -614,053.69 | 0.26 |
| 26884U109 | EPR PROPERTIES REIT USD.01 | | | | | | | | |
| | | 30,713.000 | Local | 54.090000 | 1,661,266.17 | 59.950000 | 1,841,244.35 | 179,978.18 | 0.26 |
| | | | Base | 54.090000 | 1,661,266.17 | 59.950000 | 1,841,244.35 | 179,978.18 | 0.26 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 25,251.000 | Local | 70.252402 | 1,773,943.40 | 53.540000 | 1,351,938.54 | -422,004.86 | 0.19 |
| | | | Base | 70.252402 | 1,773,943.40 | 53.540000 | 1,351,938.54 | -422,004.86 | 0.19 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | 72,603.000 | Local | 22.362475 | 1,623,582.79 | 32.420000 | 2,353,789.26 | 730,206.47 | 0.33 |
| | | | Base | 22.362475 | 1,623,582.79 | 32.420000 | 2,353,789.26 | 730,206.47 | 0.33 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 278265103 | EATON VANCE CORP COMMON STOCK USD.00390625 | | | | | | | | |
| | | Local | 59,286.000 | 27.794835 | 1,647,844.57 | 28.660000 | 1,699,136.76 | 51,292.19 | 0.24 |
| | | Base | | 27.794835 | 1,647,844.57 | 28.660000 | 1,699,136.76 | 51,292.19 | 0.24 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,289.000 | 46.609213 | 1,411,746.44 | 74.010000 | 2,241,688.89 | 829,942.45 | 0.31 |
| | | Base | | 46.609213 | 1,411,746.44 | 74.010000 | 2,241,688.89 | 829,942.45 | 0.31 |
| 29265N108 | ENERGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,756.000 | 58.945349 | 2,343,431.28 | 35.270000 | 1,402,194.12 | -941,237.16 | 0.19 |
| | | Base | | 58.945349 | 2,343,431.28 | 35.270000 | 1,402,194.12 | -941,237.16 | 0.19 |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 31,481.000 | 25.034750 | 788,118.98 | 32.040000 | 1,008,651.24 | 220,532.26 | 0.14 |
| | | Base | | 25.034750 | 788,118.98 | 32.040000 | 1,008,651.24 | 220,532.26 | 0.14 |
| 294752100 | EQUITY ONE INC REIT USD.01 | | | | | | | | |
| | | Local | 46,489.000 | 20.635033 | 959,302.05 | 27.720000 | 1,288,675.08 | 329,373.03 | 0.18 |
| | | Base | | 20.635033 | 959,302.05 | 27.720000 | 1,288,675.08 | 329,373.03 | 0.18 |
| 297425100 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 14,920.000 | 81.544988 | 1,216,651.22 | 78.710000 | 1,174,353.20 | -42,298.02 | 0.16 |
| | | Base | | 81.544988 | 1,216,651.22 | 78.710000 | 1,174,353.20 | -42,298.02 | 0.16 |
| 30241L109 | FEI COMPANY COMMON STOCK | | | | | | | | |
| | | Local | 20,614.000 | 103.816182 | 2,140,066.77 | 72.450000 | 1,493,484.30 | -646,582.47 | 0.21 |
| | | Base | | 103.816182 | 2,140,066.77 | 72.450000 | 1,493,484.30 | -646,582.47 | 0.21 |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,166.000 | 42.195287 | 893,105.45 | 33.890000 | 717,315.74 | -175,789.71 | 0.10 |
| | | Base | | 42.195287 | 893,105.45 | 33.890000 | 717,315.74 | -175,789.71 | 0.10 |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,912.000 | 67.534139 | 1,412,273.91 | 150.700000 | 3,151,438.40 | 1,739,164.49 | 0.44 |
| | | Base | | 67.534139 | 1,412,273.91 | 150.700000 | 3,151,438.40 | 1,739,164.49 | 0.44 |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,678.000 | 29.068632 | 455,738.02 | 95.570000 | 1,498,346.46 | 1,042,608.44 | 0.21 |
| | | Base | | 29.068632 | 455,738.02 | 95.570000 | 1,498,346.46 | 1,042,608.44 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 303726103 | FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,212.000 | 10.451237 | 597,936.17 | 20.490000 | 1,172,273.88 | 574,337.71 | 0.16 |
| | | Base | | 10.451237 | 597,936.17 | 20.490000 | 1,172,273.88 | 574,337.71 | 0.16 |
| 313747206 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | | |
| | | Local | 35,026.000 | 89.313457 | 3,128,293.13 | 150.830000 | 5,282,971.58 | 2,154,678.45 | 0.73 |
| | | Base | | 89.313457 | 3,128,293.13 | 150.830000 | 5,282,971.58 | 2,154,678.45 | 0.73 |
| 314211103 | FEDERATED INVESTORS INC CL B COMMON STOCK | | | | | | | | |
| | | Local | 47,797.000 | 21.822658 | 1,043,057.60 | 25.290000 | 1,208,786.13 | 165,728.53 | 0.17 |
| | | Base | | 21.822658 | 1,043,057.60 | 25.290000 | 1,208,786.13 | 165,728.53 | 0.17 |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 54,865.000 | 16.491580 | 904,810.51 | 34.370000 | 1,885,710.05 | 980,899.54 | 0.26 |
| | | Base | | 16.491580 | 904,810.51 | 34.370000 | 1,885,710.05 | 980,899.54 | 0.26 |
| 320517105 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 120,750.000 | 11.093417 | 1,339,530.07 | 12.730000 | 1,537,147.50 | 197,617.43 | 0.21 |
| | | Base | | 11.093417 | 1,339,530.07 | 12.730000 | 1,537,147.50 | 197,617.43 | 0.21 |
| 33582V108 | FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 179,001.000 | 12.227619 | 2,188,756.07 | 9.790000 | 1,752,419.79 | -436,336.28 | 0.24 |
| | | Base | | 12.227619 | 2,188,756.07 | 9.790000 | 1,752,419.79 | -436,336.28 | 0.24 |
| 337915102 | FIRSTMERIT CORP COMMON STOCK | | | | | | | | |
| | | Local | 83,632.000 | 17.265510 | 1,443,949.11 | 19.380000 | 1,620,788.16 | 176,839.05 | 0.23 |
| | | Base | | 17.265510 | 1,443,949.11 | 19.380000 | 1,620,788.16 | 176,839.05 | 0.23 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 94,196.000 | 13.313392 | 1,254,068.30 | 20.540000 | 1,934,785.84 | 680,717.54 | 0.27 |
| | | Base | | 13.313392 | 1,254,068.30 | 20.540000 | 1,934,785.84 | 680,717.54 | 0.27 |
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,254.000 | 20.478484 | 1,418,216.95 | 67.560000 | 4,678,800.24 | 3,260,583.29 | 0.65 |
| | | Base | | 20.478484 | 1,418,216.95 | 67.560000 | 4,678,800.24 | 3,260,583.29 | 0.65 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 73,876.000 | 23.182737 | 1,712,647.88 | 28.140000 | 2,078,870.64 | 366,222.76 | 0.29 |
| | | Base | | 23.182737 | 1,712,647.88 | 28.140000 | 2,078,870.64 | 366,222.76 | 0.29 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 34964C106 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 80,572.000 | 18.740023 | 1,509,921.11 | 48.590000 | 3,914,993.48 | 2,405,072.37 | 0.54 |
| | | Base | | 18.740023 | 1,509,921.11 | 48.590000 | 3,914,993.48 | 2,405,072.37 | 0.54 |
| 34988V106 | FOSSIL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,195.000 | 32.719200 | 693,483.44 | 32.600000 | 690,957.00 | -2,526.44 | 0.10 |
| | | Base | | 32.719200 | 693,483.44 | 32.600000 | 690,957.00 | -2,526.44 | 0.10 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 87,805.000 | 9.944698 | 873,194.19 | 12.850000 | 1,128,294.25 | 255,100.06 | 0.16 |
| | | Base | | 9.944698 | 873,194.19 | 12.850000 | 1,128,294.25 | 255,100.06 | 0.16 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 21,393.000 | 31.654135 | 677,176.90 | 40.980000 | 876,685.14 | 199,508.24 | 0.12 |
| | | Base | | 31.654135 | 677,176.90 | 40.980000 | 876,685.14 | 199,508.24 | 0.12 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 89,148.000 | 33.821856 | 3,015,150.85 | 37.640000 | 3,355,530.72 | 340,379.87 | 0.47 |
| | | Base | | 33.821856 | 3,015,150.85 | 37.640000 | 3,355,530.72 | 340,379.87 | 0.47 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 41,804.000 | 34.748528 | 1,452,627.48 | 87.890000 | 3,674,153.56 | 2,221,526.08 | 0.51 |
| | | Base | | 34.748528 | 1,452,627.48 | 87.890000 | 3,674,153.56 | 2,221,526.08 | 0.51 |
| 371559105 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,704.000 | 76.505333 | 2,196,009.07 | 49.580000 | 1,423,144.32 | -772,864.75 | 0.20 |
| | | Base | | 76.505333 | 2,196,009.07 | 49.580000 | 1,423,144.32 | -772,864.75 | 0.20 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 147,084.000 | 9.879459 | 1,453,110.32 | 13.690000 | 2,013,579.96 | 560,469.64 | 0.28 |
| | | Base | | 9.879459 | 1,453,110.32 | 13.690000 | 2,013,579.96 | 560,469.64 | 0.28 |
| 37247D106 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 250,988.000 | 5.030721 | 1,262,650.57 | 2.780000 | 697,746.64 | -564,903.93 | 0.10 |
| | | Base | | 5.030721 | 1,262,650.57 | 2.780000 | 697,746.64 | -564,903.93 | 0.10 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 65,530.000 | 23.953836 | 1,569,694.87 | 58.950000 | 3,862,993.50 | 2,293,298.63 | 0.54 |
| | | Base | | 23.953836 | 1,569,694.87 | 58.950000 | 3,862,993.50 | 2,293,298.63 | 0.54 |

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|---|---|---|---|---|---|---|---|---|---|
| 384109104 | GRACO INC COMMON STOCK USD1. | | | | | | | | |
| | | 28,211.000 | Local | 36.692814 | 1,035,140.97 | 72.680000 | 2,050,375.48 | 1,015,234.51 | 0.28 |
| | | | Base | 36.692814 | 1,035,140.97 | 72.680000 | 2,050,375.48 | 1,015,234.51 | 0.28 |
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | | |
| | | 2,263.000 | Local | 430.894706 | 975,114.72 | 484.690000 | 1,096,853.47 | 121,738.75 | 0.15 |
| | | | Base | 430.894706 | 975,114.72 | 484.690000 | 1,096,853.47 | 121,738.75 | 0.15 |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,870.000 | Local | 26.584393 | 528,231.89 | 38.630000 | 767,578.10 | 239,346.21 | 0.11 |
| | | | Base | 26.584393 | 528,231.89 | 38.630000 | 767,578.10 | 239,346.21 | 0.11 |
| 391164100 | GREAT PLAINS ENERGY INC COMMON STOCK | | | | | | | | |
| | | 77,766.000 | Local | 23.723906 | 1,844,913.30 | 27.880000 | 2,168,116.08 | 323,202.78 | 0.30 |
| | | | Base | 23.723906 | 1,844,913.30 | 27.880000 | 2,168,116.08 | 323,202.78 | 0.30 |
| 397624107 | GREIF INC CL A COMMON STOCK | | | | | | | | |
| | | 12,968.000 | Local | 52.566177 | 681,678.18 | 26.430000 | 342,744.24 | -338,933.94 | 0.05 |
| | | | Base | 52.566177 | 681,678.18 | 26.430000 | 342,744.24 | -338,933.94 | 0.05 |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | | |
| | | 32,122.000 | Local | 32.712135 | 1,050,779.20 | 18.540000 | 595,541.88 | -455,237.32 | 0.08 |
| | | | Base | 32.712135 | 1,050,779.20 | 18.540000 | 595,541.88 | -455,237.32 | 0.08 |
| 402635304 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 54,612.000 | Local | 59.100806 | 3,227,613.20 | 29.550000 | 1,613,784.60 | -1,613,828.60 | 0.22 |
| | | | Base | 59.100806 | 3,227,613.20 | 29.550000 | 1,613,784.60 | -1,613,828.60 | 0.22 |
| 404251100 | HNI CORP COMMON STOCK USD1. | | | | | | | | |
| | | 22,290.000 | Local | 30.795483 | 686,431.32 | 34.020000 | 758,305.80 | 71,874.48 | 0.11 |
| | | | Base | 30.795483 | 686,431.32 | 34.020000 | 758,305.80 | 71,874.48 | 0.11 |
| 404303109 | HSN INC COMMON STOCK USD.01 | | | | | | | | |
| | | 16,150.000 | Local | 40.904345 | 660,605.17 | 47.060000 | 760,019.00 | 99,413.83 | 0.11 |
| | | | Base | 40.904345 | 660,605.17 | 47.060000 | 760,019.00 | 99,413.83 | 0.11 |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 51,947.000 | Local | 24.683410 | 1,282,229.10 | 36.380000 | 1,889,831.86 | 607,602.76 | 0.26 |
| | | | Base | 24.683410 | 1,282,229.10 | 36.380000 | 1,889,831.86 | 607,602.76 | 0.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 40650V100 | HALYARD HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,518.000 | 38.881102 | 914,405.75 | 24.800000 | 583,246.40 | -331,159.35 | 0.08 |
| | | Base | | 38.881102 | 914,405.75 | 24.800000 | 583,246.40 | -331,159.35 | 0.08 |
| 410120109 | HANCOCK HOLDING CO COMMON STOCK USD3.33 | | | | | | | | |
| | | Local | 39,050.000 | 31.436128 | 1,227,580.79 | 23.960000 | 935,638.00 | -291,942.79 | 0.13 |
| | | Base | | 31.436128 | 1,227,580.79 | 23.960000 | 935,638.00 | -291,942.79 | 0.13 |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,820.000 | 46.577410 | 1,016,319.08 | 81.490000 | 1,778,111.80 | 761,792.72 | 0.25 |
| | | Base | | 46.577410 | 1,016,319.08 | 81.490000 | 1,778,111.80 | 761,792.72 | 0.25 |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | | | | | | | |
| | | Local | 54,216.000 | 24.314129 | 1,318,214.83 | 29.920000 | 1,622,142.72 | 303,927.89 | 0.23 |
| | | Base | | 24.314129 | 1,318,214.83 | 29.920000 | 1,622,142.72 | 303,927.89 | 0.23 |
| 42222G108 | HEALTH NET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 38,997.000 | 28.396542 | 1,107,379.94 | 66.220000 | 2,582,381.34 | 1,475,001.40 | 0.36 |
| | | Base | | 28.396542 | 1,107,379.94 | 66.220000 | 2,582,381.34 | 1,475,001.40 | 0.36 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,327.000 | 30.216994 | 1,218,560.73 | 81.180000 | 3,273,745.86 | 2,055,185.13 | 0.45 |
| | | Base | | 30.216994 | 1,218,560.73 | 81.180000 | 3,273,745.86 | 2,055,185.13 | 0.45 |
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 48,095.000 | 32.216241 | 1,549,440.11 | 42.290000 | 2,033,937.55 | 484,497.44 | 0.28 |
| | | Base | | 32.216241 | 1,549,440.11 | 42.290000 | 2,033,937.55 | 484,497.44 | 0.28 |
| 431475102 | HILL ROM HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 28,605.000 | 32.909152 | 941,366.30 | 48.880000 | 1,398,212.40 | 456,846.10 | 0.19 |
| | | Base | | 32.909152 | 941,366.30 | 48.880000 | 1,398,212.40 | 456,846.10 | 0.19 |
| 436106108 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,282.000 | 28.626864 | 2,641,744.27 | 34.970000 | 3,227,101.54 | 585,357.27 | 0.45 |
| | | Base | | 28.626864 | 2,641,744.27 | 34.970000 | 3,227,101.54 | 585,357.27 | 0.45 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 124,179.000 | 25.137716 | 3,121,576.47 | 33.940000 | 4,214,635.26 | 1,093,058.79 | 0.59 |
| | | Base | | 25.137716 | 3,121,576.47 | 33.940000 | 4,214,635.26 | 1,093,058.79 | 0.59 |

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|---|---|---|---|---|---|---|---|---|---|
| 44106M102 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | | | | | | | | |
| | | Local | 76,460.000 | 22.180193 | 1,695,897.55 | 23.590000 | 1,803,691.40 | 107,793.85 | 0.25 |
| | | Base | | 22.180193 | 1,695,897.55 | 23.590000 | 1,803,691.40 | 107,793.85 | 0.25 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,451.000 | 55.070883 | 1,511,750.82 | 90.430000 | 2,482,393.93 | 970,643.11 | 0.34 |
| | | Base | | 55.070883 | 1,511,750.82 | 90.430000 | 2,482,393.93 | 970,643.11 | 0.34 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,702.000 | 42.146074 | 998,946.25 | 127.880000 | 3,031,011.76 | 2,032,065.51 | 0.42 |
| | | Base | | 42.146074 | 998,946.25 | 127.880000 | 3,031,011.76 | 2,032,065.51 | 0.42 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 18,374.000 | 74.833954 | 1,374,999.07 | 80.830000 | 1,485,170.42 | 110,171.35 | 0.21 |
| | | Base | | 74.833954 | 1,374,999.07 | 80.830000 | 1,485,170.42 | 110,171.35 | 0.21 |
| 450911201 | ITT CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 45,155.000 | 21.340255 | 963,619.21 | 32.450000 | 1,465,279.75 | 501,660.54 | 0.20 |
| | | Base | | 21.340255 | 963,619.21 | 32.450000 | 1,465,279.75 | 501,660.54 | 0.20 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | | |
| | | Local | 25,398.000 | 38.054150 | 966,499.31 | 69.590000 | 1,767,446.82 | 800,947.51 | 0.25 |
| | | Base | | 38.054150 | 966,499.31 | 69.590000 | 1,767,446.82 | 800,947.51 | 0.25 |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,607.000 | 38.579262 | 1,489,429.57 | 72.510000 | 2,799,393.57 | 1,309,964.00 | 0.39 |
| | | Base | | 38.579262 | 1,489,429.57 | 72.510000 | 2,799,393.57 | 1,309,964.00 | 0.39 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 45,895.000 | 31.544537 | 1,447,736.51 | 70.140000 | 3,219,075.30 | 1,771,338.79 | 0.45 |
| | | Base | | 31.544537 | 1,447,736.51 | 70.140000 | 3,219,075.30 | 1,771,338.79 | 0.45 |
| 457153104 | INGRAM MICRO INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 78,617.000 | 19.705229 | 1,549,165.99 | 28.200000 | 2,216,999.40 | 667,833.41 | 0.31 |
| | | Base | | 19.705229 | 1,549,165.99 | 28.200000 | 2,216,999.40 | 667,833.41 | 0.31 |
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,096.000 | 43.548587 | 1,571,929.78 | 100.720000 | 3,635,589.12 | 2,063,659.34 | 0.51 |
| | | Base | | 43.548587 | 1,571,929.78 | 100.720000 | 3,635,589.12 | 2,063,659.34 | 0.51 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 458118106 | INTEGRATED DEVICE TECH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 74,028.000 | 7.607166 | 563,143.27 | 25.480000 | 1,886,233.44 | 1,323,090.17 | 0.26 |
| | | Base | | 7.607166 | 563,143.27 | 25.480000 | 1,886,233.44 | 1,323,090.17 | 0.26 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,866.000 | 38.337015 | 684,929.11 | 45.040000 | 804,684.64 | 119,755.53 | 0.11 |
| | | Base | | 38.337015 | 684,929.11 | 45.040000 | 804,684.64 | 119,755.53 | 0.11 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,129.000 | 18.698366 | 525,966.34 | 23.190000 | 652,311.51 | 126,345.17 | 0.09 |
| | | Base | | 18.698366 | 525,966.34 | 23.190000 | 652,311.51 | 126,345.17 | 0.09 |
| 460335201 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,472.000 | 27.332196 | 368,219.34 | 34.140000 | 459,934.08 | 91,714.74 | 0.06 |
| | | Base | | 27.332196 | 368,219.34 | 34.140000 | 459,934.08 | 91,714.74 | 0.06 |
| 46069S109 | INTERSIL CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,859.000 | 12.254856 | 819,347.43 | 13.000000 | 869,167.00 | 49,819.57 | 0.12 |
| | | Base | | 12.254856 | 819,347.43 | 13.000000 | 869,167.00 | 49,819.57 | 0.12 |
| 466313103 | JABIL CIRCUIT INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 95,425.000 | 21.123546 | 2,015,714.37 | 19.910000 | 1,899,911.75 | -115,802.62 | 0.26 |
| | | Base | | 21.123546 | 2,015,714.37 | 19.910000 | 1,899,911.75 | -115,802.62 | 0.26 |
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,059.000 | 88.824529 | 1,604,082.17 | 77.640000 | 1,402,100.76 | -201,981.41 | 0.19 |
| | | Base | | 88.824529 | 1,604,082.17 | 77.640000 | 1,402,100.76 | -201,981.41 | 0.19 |
| 47102X105 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,637.000 | 7.270867 | 535,404.81 | 12.590000 | 927,089.83 | 391,685.02 | 0.13 |
| | | Base | | 7.270867 | 535,404.81 | 12.590000 | 927,089.83 | 391,685.02 | 0.13 |
| 471109108 | JARDEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 104,505.000 | 30.493352 | 3,186,707.72 | 53.050000 | 5,543,990.25 | 2,357,282.53 | 0.77 |
| | | Base | | 30.493352 | 3,186,707.72 | 53.050000 | 5,543,990.25 | 2,357,282.53 | 0.77 |
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 158,959.000 | 11.299810 | 1,796,206.52 | 21.310000 | 3,387,416.29 | 1,591,209.77 | 0.47 |
| | | Base | | 11.299810 | 1,796,206.52 | 21.310000 | 3,387,416.29 | 1,591,209.77 | 0.47 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 22,724.000 | Local | 67.819900 | 1,541,139.40 | 140.720000 | 3,197,721.28 | 1,656,581.88 | 0.44 |
| | | | Base | 67.819900 | 1,541,139.40 | 140.720000 | 3,197,721.28 | 1,656,581.88 | 0.44 |
| 481165108 | JOY GLOBAL INC COMMON STOCK USD1. | | | | | | | | |
| | | 49,179.000 | Local | 16.944161 | 833,296.88 | 9.970000 | 490,314.63 | -342,982.25 | 0.07 |
| | | | Base | 16.944161 | 833,296.88 | 9.970000 | 490,314.63 | -342,982.25 | 0.07 |
| 48123V102 | J2 GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | 23,257.000 | Local | 77.532338 | 1,803,169.58 | 72.510000 | 1,686,365.07 | -116,804.51 | 0.23 |
| | | | Base | 77.532338 | 1,803,169.58 | 72.510000 | 1,686,365.07 | -116,804.51 | 0.23 |
| 48242W106 | KBR INC COMMON STOCK USD.001 | | | | | | | | |
| | | 72,785.000 | Local | 26.152691 | 1,903,523.60 | 14.260000 | 1,037,914.10 | -865,609.50 | 0.14 |
| | | | Base | 26.152691 | 1,903,523.60 | 14.260000 | 1,037,914.10 | -865,609.50 | 0.14 |
| 482539103 | KLX INC COMMON STOCK USD.01 | | | | | | | | |
| | | 26,628.000 | Local | 19.430097 | 517,384.63 | 29.230000 | 778,336.44 | 260,951.81 | 0.11 |
| | | | Base | 19.430097 | 517,384.63 | 29.230000 | 778,336.44 | 260,951.81 | 0.11 |
| 485865109 | KATE SPADE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | 64,426.000 | Local | 38.069218 | 2,452,647.43 | 17.810000 | 1,147,427.06 | -1,305,220.37 | 0.16 |
| | | | Base | 38.069218 | 2,452,647.43 | 17.810000 | 1,147,427.06 | -1,305,220.37 | 0.16 |
| 48666K109 | KB HOME COMMON STOCK USD1. | | | | | | | | |
| | | 45,984.000 | Local | 13.166119 | 605,430.81 | 10.860000 | 499,386.24 | -106,044.57 | 0.07 |
| | | | Base | 13.166119 | 605,430.81 | 10.860000 | 499,386.24 | -106,044.57 | 0.07 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 24,308.000 | Local | 27.760792 | 674,809.33 | 34.560000 | 840,084.48 | 165,275.15 | 0.12 |
| | | | Base | 27.760792 | 674,809.33 | 34.560000 | 840,084.48 | 165,275.15 | 0.12 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | | |
| | | 40,164.000 | Local | 29.485959 | 1,184,274.05 | 17.700000 | 710,902.80 | -473,371.25 | 0.10 |
| | | | Base | 29.485959 | 1,184,274.05 | 17.700000 | 710,902.80 | -473,371.25 | 0.10 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | | | | | | | | |
| | | 85,770.000 | Local | 31.216757 | 2,677,461.24 | 23.400000 | 2,007,018.00 | -670,443.24 | 0.28 |
| | | | Base | 31.216757 | 2,677,461.24 | 23.400000 | 2,007,018.00 | -670,443.24 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 46,498.000 | 55.643483 | 2,587,310.67 | 55.870000 | 2,597,843.26 | 10,532.59 | 0.36 |
| | | Base | | 55.643483 | 2,587,310.67 | 55.870000 | 2,597,843.26 | 10,532.59 | 0.36 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,250.000 | 49.257812 | 1,342,275.39 | 50.650000 | 1,380,212.50 | 37,937.11 | 0.19 |
| | | Base | | 49.257812 | 1,342,275.39 | 50.650000 | 1,380,212.50 | 37,937.11 | 0.19 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,620.000 | 30.595583 | 1,365,174.91 | 13.600000 | 606,832.00 | -758,342.91 | 0.08 |
| | | Base | | 30.595583 | 1,365,174.91 | 13.600000 | 606,832.00 | -758,342.91 | 0.08 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 154,129.000 | 11.863303 | 1,828,479.03 | 27.400000 | 4,223,134.60 | 2,394,655.57 | 0.59 |
| | | Base | | 11.863303 | 1,828,479.03 | 27.400000 | 4,223,134.60 | 2,394,655.57 | 0.59 |
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | | |
| | | Local | 41,365.000 | 36.499611 | 1,509,806.40 | 56.110000 | 2,320,990.15 | 811,183.75 | 0.32 |
| | | Base | | 36.499611 | 1,509,806.40 | 56.110000 | 2,320,990.15 | 811,183.75 | 0.32 |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,803.000 | 60.658150 | 594,631.84 | 101.680000 | 996,769.04 | 402,137.20 | 0.14 |
| | | Base | | 60.658150 | 594,631.84 | 101.680000 | 996,769.04 | 402,137.20 | 0.14 |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,789.000 | 43.205005 | 941,393.86 | 57.410000 | 1,250,906.49 | 309,512.63 | 0.17 |
| | | Base | | 43.205005 | 941,393.86 | 57.410000 | 1,250,906.49 | 309,512.63 | 0.17 |
| 517942108 | LASALLE HOTEL PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 56,976.000 | 35.865068 | 2,043,448.11 | 22.160000 | 1,262,588.16 | -780,859.95 | 0.18 |
| | | Base | | 35.865068 | 2,043,448.11 | 22.160000 | 1,262,588.16 | -780,859.95 | 0.18 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 32,372.000 | 41.531260 | 1,344,449.96 | 46.120000 | 1,492,996.64 | 148,546.68 | 0.21 |
| | | Base | | 41.531260 | 1,344,449.96 | 46.120000 | 1,492,996.64 | 148,546.68 | 0.21 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,231.000 | 52.430099 | 1,060,713.33 | 119.820000 | 2,424,078.42 | 1,363,365.09 | 0.34 |
| | | Base | | 52.430099 | 1,060,713.33 | 119.820000 | 2,424,078.42 | 1,363,365.09 | 0.34 |

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|---|---|---|---|---|---|---|---|---|---|
| 529771107 | LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,187.000 | 24.688854 | 769,971.28 | 28.210000 | 879,785.27 | 109,813.99 | 0.12 |
| | | Base | | 24.688854 | 769,971.28 | 28.210000 | 879,785.27 | 109,813.99 | 0.12 |
| 531172104 | LIBERTY PROPERTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 74,557.000 | 34.457789 | 2,569,069.41 | 29.320000 | 2,186,011.24 | -383,058.17 | 0.30 |
| | | Base | | 34.457789 | 2,569,069.41 | 29.320000 | 2,186,011.24 | -383,058.17 | 0.30 |
| 53219L109 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,960.000 | 37.110089 | 814,937.55 | 69.790000 | 1,532,588.40 | 717,650.85 | 0.21 |
| | | Base | | 37.110089 | 814,937.55 | 69.790000 | 1,532,588.40 | 717,650.85 | 0.21 |
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | | |
| | | Local | 33,269.000 | 32.764669 | 1,090,047.76 | 53.240000 | 1,771,241.56 | 681,193.80 | 0.25 |
| | | Base | | 32.764669 | 1,090,047.76 | 53.240000 | 1,771,241.56 | 681,193.80 | 0.25 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,506.000 | 24.687918 | 1,814,710.12 | 22.700000 | 1,668,586.20 | -146,123.92 | 0.23 |
| | | Base | | 24.687918 | 1,814,710.12 | 22.700000 | 1,668,586.20 | -146,123.92 | 0.23 |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 72,077.000 | 9.184125 | 661,964.21 | 15.720000 | 1,133,050.44 | 471,086.23 | 0.16 |
| | | Base | | 9.184125 | 661,964.21 | 15.720000 | 1,133,050.44 | 471,086.23 | 0.16 |
| 552676108 | MDC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,731.000 | 27.911001 | 550,711.96 | 21.760000 | 429,346.56 | -121,365.40 | 0.06 |
| | | Base | | 27.911001 | 550,711.96 | 21.760000 | 429,346.56 | -121,365.40 | 0.06 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 98,518.000 | 20.370946 | 2,006,904.85 | 16.880000 | 1,662,983.84 | -343,921.01 | 0.23 |
| | | Base | | 20.370946 | 2,006,904.85 | 16.880000 | 1,662,983.84 | -343,921.01 | 0.23 |
| 553498106 | MSA SAFETY INC COMMON STOCK | | | | | | | | |
| | | Local | 16,014.000 | 30.590287 | 489,872.85 | 42.800000 | 685,399.20 | 195,526.35 | 0.10 |
| | | Base | | 30.590287 | 489,872.85 | 42.800000 | 685,399.20 | 195,526.35 | 0.10 |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,402.000 | 62.942261 | 1,535,917.06 | 64.810000 | 1,581,493.62 | 45,576.56 | 0.22 |
| | | Base | | 62.942261 | 1,535,917.06 | 64.810000 | 1,581,493.62 | 45,576.56 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,623.000 | 34.227741 | 1,595,799.97 | 68.840000 | 3,209,527.32 | 1,613,727.35 | 0.45 |
| | | Base | | 34.227741 | 1,595,799.97 | 68.840000 | 3,209,527.32 | 1,613,727.35 | 0.45 |
| 554489104 | MACK CALI REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 45,060.000 | 26.250234 | 1,182,835.54 | 20.790000 | 936,797.40 | -246,038.14 | 0.13 |
| | | Base | | 26.250234 | 1,182,835.54 | 20.790000 | 936,797.40 | -246,038.14 | 0.13 |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,864.000 | 57.525582 | 2,120,623.05 | 57.650000 | 2,125,209.60 | 4,586.55 | 0.30 |
| | | Base | | 57.525582 | 2,120,623.05 | 57.650000 | 2,125,209.60 | 4,586.55 | 0.30 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,142.000 | 49.009002 | 1,820,292.37 | 76.350000 | 2,835,791.70 | 1,015,499.33 | 0.39 |
| | | Base | | 49.009002 | 1,820,292.37 | 76.350000 | 2,835,791.70 | 1,015,499.33 | 0.39 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | | |
| | | Local | 18,815.000 | 101.151543 | 1,903,166.28 | 116.230000 | 2,186,867.45 | 283,701.17 | 0.30 |
| | | Base | | 101.151543 | 1,903,166.28 | 116.230000 | 2,186,867.45 | 283,701.17 | 0.30 |
| 577933104 | MAXIMUS INC COMMON STOCK | | | | | | | | |
| | | Local | 32,964.000 | 62.879600 | 2,072,763.15 | 53.370000 | 1,759,288.68 | -313,474.47 | 0.24 |
| | | Base | | 62.879600 | 2,072,763.15 | 53.370000 | 1,759,288.68 | -313,474.47 | 0.24 |
| 58502B106 | MEDNAX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,446.000 | 32.785746 | 1,555,552.52 | 69.460000 | 3,295,599.16 | 1,740,046.64 | 0.46 |
| | | Base | | 32.785746 | 1,555,552.52 | 69.460000 | 3,295,599.16 | 1,740,046.64 | 0.46 |
| 587200106 | MENTOR GRAPHICS CORP COMMON STOCK | | | | | | | | |
| | | Local | 50,381.000 | 12.483822 | 628,947.45 | 17.380000 | 875,621.78 | 246,674.33 | 0.12 |
| | | Base | | 12.483822 | 628,947.45 | 17.380000 | 875,621.78 | 246,674.33 | 0.12 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 18,369.000 | 43.376439 | 796,781.80 | 46.430000 | 852,872.67 | 56,090.87 | 0.12 |
| | | Base | | 43.376439 | 796,781.80 | 46.430000 | 852,872.67 | 56,090.87 | 0.12 |
| 589433101 | MEREDITH CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 19,016.000 | 37.573865 | 714,504.62 | 42.310000 | 804,566.96 | 90,062.34 | 0.11 |
| | | Base | | 37.573865 | 714,504.62 | 42.310000 | 804,566.96 | 90,062.34 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,803.000 | 104.986819 | 1,449,133.06 | 312.850000 | 4,318,268.55 | 2,869,135.49 | 0.60 |
| | | Base | | 104.986819 | 1,449,133.06 | 312.850000 | 4,318,268.55 | 2,869,135.49 | 0.60 |
| 595137100 | MICROSEMI CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 57,040.000 | 29.770000 | 1,698,080.80 | 31.700000 | 1,808,168.00 | 110,087.20 | 0.25 |
| | | Base | | 29.770000 | 1,698,080.80 | 31.700000 | 1,808,168.00 | 110,087.20 | 0.25 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | | |
| | | Local | 38,031.000 | 63.619699 | 2,419,520.78 | 93.820000 | 3,568,068.42 | 1,148,547.64 | 0.50 |
| | | Base | | 63.619699 | 2,419,520.78 | 93.820000 | 3,568,068.42 | 1,148,547.64 | 0.50 |
| 600544100 | HERMAN MILLER INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 30,206.000 | 21.081280 | 636,781.13 | 25.620000 | 773,877.72 | 137,096.59 | 0.11 |
| | | Base | | 21.081280 | 636,781.13 | 25.620000 | 773,877.72 | 137,096.59 | 0.11 |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,532.000 | 30.448935 | 533,830.72 | 40.990000 | 718,636.68 | 184,805.96 | 0.10 |
| | | Base | | 30.448935 | 533,830.72 | 40.990000 | 718,636.68 | 184,805.96 | 0.10 |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,655.000 | 70.261382 | 1,451,248.85 | 54.910000 | 1,134,166.05 | -317,082.80 | 0.16 |
| | | Base | | 70.261382 | 1,451,248.85 | 54.910000 | 1,134,166.05 | -317,082.80 | 0.16 |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | | |
| | | Local | 19,766.000 | 38.984484 | 770,567.31 | 57.850000 | 1,143,463.10 | 372,895.79 | 0.16 |
| | | Base | | 38.984484 | 770,567.31 | 57.850000 | 1,143,463.10 | 372,895.79 | 0.16 |
| 62886E108 | NCR CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,194.000 | 17.115771 | 1,081,614.03 | 21.340000 | 1,348,559.96 | 266,945.93 | 0.19 |
| | | Base | | 17.115771 | 1,081,614.03 | 21.340000 | 1,348,559.96 | 266,945.93 | 0.19 |
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,856.000 | 775.356088 | 1,439,060.90 | 1,651.000000 | 3,064,256.00 | 1,625,195.10 | 0.43 |
| | | Base | | 775.356088 | 1,439,060.90 | 1,651.000000 | 3,064,256.00 | 1,625,195.10 | 0.43 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 42,700.000 | 44.704981 | 1,908,902.68 | 45.330000 | 1,935,591.00 | 26,688.32 | 0.27 |
| | | Base | | 44.704981 | 1,908,902.68 | 45.330000 | 1,935,591.00 | 26,688.32 | 0.27 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 636518102 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,738.000 | 23.958119 | 1,215,587.04 | 28.500000 | 1,446,033.00 | 230,445.96 | 0.20 |
| | | Base | | 23.958119 | 1,215,587.04 | 28.500000 | 1,446,033.00 | 230,445.96 | 0.20 |
| 637417106 | NATIONAL RETAIL PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 68,698.000 | 29.426805 | 2,021,562.64 | 42.940000 | 2,949,892.12 | 928,329.48 | 0.41 |
| | | Base | | 29.426805 | 2,021,562.64 | 42.940000 | 2,949,892.12 | 928,329.48 | 0.41 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 50,016.000 | 38.624402 | 1,931,838.10 | 21.550000 | 1,077,844.80 | -853,993.30 | 0.15 |
| | | Base | | 38.624402 | 1,931,838.10 | 21.550000 | 1,077,844.80 | -853,993.30 | 0.15 |
| 64126X201 | NEUSTAR INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,747.000 | 23.977104 | 641,315.60 | 24.580000 | 657,441.26 | 16,125.66 | 0.09 |
| | | Base | | 23.977104 | 641,315.60 | 24.580000 | 657,441.26 | 16,125.66 | 0.09 |
| 649445103 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 244,670.000 | 16.025929 | 3,921,064.02 | 15.480000 | 3,787,491.60 | -133,572.42 | 0.53 |
| | | Base | | 16.025929 | 3,921,064.02 | 15.480000 | 3,787,491.60 | -133,572.42 | 0.53 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 62,576.000 | 10.265469 | 642,371.97 | 13.220000 | 827,254.72 | 184,882.75 | 0.11 |
| | | Base | | 10.265469 | 642,371.97 | 13.220000 | 827,254.72 | 184,882.75 | 0.11 |
| 651587107 | NEWMARKET CORP COMMON STOCK | | | | | | | | |
| | | Local | 5,080.000 | 154.571738 | 785,224.43 | 379.270000 | 1,926,691.60 | 1,141,467.17 | 0.27 |
| | | Base | | 154.571738 | 785,224.43 | 379.270000 | 1,926,691.60 | 1,141,467.17 | 0.27 |
| 655663102 | NORDSON CORP COMMON STOCK | | | | | | | | |
| | | Local | 27,441.000 | 42.043432 | 1,153,713.81 | 60.430000 | 1,658,259.63 | 504,545.82 | 0.23 |
| | | Base | | 42.043432 | 1,153,713.81 | 60.430000 | 1,658,259.63 | 504,545.82 | 0.23 |
| 67011P100 | NOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,088.000 | 31.631788 | 1,710,900.15 | 13.560000 | 733,433.28 | -977,466.87 | 0.10 |
| | | Base | | 31.631788 | 1,710,900.15 | 13.560000 | 733,433.28 | -977,466.87 | 0.10 |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 100,757.000 | 20.105050 | 2,025,724.57 | 26.230000 | 2,642,856.11 | 617,131.54 | 0.37 |
| | | Base | | 20.105050 | 2,025,724.57 | 26.230000 | 2,642,856.11 | 617,131.54 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 49,366.000 | 27.393617 | 1,352,313.32 | 33.850000 | 1,671,039.10 | 318,725.78 | 0.23 |
| | | Base | | 27.393617 | 1,352,313.32 | 33.850000 | 1,671,039.10 | 318,725.78 | 0.23 |
| 676220106 | OFFICE DEPOT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 249,166.000 | 5.410079 | 1,348,007.80 | 5.150000 | 1,283,204.90 | -64,802.90 | 0.18 |
| | | Base | | 5.410079 | 1,348,007.80 | 5.150000 | 1,283,204.90 | -64,802.90 | 0.18 |
| 678026105 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,633.000 | 45.496905 | 1,166,222.16 | 28.230000 | 723,619.59 | -442,602.57 | 0.10 |
| | | Base | | 45.496905 | 1,166,222.16 | 28.230000 | 723,619.59 | -442,602.57 | 0.10 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 34,994.000 | 29.881062 | 1,045,657.89 | 54.830000 | 1,918,721.02 | 873,063.13 | 0.27 |
| | | Base | | 29.881062 | 1,045,657.89 | 54.830000 | 1,918,721.02 | 873,063.13 | 0.27 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 122,675.000 | 14.619120 | 1,793,400.54 | 18.080000 | 2,217,964.00 | 424,563.46 | 0.31 |
| | | Base | | 14.619120 | 1,793,400.54 | 18.080000 | 2,217,964.00 | 424,563.46 | 0.31 |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 83,305.000 | 18.607948 | 1,550,135.10 | 16.940000 | 1,411,186.70 | -138,948.40 | 0.20 |
| | | Base | | 18.607948 | 1,550,135.10 | 16.940000 | 1,411,186.70 | -138,948.40 | 0.20 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | | |
| | | Local | 83,045.000 | 27.182588 | 2,257,378.03 | 31.710000 | 2,633,356.95 | 375,978.92 | 0.37 |
| | | Base | | 27.182588 | 2,257,378.03 | 31.710000 | 2,633,356.95 | 375,978.92 | 0.37 |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | | |
| | | Local | 26,313.000 | 34.794933 | 915,559.06 | 56.560000 | 1,488,263.28 | 572,704.22 | 0.21 |
| | | Base | | 34.794933 | 915,559.06 | 56.560000 | 1,488,263.28 | 572,704.22 | 0.21 |
| 68557N103 | ORBITAL ATK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,682.000 | 51.763472 | 1,536,443.38 | 90.230000 | 2,678,206.86 | 1,141,763.48 | 0.37 |
| | | Base | | 51.763472 | 1,536,443.38 | 90.230000 | 2,678,206.86 | 1,141,763.48 | 0.37 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,745.000 | 34.721767 | 1,310,573.08 | 32.930000 | 1,242,942.85 | -67,630.23 | 0.17 |
| | | Base | | 34.721767 | 1,310,573.08 | 32.930000 | 1,242,942.85 | -67,630.23 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2. | | | | | | | | |
| | | Local | 31,727.000 | 29.432986 | 933,820.35 | 34.650000 | 1,099,340.55 | 165,520.20 | 0.15 |
| | | Base | | 29.432986 | 933,820.35 | 34.650000 | 1,099,340.55 | 165,520.20 | 0.15 |
| 69349H107 | PNM RESOURCES INC COMMON STOCK | | | | | | | | |
| | | Local | 40,188.000 | 14.247704 | 572,586.73 | 31.410000 | 1,262,305.08 | 689,718.35 | 0.18 |
| | | Base | | 14.247704 | 572,586.73 | 31.410000 | 1,262,305.08 | 689,718.35 | 0.18 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,783.000 | 19.582183 | 1,131,517.28 | 29.610000 | 1,710,954.63 | 579,437.35 | 0.24 |
| | | Base | | 19.582183 | 1,131,517.28 | 29.610000 | 1,710,954.63 | 579,437.35 | 0.24 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,941.000 | 28.480538 | 1,393,866.00 | 50.830000 | 2,487,671.03 | 1,093,805.03 | 0.35 |
| | | Base | | 28.480538 | 1,393,866.00 | 50.830000 | 2,487,671.03 | 1,093,805.03 | 0.35 |
| 695263103 | PACWEST BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 57,006.000 | 43.401876 | 2,474,167.35 | 36.710000 | 2,092,690.26 | -381,477.09 | 0.29 |
| | | Base | | 43.401876 | 2,474,167.35 | 36.710000 | 2,092,690.26 | -381,477.09 | 0.29 |
| 69840W108 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,008.000 | 85.559049 | 1,027,393.06 | 194.000000 | 2,329,552.00 | 1,302,158.94 | 0.32 |
| | | Base | | 85.559049 | 1,027,393.06 | 194.000000 | 2,329,552.00 | 1,302,158.94 | 0.32 |
| 699462107 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,861.000 | 68.372972 | 1,836,566.39 | 63.960000 | 1,718,029.56 | -118,536.83 | 0.24 |
| | | Base | | 68.372972 | 1,836,566.39 | 63.960000 | 1,718,029.56 | -118,536.83 | 0.24 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,256.000 | 15.136732 | 1,123,993.17 | 14.380000 | 1,067,801.28 | -56,191.89 | 0.15 |
| | | Base | | 15.136732 | 1,123,993.17 | 14.380000 | 1,067,801.28 | -56,191.89 | 0.15 |
| 708160106 | J.C. PENNEY CO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 154,135.000 | 9.676780 | 1,491,530.54 | 7.260000 | 1,119,020.10 | -372,510.44 | 0.16 |
| | | Base | | 9.676780 | 1,491,530.54 | 7.260000 | 1,119,020.10 | -372,510.44 | 0.16 |
| 727493108 | PLANTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,994.000 | 33.623820 | 571,403.20 | 44.830000 | 761,841.02 | 190,437.82 | 0.11 |
| | | Base | | 33.623820 | 571,403.20 | 44.830000 | 761,841.02 | 190,437.82 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 731068102 | POLARIS INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,762.000 | 56.591114 | 1,740,855.84 | 73.840000 | 2,271,466.08 | 530,610.24 | 0.32 |
| | | Base | | 56.591114 | 1,740,855.84 | 73.840000 | 2,271,466.08 | 530,610.24 | 0.32 |
| 73172K104 | POLYCOM INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 66,826.000 | 13.777391 | 920,687.92 | 10.190000 | 680,956.94 | -239,730.98 | 0.09 |
| | | Base | | 13.777391 | 920,687.92 | 10.190000 | 680,956.94 | -239,730.98 | 0.09 |
| 73179P106 | POLYONE CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,535.000 | 37.528376 | 1,633,797.85 | 27.060000 | 1,178,057.10 | -455,740.75 | 0.16 |
| | | Base | | 37.528376 | 1,633,797.85 | 27.060000 | 1,178,057.10 | -455,740.75 | 0.16 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,499.000 | 77.360000 | 1,663,162.64 | 84.500000 | 1,816,665.50 | 153,502.86 | 0.25 |
| | | Base | | 77.360000 | 1,663,162.64 | 84.500000 | 1,816,665.50 | 153,502.86 | 0.25 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,321.000 | 38.720319 | 1,212,759.10 | 58.500000 | 1,832,278.50 | 619,519.40 | 0.25 |
| | | Base | | 38.720319 | 1,212,759.10 | 58.500000 | 1,832,278.50 | 619,519.40 | 0.25 |
| 737464107 | POST PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 27,308.000 | 61.310000 | 1,674,253.48 | 57.290000 | 1,564,475.32 | -109,778.16 | 0.22 |
| | | Base | | 61.310000 | 1,674,253.48 | 57.290000 | 1,564,475.32 | -109,778.16 | 0.22 |
| 737630103 | POTLATCH CORP REIT USD1. | | | | | | | | |
| | | Local | 20,523.000 | 34.143479 | 700,726.62 | 28.840000 | 591,883.32 | -108,843.30 | 0.08 |
| | | Base | | 34.143479 | 700,726.62 | 28.840000 | 591,883.32 | -108,843.30 | 0.08 |
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | | |
| | | Local | 24,401.000 | 34.904683 | 851,709.16 | 45.010000 | 1,098,289.01 | 246,579.85 | 0.15 |
| | | Base | | 34.904683 | 851,709.16 | 45.010000 | 1,098,289.01 | 246,579.85 | 0.15 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 33,212.000 | 44.265780 | 1,470,155.08 | 42.400000 | 1,408,188.80 | -61,966.28 | 0.20 |
| | | Base | | 44.265780 | 1,470,155.08 | 42.400000 | 1,408,188.80 | -61,966.28 | 0.20 |
| 74733V100 | QEP RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 81,144.000 | 18.444511 | 1,496,661.40 | 12.820000 | 1,040,266.08 | -456,395.32 | 0.14 |
| | | Base | | 18.444511 | 1,496,661.40 | 12.820000 | 1,040,266.08 | -456,395.32 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 748356102 | QUESTAR CORP COMMON STOCK | | | | | | | | |
| | | Local | 88,216.000 | 17.543606 | 1,547,626.75 | 20.390000 | 1,798,724.24 | 251,097.49 | 0.25 |
| | | Base | | 17.543606 | 1,547,626.75 | 20.390000 | 1,798,724.24 | 251,097.49 | 0.25 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 67,126.000 | 25.079033 | 1,683,455.18 | 39.250000 | 2,634,695.50 | 951,240.32 | 0.37 |
| | | Base | | 25.079033 | 1,683,455.18 | 39.250000 | 2,634,695.50 | 951,240.32 | 0.37 |
| 750086100 | RACKSPACE HOSTING INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 57,764.000 | 33.505267 | 1,935,398.23 | 20.210000 | 1,167,410.44 | -767,987.79 | 0.16 |
| | | Base | | 33.505267 | 1,935,398.23 | 20.210000 | 1,167,410.44 | -767,987.79 | 0.16 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,280.000 | 29.271724 | 1,881,586.43 | 43.810000 | 2,816,106.80 | 934,520.37 | 0.39 |
| | | Base | | 29.271724 | 1,881,586.43 | 43.810000 | 2,816,106.80 | 934,520.37 | 0.39 |
| 754907103 | RAYONIER INC REIT | | | | | | | | |
| | | Local | 62,438.000 | 22.678634 | 1,416,008.53 | 21.090000 | 1,316,817.42 | -99,191.11 | 0.18 |
| | | Base | | 22.678634 | 1,416,008.53 | 21.090000 | 1,316,817.42 | -99,191.11 | 0.18 |
| 758750103 | REGAL BELOIT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,533.000 | 65.108252 | 1,467,084.24 | 56.210000 | 1,266,579.93 | -200,504.31 | 0.18 |
| | | Base | | 65.108252 | 1,467,084.24 | 56.210000 | 1,266,579.93 | -200,504.31 | 0.18 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | | |
| | | Local | 47,507.000 | 52.180035 | 2,478,916.93 | 72.390000 | 3,439,031.73 | 960,114.80 | 0.48 |
| | | Base | | 52.180035 | 2,478,916.93 | 72.390000 | 3,439,031.73 | 960,114.80 | 0.48 |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,173.000 | 47.106904 | 1,562,677.32 | 84.230000 | 2,794,161.79 | 1,231,484.47 | 0.39 |
| | | Base | | 47.106904 | 1,562,677.32 | 84.230000 | 2,794,161.79 | 1,231,484.47 | 0.39 |
| 759509102 | RELIANCE STEEL + ALUMINUM COMMON STOCK | | | | | | | | |
| | | Local | 36,146.000 | 37.528030 | 1,356,488.18 | 56.940000 | 2,058,153.24 | 701,665.06 | 0.29 |
| | | Base | | 37.528030 | 1,356,488.18 | 56.940000 | 2,058,153.24 | 701,665.06 | 0.29 |
| 76009N100 | RENT A CENTER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,774.000 | 23.659598 | 633,462.08 | 13.620000 | 364,661.88 | -268,800.20 | 0.05 |
| | | Base | | 23.659598 | 633,462.08 | 13.620000 | 364,661.88 | -268,800.20 | 0.05 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 70,459.000 | 30.436398 | 2,144,518.18 | 56.700000 | 3,995,025.30 | 1,850,507.12 | 0.55 |
| | | Base | | 30.436398 | 2,144,518.18 | 56.700000 | 3,995,025.30 | 1,850,507.12 | 0.55 |
| 775711104 | ROLLINS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 47,423.000 | 11.734358 | 556,478.44 | 27.550000 | 1,306,503.65 | 750,025.21 | 0.18 |
| | | Base | | 11.734358 | 556,478.44 | 27.550000 | 1,306,503.65 | 750,025.21 | 0.18 |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,940.000 | 75.812157 | 2,497,252.46 | 29.790000 | 981,282.60 | -1,515,969.86 | 0.14 |
| | | Base | | 75.812157 | 2,497,252.46 | 29.790000 | 981,282.60 | -1,515,969.86 | 0.14 |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,776.000 | 24.750026 | 1,726,957.83 | 39.240000 | 2,738,010.24 | 1,011,052.41 | 0.38 |
| | | Base | | 24.750026 | 1,726,957.83 | 39.240000 | 2,738,010.24 | 1,011,052.41 | 0.38 |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 214,986.000 | 9.489054 | 2,040,013.77 | 6.400000 | 1,375,910.40 | -664,103.37 | 0.19 |
| | | Base | | 9.489054 | 2,040,013.77 | 6.400000 | 1,375,910.40 | -664,103.37 | 0.19 |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,295.000 | 58.930058 | 2,021,006.34 | 13.980000 | 479,444.10 | -1,541,562.24 | 0.07 |
| | | Base | | 58.930058 | 2,021,006.34 | 13.980000 | 479,444.10 | -1,541,562.24 | 0.07 |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | | Local | 59,200.000 | 260.213475 | 15,404,637.71 | 239.970000 | 14,206,224.00 | -1,198,413.71 | 1.97 |
| | | Base | | 260.213475 | 15,404,637.71 | 239.970000 | 14,206,224.00 | -1,198,413.71 | 1.97 |
| 78486Q101 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,979.000 | 61.192784 | 1,589,727.34 | 101.320000 | 2,632,192.28 | 1,042,464.94 | 0.37 |
| | | Base | | 61.192784 | 1,589,727.34 | 101.320000 | 2,632,192.28 | 1,042,464.94 | 0.37 |
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 20,875.000 | 35.766017 | 746,615.61 | 42.620000 | 889,692.50 | 143,076.89 | 0.12 |
| | | Base | | 35.766017 | 746,615.61 | 42.620000 | 889,692.50 | 143,076.89 | 0.12 |
| 810186106 | SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,966.000 | 48.081587 | 1,104,241.72 | 68.680000 | 1,577,304.88 | 473,063.16 | 0.22 |
| | | Base | | 48.081587 | 1,104,241.72 | 68.680000 | 1,577,304.88 | 473,063.16 | 0.22 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 81721M109 | SENIOR HOUSING PROP TRUST REIT USD.01 | | | | | | | | |
| | | 119,812.000 | Local | 22.304026 | 2,672,289.99 | 14.480000 | 1,734,877.76 | -937,412.23 | 0.24 |
| | | | Base | 22.304026 | 2,672,289.99 | 14.480000 | 1,734,877.76 | -937,412.23 | 0.24 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 22,816.000 | Local | 31.089932 | 709,347.89 | 59.670000 | 1,361,430.72 | 652,082.83 | 0.19 |
| | | | Base | 31.089932 | 709,347.89 | 59.670000 | 1,361,430.72 | 652,082.83 | 0.19 |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1. | | | | | | | | |
| | | 99,145.000 | Local | 9.607135 | 952,499.39 | 24.190000 | 2,398,317.55 | 1,445,818.16 | 0.33 |
| | | | Base | 9.607135 | 952,499.39 | 24.190000 | 2,398,317.55 | 1,445,818.16 | 0.33 |
| 82669G104 | SIGNATURE BANK COMMON STOCK USD.01 | | | | | | | | |
| | | 25,386.000 | Local | 70.875981 | 1,799,257.66 | 139.340000 | 3,537,285.24 | 1,738,027.58 | 0.49 |
| | | | Base | 70.875981 | 1,799,257.66 | 139.340000 | 3,537,285.24 | 1,738,027.58 | 0.49 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 19,508.000 | Local | 42.808105 | 835,100.52 | 45.600000 | 889,564.80 | 54,464.28 | 0.12 |
| | | | Base | 42.808105 | 835,100.52 | 45.600000 | 889,564.80 | 54,464.28 | 0.12 |
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 20,415.000 | Local | 32.408228 | 661,613.98 | 52.870000 | 1,079,341.05 | 417,727.07 | 0.15 |
| | | | Base | 32.408228 | 661,613.98 | 52.870000 | 1,079,341.05 | 417,727.07 | 0.15 |
| 82966C103 | SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 28,201.000 | Local | 73.704297 | 2,078,534.89 | 106.290000 | 2,997,484.29 | 918,949.40 | 0.42 |
| | | | Base | 73.704297 | 2,078,534.89 | 106.290000 | 2,997,484.29 | 918,949.40 | 0.42 |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | 65,573.000 | Local | 36.824959 | 2,414,723.03 | 28.190000 | 1,848,502.87 | -566,220.16 | 0.26 |
| | | | Base | 36.824959 | 2,414,723.03 | 28.190000 | 1,848,502.87 | -566,220.16 | 0.26 |
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1. | | | | | | | | |
| | | 37,786.000 | Local | 53.033214 | 2,003,913.04 | 69.850000 | 2,639,352.10 | 635,439.06 | 0.37 |
| | | | Base | 53.033214 | 2,003,913.04 | 69.850000 | 2,639,352.10 | 635,439.06 | 0.37 |
| 83416B109 | SOLARWINDS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 31,500.000 | Local | 51.962410 | 1,636,815.93 | 59.950000 | 1,888,425.00 | 251,609.07 | 0.26 |
| | | | Base | 51.962410 | 1,636,815.93 | 59.950000 | 1,888,425.00 | 251,609.07 | 0.26 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 83421A104 | SOLERA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,926.000 | 38.118142 | 1,293,196.09 | 54.260000 | 1,840,824.76 | 547,628.67 | 0.26 |
| | | Base | | 38.118142 | 1,293,196.09 | 54.260000 | 1,840,824.76 | 547,628.67 | 0.26 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | | |
| | | Local | 50,926.000 | 31.029009 | 1,580,183.30 | 39.510000 | 2,012,086.26 | 431,902.96 | 0.28 |
| | | Base | | 31.029009 | 1,580,183.30 | 39.510000 | 2,012,086.26 | 431,902.96 | 0.28 |
| 835898107 | SOTHEBY S COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,009.000 | 27.584360 | 827,779.06 | 23.490000 | 704,911.41 | -122,867.65 | 0.10 |
| | | Base | | 27.584360 | 827,779.06 | 23.490000 | 704,911.41 | -122,867.65 | 0.10 |
| 84610H108 | SOVRAN SELF STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 18,248.000 | 100.534089 | 1,834,546.05 | 112.680000 | 2,056,184.64 | 221,638.59 | 0.29 |
| | | Base | | 100.534089 | 1,834,546.05 | 112.680000 | 2,056,184.64 | 221,638.59 | 0.29 |
| 852891100 | STANCORP FINANCIAL GROUP COMMON STOCK | | | | | | | | |
| | | Local | 21,365.000 | 44.597410 | 952,823.67 | 114.660000 | 2,449,710.90 | 1,496,887.23 | 0.34 |
| | | Base | | 44.597410 | 952,823.67 | 114.660000 | 2,449,710.90 | 1,496,887.23 | 0.34 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 122,159.000 | 13.282363 | 1,622,560.15 | 18.350000 | 2,241,617.65 | 619,057.50 | 0.31 |
| | | Base | | 13.282363 | 1,622,560.15 | 18.350000 | 2,241,617.65 | 619,057.50 | 0.31 |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 35,069.000 | 48.473282 | 1,699,909.54 | 33.460000 | 1,173,408.74 | -526,500.80 | 0.16 |
| | | Base | | 48.473282 | 1,699,909.54 | 33.460000 | 1,173,408.74 | -526,500.80 | 0.16 |
| 86732Y109 | SUNEDISON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 159,796.000 | 9.434793 | 1,507,642.12 | 3.130000 | 500,161.48 | -1,007,480.64 | 0.07 |
| | | Base | | 9.434793 | 1,507,642.12 | 3.130000 | 500,161.48 | -1,007,480.64 | 0.07 |
| 868157108 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 76,051.000 | 25.043961 | 1,904,618.25 | 10.310000 | 784,085.81 | -1,120,532.44 | 0.11 |
| | | Base | | 25.043961 | 1,904,618.25 | 10.310000 | 784,085.81 | -1,120,532.44 | 0.11 |
| 868536103 | SUPERVALU INC W/D COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 134,163.000 | 6.478813 | 869,216.97 | 4.550000 | 610,441.65 | -258,775.32 | 0.08 |
| | | Base | | 6.478813 | 869,216.97 | 4.550000 | 610,441.65 | -258,775.32 | 0.08 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 18,281.000 | Local | 83.249398 | 1,521,882.24 | 73.310000 | 1,340,180.11 | -181,702.13 | 0.19 |
| | | | Base | 83.249398 | 1,521,882.24 | 73.310000 | 1,340,180.11 | -181,702.13 | 0.19 |
| 871607107 | SYNOPSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 78,680.000 | Local | 25.567302 | 2,011,635.33 | 42.900000 | 3,375,372.00 | 1,363,736.67 | 0.47 |
| | | | Base | 25.567302 | 2,011,635.33 | 42.900000 | 3,375,372.00 | 1,363,736.67 | 0.47 |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 65,893.000 | Local | 19.625623 | 1,293,191.18 | 30.530000 | 2,011,713.29 | 718,522.11 | 0.28 |
| | | | Base | 19.625623 | 1,293,191.18 | 30.530000 | 2,011,713.29 | 718,522.11 | 0.28 |
| 87162W100 | SYNNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 14,575.000 | Local | 90.850000 | 1,324,138.75 | 83.950000 | 1,223,571.25 | -100,567.50 | 0.17 |
| | | | Base | 90.850000 | 1,324,138.75 | 83.950000 | 1,223,571.25 | -100,567.50 | 0.17 |
| 872275102 | TCF FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 85,534.000 | Local | 15.860736 | 1,356,632.18 | 12.010000 | 1,027,263.34 | -329,368.84 | 0.14 |
| | | | Base | 15.860736 | 1,356,632.18 | 12.010000 | 1,027,263.34 | -329,368.84 | 0.14 |
| 87265H109 | TRI POINTE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 73,476.000 | Local | 14.584674 | 1,071,623.48 | 10.540000 | 774,437.04 | -297,186.44 | 0.11 |
| | | | Base | 14.584674 | 1,071,623.48 | 10.540000 | 774,437.04 | -297,186.44 | 0.11 |
| 87422J105 | TALEN ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 32,418.000 | Local | 19.487688 | 631,751.87 | 7.150000 | 231,788.70 | -399,963.17 | 0.03 |
| | | | Base | 19.487688 | 631,751.87 | 7.150000 | 231,788.70 | -399,963.17 | 0.03 |
| 875465106 | TANGER FACTORY OUTLET CENTER REIT USD.01 | | | | | | | | |
| | | 47,802.000 | Local | 33.935350 | 1,622,177.60 | 31.990000 | 1,529,185.98 | -92,991.62 | 0.21 |
| | | | Base | 33.935350 | 1,622,177.60 | 31.990000 | 1,529,185.98 | -92,991.62 | 0.21 |
| 876664103 | TAUBMAN CENTERS INC REIT USD.01 | | | | | | | | |
| | | 30,391.000 | Local | 57.610424 | 1,750,838.40 | 71.040000 | 2,158,976.64 | 408,138.24 | 0.30 |
| | | | Base | 57.610424 | 1,750,838.40 | 71.040000 | 2,158,976.64 | 408,138.24 | 0.30 |
| 878237106 | TECH DATA CORP COMMON STOCK USD.0015 | | | | | | | | |
| | | 17,696.000 | Local | 40.724993 | 720,669.48 | 62.400000 | 1,104,230.40 | 383,560.92 | 0.15 |
| | | | Base | 40.724993 | 720,669.48 | 62.400000 | 1,104,230.40 | 383,560.92 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,881.000 | 100.152074 | 1,790,819.24 | 81.250000 | 1,452,831.25 | -337,987.99 | 0.20 |
| | | Base | | 100.152074 | 1,790,819.24 | 81.250000 | 1,452,831.25 | -337,987.99 | 0.20 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,989.000 | 61.570189 | 1,292,296.69 | 135.690000 | 2,847,997.41 | 1,555,700.72 | 0.40 |
| | | Base | | 61.570189 | 1,292,296.69 | 135.690000 | 2,847,997.41 | 1,555,700.72 | 0.40 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,652.000 | 34.018607 | 1,621,054.65 | 23.190000 | 1,105,049.88 | -516,004.77 | 0.15 |
| | | Base | | 34.018607 | 1,621,054.65 | 23.190000 | 1,105,049.88 | -516,004.77 | 0.15 |
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,400.000 | 49.293979 | 1,547,830.93 | 60.340000 | 1,894,676.00 | 346,845.07 | 0.26 |
| | | Base | | 49.293979 | 1,547,830.93 | 60.340000 | 1,894,676.00 | 346,845.07 | 0.26 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 103,691.000 | 20.218099 | 2,096,434.92 | 19.430000 | 2,014,716.13 | -81,718.79 | 0.28 |
| | | Base | | 20.218099 | 2,096,434.92 | 19.430000 | 2,014,716.13 | -81,718.79 | 0.28 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,741.000 | 23.736890 | 1,299,381.12 | 22.400000 | 1,226,198.40 | -73,182.72 | 0.17 |
| | | Base | | 23.736890 | 1,299,381.12 | 22.400000 | 1,226,198.40 | -73,182.72 | 0.17 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 23,037.000 | 31.652523 | 729,179.17 | 52.430000 | 1,207,829.91 | 478,650.74 | 0.17 |
| | | Base | | 31.652523 | 729,179.17 | 52.430000 | 1,207,829.91 | 478,650.74 | 0.17 |
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 53,719.000 | 43.595389 | 2,341,900.71 | 8.010000 | 430,289.19 | -1,911,611.52 | 0.06 |
| | | Base | | 43.595389 | 2,341,900.71 | 8.010000 | 430,289.19 | -1,911,611.52 | 0.06 |
| 887228104 | TIME INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 55,385.000 | 22.894497 | 1,268,011.72 | 15.000000 | 830,775.00 | -437,236.72 | 0.12 |
| | | Base | | 22.894497 | 1,268,011.72 | 15.000000 | 830,775.00 | -437,236.72 | 0.12 |
| 887389104 | TIMKEN CO COMMON STOCK | | | | | | | | |
| | | Local | 36,430.000 | 25.249358 | 919,834.12 | 26.550000 | 967,216.50 | 47,382.38 | 0.13 |
| | | Base | | 25.249358 | 919,834.12 | 26.550000 | 967,216.50 | 47,382.38 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 81,810.000 | 27.587565 | 2,256,938.67 | 27.620000 | 2,259,592.20 | 2,653.53 | 0.31 |
| | | Base | | 27.587565 | 2,256,938.67 | 27.620000 | 2,259,592.20 | 2,653.53 | 0.31 |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | | |
| | | Local | 8,937.000 | 22.146848 | 197,926.38 | 32.820000 | 293,312.34 | 95,385.96 | 0.04 |
| | | Base | | 22.146848 | 197,926.38 | 32.820000 | 293,312.34 | 95,385.96 | 0.04 |
| 891092108 | TORO CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 27,653.000 | 71.307268 | 1,971,859.89 | 74.520000 | 2,060,701.56 | 88,841.67 | 0.29 |
| | | Base | | 71.307268 | 1,971,859.89 | 74.520000 | 2,060,701.56 | 88,841.67 | 0.29 |
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,742.000 | 83.171049 | 1,808,304.94 | 79.360000 | 1,725,445.12 | -82,859.82 | 0.24 |
| | | Base | | 83.171049 | 1,808,304.94 | 79.360000 | 1,725,445.12 | -82,859.82 | 0.24 |
| 896239100 | TRIMBLE NAVIGATION LTD COMMON STOCK | | | | | | | | |
| | | Local | 126,377.000 | 19.684761 | 2,487,701.07 | 19.290000 | 2,437,812.33 | -49,888.74 | 0.34 |
| | | Base | | 19.684761 | 2,487,701.07 | 19.290000 | 2,437,812.33 | -49,888.74 | 0.34 |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,121.000 | 12.842153 | 990,399.72 | 21.420000 | 1,651,931.82 | 661,532.10 | 0.23 |
| | | Base | | 12.842153 | 990,399.72 | 21.420000 | 1,651,931.82 | 661,532.10 | 0.23 |
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,882.000 | 53.077668 | 1,320,678.54 | 25.500000 | 634,491.00 | -686,187.54 | 0.09 |
| | | Base | | 53.077668 | 1,320,678.54 | 25.500000 | 634,491.00 | -686,187.54 | 0.09 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 34,085.000 | 21.704080 | 739,783.55 | 21.640000 | 737,599.40 | -2,184.15 | 0.10 |
| | | Base | | 21.704080 | 739,783.55 | 21.640000 | 737,599.40 | -2,184.15 | 0.10 |
| 899896104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,406.000 | 36.924455 | 938,102.70 | 46.430000 | 1,179,600.58 | 241,497.88 | 0.16 |
| | | Base | | 36.924455 | 938,102.70 | 46.430000 | 1,179,600.58 | 241,497.88 | 0.16 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,380.000 | 112.278515 | 1,839,122.07 | 157.060000 | 2,572,642.80 | 733,520.73 | 0.36 |
| | | Base | | 112.278515 | 1,839,122.07 | 157.060000 | 2,572,642.80 | 733,520.73 | 0.36 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 902653104 | UDR INC REIT USD.01 | | | | | | | | |
| | | 132,195.000 | Local | 20.694049 | 2,735,649.80 | 35.590000 | 4,704,820.05 | 1,969,170.25 | 0.65 |
| | | | Base | 20.694049 | 2,735,649.80 | 35.590000 | 4,704,820.05 | 1,969,170.25 | 0.65 |
| 902681105 | UGI CORP COMMON STOCK | | | | | | | | |
| | | 87,003.000 | Local | 19.204975 | 1,670,890.42 | 34.000000 | 2,958,102.00 | 1,287,211.58 | 0.41 |
| | | | Base | 19.204975 | 1,670,890.42 | 34.000000 | 2,958,102.00 | 1,287,211.58 | 0.41 |
| 90385D107 | ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 14,457.000 | Local | 146.450911 | 2,117,240.82 | 175.630000 | 2,539,082.91 | 421,842.09 | 0.35 |
| | | | Base | 146.450911 | 2,117,240.82 | 175.630000 | 2,539,082.91 | 421,842.09 | 0.35 |
| 904214103 | UMPQUA HOLDINGS CORP COMMON STOCK | | | | | | | | |
| | | 111,107.000 | Local | 18.050663 | 2,005,555.00 | 14.480000 | 1,608,829.36 | -396,725.64 | 0.22 |
| | | | Base | 18.050663 | 2,005,555.00 | 14.480000 | 1,608,829.36 | -396,725.64 | 0.22 |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 25,325.000 | Local | 57.422593 | 1,454,227.18 | 35.020000 | 886,881.50 | -567,345.68 | 0.12 |
| | | | Base | 57.422593 | 1,454,227.18 | 35.020000 | 886,881.50 | -567,345.68 | 0.12 |
| 912909108 | UNITED STATES STEEL CORP COMMON STOCK USD1. | | | | | | | | |
| | | 73,800.000 | Local | 31.353791 | 2,313,909.80 | 7.000000 | 516,600.00 | -1,797,309.80 | 0.07 |
| | | | Base | 31.353791 | 2,313,909.80 | 7.000000 | 516,600.00 | -1,797,309.80 | 0.07 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 23,021.000 | Local | 58.969690 | 1,357,541.23 | 123.180000 | 2,835,726.78 | 1,478,185.55 | 0.39 |
| | | | Base | 58.969690 | 1,357,541.23 | 123.180000 | 2,835,726.78 | 1,478,185.55 | 0.39 |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | | |
| | | 46,589.000 | Local | 23.793394 | 1,108,510.41 | 24.300000 | 1,132,112.70 | 23,602.29 | 0.16 |
| | | | Base | 23.793394 | 1,108,510.41 | 24.300000 | 1,132,112.70 | 23,602.29 | 0.16 |
| 918194101 | VCA INC COMMON STOCK USD.001 | | | | | | | | |
| | | 40,687.000 | Local | 27.917760 | 1,135,889.89 | 51.270000 | 2,086,022.49 | 950,132.60 | 0.29 |
| | | | Base | 27.917760 | 1,135,889.89 | 51.270000 | 2,086,022.49 | 950,132.60 | 0.29 |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | | 112,714.000 | Local | 11.307957 | 1,274,565.07 | 8.800000 | 991,883.20 | -282,681.87 | 0.14 |
| | | | Base | 11.307957 | 1,274,565.07 | 8.800000 | 991,883.20 | -282,681.87 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1. | | | | | | | | |
| | | Local | 11,624.000 | 94.355840 | 1,096,792.28 | 106.590000 | 1,239,002.16 | 142,209.88 | 0.17 |
| | | Base | | 94.355840 | 1,096,792.28 | 106.590000 | 1,239,002.16 | 142,209.88 | 0.17 |
| 920355104 | VALSPAR CORP/THE COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 36,887.000 | 31.217387 | 1,151,515.76 | 78.330000 | 2,889,358.71 | 1,737,842.95 | 0.40 |
| | | Base | | 31.217387 | 1,151,515.76 | 78.330000 | 2,889,358.71 | 1,737,842.95 | 0.40 |
| 92240G101 | VECTREN CORP COMMON STOCK | | | | | | | | |
| | | Local | 41,727.000 | 26.661073 | 1,112,486.58 | 41.840000 | 1,745,857.68 | 633,371.10 | 0.24 |
| | | Base | | 26.661073 | 1,112,486.58 | 41.840000 | 1,745,857.68 | 633,371.10 | 0.24 |
| 92342Y109 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,994.000 | 35.404768 | 2,053,264.12 | 23.390000 | 1,356,479.66 | -696,784.46 | 0.19 |
| | | Base | | 35.404768 | 2,053,264.12 | 23.390000 | 1,356,479.66 | -696,784.46 | 0.19 |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 68,334.000 | 8.813001 | 602,227.64 | 11.460000 | 783,107.64 | 180,880.00 | 0.11 |
| | | Base | | 8.813001 | 602,227.64 | 11.460000 | 783,107.64 | 180,880.00 | 0.11 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,436.000 | 21.614002 | 679,457.77 | 48.210000 | 1,515,529.56 | 836,071.79 | 0.21 |
| | | Base | | 21.614002 | 679,457.77 | 48.210000 | 1,515,529.56 | 836,071.79 | 0.21 |
| 92924F106 | WGL HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 25,141.000 | 36.884732 | 927,319.04 | 66.790000 | 1,679,167.39 | 751,848.35 | 0.23 |
| | | Base | | 36.884732 | 927,319.04 | 66.790000 | 1,679,167.39 | 751,848.35 | 0.23 |
| 92939N102 | WP GLIMCHER INC REIT USD.0001 | | | | | | | | |
| | | Local | 93,492.000 | 19.313566 | 1,805,663.92 | 9.080000 | 848,907.36 | -956,756.56 | 0.12 |
| | | Base | | 19.313566 | 1,805,663.92 | 9.080000 | 848,907.36 | -956,756.56 | 0.12 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,676.000 | 31.004439 | 1,509,172.09 | 63.950000 | 3,112,830.20 | 1,603,658.11 | 0.43 |
| | | Base | | 31.004439 | 1,509,172.09 | 63.950000 | 3,112,830.20 | 1,603,658.11 | 0.43 |
| 930059100 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,873.000 | 28.395040 | 1,188,985.52 | 27.440000 | 1,148,995.12 | -39,990.40 | 0.16 |
| | | Base | | 28.395040 | 1,188,985.52 | 27.440000 | 1,148,995.12 | -39,990.40 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 938824109 | WASHINGTON FEDERAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 46,942.000 | 17.072262 | 801,406.12 | 21.350000 | 1,002,211.70 | 200,805.58 | 0.14 |
| | | Base | | 17.072262 | 801,406.12 | 21.350000 | 1,002,211.70 | 200,805.58 | 0.14 |
| 941053100 | WASTE CONNECTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,740.000 | 25.235251 | 1,558,024.41 | 59.970000 | 3,702,547.80 | 2,144,523.39 | 0.51 |
| | | Base | | 25.235251 | 1,558,024.41 | 59.970000 | 3,702,547.80 | 2,144,523.39 | 0.51 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 12,972.000 | 66.024251 | 856,466.58 | 116.210000 | 1,507,476.12 | 651,009.54 | 0.21 |
| | | Base | | 66.024251 | 856,466.58 | 116.210000 | 1,507,476.12 | 651,009.54 | 0.21 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,254.000 | 21.518480 | 995,315.78 | 33.170000 | 1,534,245.18 | 538,929.40 | 0.21 |
| | | Base | | 21.518480 | 995,315.78 | 33.170000 | 1,534,245.18 | 538,929.40 | 0.21 |
| 948741103 | WEINGARTEN REALTY INVESTORS REIT USD.03 | | | | | | | | |
| | | Local | 57,531.000 | 23.396674 | 1,346,034.08 | 34.890000 | 2,007,256.59 | 661,222.51 | 0.28 |
| | | Base | | 23.396674 | 1,346,034.08 | 34.890000 | 2,007,256.59 | 661,222.51 | 0.28 |
| 94946T106 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,252.000 | 35.612875 | 792,457.70 | 75.980000 | 1,690,706.96 | 898,249.26 | 0.23 |
| | | Base | | 35.612875 | 792,457.70 | 75.980000 | 1,690,706.96 | 898,249.26 | 0.23 |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 110,383.000 | 5.012302 | 553,272.94 | 10.230000 | 1,129,218.09 | 575,945.15 | 0.16 |
| | | Base | | 5.012302 | 553,272.94 | 10.230000 | 1,129,218.09 | 575,945.15 | 0.16 |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,488.000 | 22.907588 | 515,145.84 | 24.150000 | 543,085.20 | 27,939.36 | 0.08 |
| | | Base | | 22.907588 | 515,145.84 | 24.150000 | 543,085.20 | 27,939.36 | 0.08 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 36,370.000 | 60.283992 | 2,192,528.79 | 57.220000 | 2,081,091.40 | -111,437.39 | 0.29 |
| | | Base | | 60.283992 | 2,192,528.79 | 57.220000 | 2,081,091.40 | -111,437.39 | 0.29 |
| 95709T100 | WESTAR ENERGY INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 71,309.000 | 26.212342 | 1,869,175.93 | 43.560000 | 3,106,220.04 | 1,237,044.11 | 0.43 |
| | | Base | | 26.212342 | 1,869,175.93 | 43.560000 | 3,106,220.04 | 1,237,044.11 | 0.43 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 959319104 | WESTERN REFINING INC COMMON STOCK USD.01 | | | | | | | | |
| | | 34,978.000 | Local | 42.667524 | 1,492,424.64 | 32.900000 | 1,150,776.20 | -341,648.44 | 0.16 |
| | | | Base | 42.667524 | 1,492,424.64 | 32.900000 | 1,150,776.20 | -341,648.44 | 0.16 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,496.000 | Local | 70.230786 | 1,369,219.41 | 72.610000 | 1,415,604.56 | 46,385.15 | 0.20 |
| | | | Base | 70.230786 | 1,369,219.41 | 72.610000 | 1,415,604.56 | 46,385.15 | 0.20 |
| 966244105 | WHITEWAVE FOODS CO COMMON STOCK USD.01 | | | | | | | | |
| | | 88,899.000 | Local | 20.731950 | 1,843,049.59 | 37.750000 | 3,355,937.25 | 1,512,887.66 | 0.47 |
| | | | Base | 20.731950 | 1,843,049.59 | 37.750000 | 3,355,937.25 | 1,512,887.66 | 0.47 |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1. | | | | | | | | |
| | | 24,759.000 | Local | 42.772649 | 1,059,008.02 | 41.800000 | 1,034,926.20 | -24,081.82 | 0.14 |
| | | | Base | 42.772649 | 1,059,008.02 | 41.800000 | 1,034,926.20 | -24,081.82 | 0.14 |
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | | |
| | | 42,121.000 | Local | 30.591599 | 1,288,548.76 | 51.660000 | 2,175,970.86 | 887,422.10 | 0.30 |
| | | | Base | 30.591599 | 1,288,548.76 | 51.660000 | 2,175,970.86 | 887,422.10 | 0.30 |
| 97717P104 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 57,945.000 | Local | 22.168168 | 1,284,534.48 | 12.000000 | 695,340.00 | -589,194.48 | 0.10 |
| | | | Base | 22.168168 | 1,284,534.48 | 12.000000 | 695,340.00 | -589,194.48 | 0.10 |
| 980745103 | WOODWARD INC COMMON STOCK USD.00292 | | | | | | | | |
| | | 28,703.000 | Local | 30.441953 | 873,775.37 | 46.190000 | 1,325,791.57 | 452,016.20 | 0.18 |
| | | | Base | 30.441953 | 873,775.37 | 46.190000 | 1,325,791.57 | 452,016.20 | 0.18 |
| 981475106 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 35,711.000 | Local | 41.295203 | 1,474,693.01 | 38.950000 | 1,390,943.45 | -83,749.56 | 0.19 |
| | | | Base | 41.295203 | 1,474,693.01 | 38.950000 | 1,390,943.45 | -83,749.56 | 0.19 |
| 981811102 | WORTHINGTON INDUSTRIES COMMON STOCK | | | | | | | | |
| | | 23,340.000 | Local | 16.599884 | 387,441.29 | 30.590000 | 713,970.60 | 326,529.31 | 0.10 |
| | | | Base | 16.599884 | 387,441.29 | 30.590000 | 713,970.60 | 326,529.31 | 0.10 |
| 98212B103 | WPX ENERGY INC COMMON STOCK | | | | | | | | |
| | | 118,053.000 | Local | 16.251302 | 1,918,514.90 | 5.420000 | 639,847.26 | -1,278,667.64 | 0.09 |
| | | | Base | 16.251302 | 1,918,514.90 | 5.420000 | 639,847.26 | -1,278,667.64 | 0.09 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | | 26,286.000 | Local | 36.651574 | 963,423.28 | 60.400000 | 1,587,674.40 | 624,251.12 | 0.22 |
| | | | | Base | 36.651574 | 963,423.28 | 60.400000 | 1,587,674.40 | 624,251.12 | 0.22 |
| G05384105 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | | | | | | | | |
| | | | 30,667.000 | Local | 31.442422 | 964,244.77 | 46.510000 | 1,426,322.17 | 462,077.40 | 0.20 |
| | | | | Base | 31.442422 | 964,244.77 | 46.510000 | 1,426,322.17 | 462,077.40 | 0.20 |
| G0551A103 | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001 | | | | | | | | |
| | | | 68,073.000 | Local | 31.826200 | 2,166,504.89 | 25.470000 | 1,733,819.31 | -432,685.58 | 0.24 |
| | | | | Base | 31.826200 | 2,166,504.89 | 25.470000 | 1,733,819.31 | -432,685.58 | 0.24 |
| G30397106 | ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0 | | | | | | | | |
| | | | 30,924.000 | Local | 69.343538 | 2,144,379.56 | 61.930000 | 1,915,123.32 | -229,256.24 | 0.27 |
| | | | | Base | 69.343538 | 2,144,379.56 | 61.930000 | 1,915,123.32 | -229,256.24 | 0.27 |
| G3223R108 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | | 21,737.000 | Local | 87.751940 | 1,907,463.93 | 178.940000 | 3,889,618.78 | 1,982,154.85 | 0.54 |
| | | | | Base | 87.751940 | 1,907,463.93 | 178.940000 | 3,889,618.78 | 1,982,154.85 | 0.54 |
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | | | | | | | | |
| | | | 21,437.000 | Local | 67.464909 | 1,446,245.26 | 55.980000 | 1,200,043.26 | -246,202.00 | 0.17 |
| | | | | Base | 67.464909 | 1,446,245.26 | 55.980000 | 1,200,043.26 | -246,202.00 | 0.17 |
| G6359F103 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | | |
| | | | 143,036.000 | Local | 13.362485 | 1,911,316.37 | 7.360000 | 1,052,744.96 | -858,571.41 | 0.15 |
| | | | | Base | 13.362485 | 1,911,316.37 | 7.360000 | 1,052,744.96 | -858,571.41 | 0.15 |
| G65431101 | NOBLE CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | | 122,083.000 | Local | 12.734390 | 1,554,652.56 | 7.790000 | 951,026.57 | -603,625.99 | 0.13 |
| | | | | Base | 12.734390 | 1,554,652.56 | 7.790000 | 951,026.57 | -603,625.99 | 0.13 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1. | | | | | | | | |
| | | | 22,124.000 | Local | 93.554323 | 2,069,795.84 | 112.650000 | 2,492,268.60 | 422,472.76 | 0.35 |
| | | | | Base | 93.554323 | 2,069,795.84 | 112.650000 | 2,492,268.60 | 422,472.76 | 0.35 |
| G7665A101 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | | | | | | | | |
| | | | 62,972.000 | Local | 29.119391 | 1,833,706.27 | 12.650000 | 796,595.80 | -1,037,110.47 | 0.11 |
| | | | | Base | 29.119391 | 1,833,706.27 | 12.650000 | 796,595.80 | -1,037,110.47 | 0.11 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| G84720104 | STERIS PLC COMMON STOCK | | | | | | | | |
| | | Local | 43,307.000 | 74.556270 | 3,228,808.38 | 69.240000 | 2,998,576.68 | -230,231.70 | 0.42 |
| | | Base | | 74.556270 | 3,228,808.38 | 69.240000 | 2,998,576.68 | -230,231.70 | 0.42 |
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | | |
| | | Local | 20,441.000 | 123.430000 | 2,523,032.63 | 114.470000 | 2,339,881.27 | -183,151.36 | 0.33 |
| | | Base | | 123.430000 | 2,523,032.63 | 114.470000 | 2,339,881.27 | -183,151.36 | 0.33 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 20,866,000.550 | | 588,129,131.62 | | 709,273,401.23 | 121,144,269.61 | 98.53 |
| | | Base | | | 588,129,131.62 | | 709,273,401.23 | 121,144,269.61 | 98.53 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 20,866,000.550 | | 588,129,131.62 | | 709,273,401.23 | 121,144,269.61 | 98.53 |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 31,426,427.510 | Base | 598,689,558.58 | | 719,833,828.19 | 121,144,269.61 | 100.00 |

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



Books Open

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 | -20,197.780 | 1.000000 | -20,197.78 | 1.000000 | -20,197.78 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -20,197.78 | 1.000000 | -20,197.78 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -20,197.780 | | -20,197.78 | | -20,197.78 | 0.00 | 0.00 |
| | | Base | | | -20,197.78 | | -20,197.78 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | -20,197.780 | | -20,197.78 | | -20,197.78 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.3549468 | 31 Dec 2099 | | |
| | | Local | 6,798,404.320 | 100.000000 | 6,798,404.32 | 100.000000 | 6,798,404.32 | 0.00 | 1.47 |
| | | Base | | 100.000000 | 6,798,404.32 | 100.000000 | 6,798,404.32 | 0.00 | 1.47 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 6,798,404.320 | | 6,798,404.32 | | 6,798,404.32 | 0.00 | 1.47 |
| | | Base | | | 6,798,404.32 | | 6,798,404.32 | 0.00 | 1.47 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 6,798,404.320 | | 6,798,404.32 | | 6,798,404.32 | 0.00 | 1.47 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 30,753.000 | 11.214437 | 344,877.58 | 21.530000 | 662,112.09 | 317,234.51 | 0.14 |
| | | Base | | 11.214437 | 344,877.58 | 21.530000 | 662,112.09 | 317,234.51 | 0.14 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 000361105 | AAR CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,086.000 | 24.305201 | 609,720.26 | 21.010000 | 527,056.86 | -82,663.40 | 0.11 |
| | | Base | | 24.305201 | 609,720.26 | 21.010000 | 527,056.86 | -82,663.40 | 0.11 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,583.000 | 23.933732 | 1,019,170.10 | 30.030000 | 1,278,767.49 | 259,597.39 | 0.28 |
| | | Base | | 23.933732 | 1,019,170.10 | 30.030000 | 1,278,767.49 | 259,597.39 | 0.28 |
| 001547108 | AK STEEL HOLDING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 134,814.000 | 6.894189 | 929,433.13 | 2.040000 | 275,020.56 | -654,412.57 | 0.06 |
| | | Base | | 6.894189 | 929,433.13 | 2.040000 | 275,020.56 | -654,412.57 | 0.06 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,153.000 | 10.542467 | 381,141.80 | 28.170000 | 1,018,430.01 | 637,288.21 | 0.22 |
| | | Base | | 10.542467 | 381,141.80 | 28.170000 | 1,018,430.01 | 637,288.21 | 0.22 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 5,748.000 | 66.199904 | 380,517.05 | 32.010000 | 183,993.48 | -196,523.57 | 0.04 |
| | | Base | | 66.199904 | 380,517.05 | 32.010000 | 183,993.48 | -196,523.57 | 0.04 |
| 002474104 | AZZ INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 19,552.000 | 28.524921 | 557,719.26 | 51.480000 | 1,006,536.96 | 448,817.70 | 0.22 |
| | | Base | | 28.524921 | 557,719.26 | 51.480000 | 1,006,536.96 | 448,817.70 | 0.22 |
| 002567105 | ABAXIS INC COMMON STOCK | | | | | | | | |
| | | Local | 16,187.000 | 32.070555 | 519,126.07 | 43.550000 | 704,943.85 | 185,817.78 | 0.15 |
| | | Base | | 32.070555 | 519,126.07 | 43.550000 | 704,943.85 | 185,817.78 | 0.15 |
| 003654100 | ABIOMED INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,581.000 | 24.284467 | 718,358.81 | 85.330000 | 2,524,146.73 | 1,805,787.92 | 0.55 |
| | | Base | | 24.284467 | 718,358.81 | 85.330000 | 2,524,146.73 | 1,805,787.92 | 0.55 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 52,320.000 | 24.783490 | 1,296,672.19 | 34.100000 | 1,784,112.00 | 487,439.81 | 0.39 |
| | | Base | | 24.783490 | 1,296,672.19 | 34.100000 | 1,784,112.00 | 487,439.81 | 0.39 |
| 004446100 | ACETO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,363.000 | 20.771213 | 464,506.64 | 22.850000 | 510,994.55 | 46,487.91 | 0.11 |
| | | Base | | 20.771213 | 464,506.64 | 22.850000 | 510,994.55 | 46,487.91 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 00484M106 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,712.000 | 28.998171 | 948,588.16 | 36.820000 | 1,204,455.84 | 255,867.68 | 0.26 |
| | | Base | | 28.998171 | 948,588.16 | 36.820000 | 1,204,455.84 | 255,867.68 | 0.26 |
| 00508X203 | ACTUANT CORP A COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 45,248.000 | 26.015423 | 1,177,145.84 | 23.280000 | 1,053,373.44 | -123,772.40 | 0.23 |
| | | Base | | 26.015423 | 1,177,145.84 | 23.280000 | 1,053,373.44 | -123,772.40 | 0.23 |
| 006855100 | ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,077.000 | 54.913000 | 498,445.30 | 47.180000 | 428,252.86 | -70,192.44 | 0.09 |
| | | Base | | 54.913000 | 498,445.30 | 47.180000 | 428,252.86 | -70,192.44 | 0.09 |
| 00738A106 | ADTRAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,567.000 | 21.018939 | 789,618.47 | 18.160000 | 682,216.72 | -107,401.75 | 0.15 |
| | | Base | | 21.018939 | 789,618.47 | 18.160000 | 682,216.72 | -107,401.75 | 0.15 |
| 00770F104 | AEGION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,474.000 | 20.026355 | 550,204.07 | 18.030000 | 495,356.22 | -54,847.85 | 0.11 |
| | | Base | | 20.026355 | 550,204.07 | 18.030000 | 495,356.22 | -54,847.85 | 0.11 |
| 007800105 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 48,665.000 | 8.863659 | 431,349.95 | 16.450000 | 800,539.25 | 369,189.30 | 0.17 |
| | | Base | | 8.863659 | 431,349.95 | 16.450000 | 800,539.25 | 369,189.30 | 0.17 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 31,111.000 | 15.920896 | 495,315.01 | 28.080000 | 873,596.88 | 378,281.87 | 0.19 |
| | | Base | | 15.920896 | 495,315.01 | 28.080000 | 873,596.88 | 378,281.87 | 0.19 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,676.000 | 28.846623 | 452,199.66 | 25.510000 | 399,894.76 | -52,304.90 | 0.09 |
| | | Base | | 28.846623 | 452,199.66 | 25.510000 | 399,894.76 | -52,304.90 | 0.09 |
| 00826T108 | AFFYMETRIX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,617.000 | 6.502282 | 394,148.83 | 14.030000 | 850,456.51 | 456,307.68 | 0.18 |
| | | Base | | 6.502282 | 394,148.83 | 14.030000 | 850,456.51 | 456,307.68 | 0.18 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 11,477.000 | 8.449173 | 96,971.16 | 9.900000 | 113,622.30 | 16,651.14 | 0.02 |
| | | Base | | 8.449173 | 96,971.16 | 9.900000 | 113,622.30 | 16,651.14 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | | |
| | | Local | 14,682.000 | 30.412665 | 446,518.75 | 36.920000 | 542,059.44 | 95,540.69 | 0.12 |
| | | Base | | 30.412665 | 446,518.75 | 36.920000 | 542,059.44 | 95,540.69 | 0.12 |
| 009128307 | AIR METHODS CORP COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 27,111.000 | 29.696699 | 805,107.21 | 38.940000 | 1,055,702.34 | 250,595.13 | 0.23 |
| | | Base | | 29.696699 | 805,107.21 | 38.940000 | 1,055,702.34 | 250,595.13 | 0.23 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,831.000 | 26.409717 | 576,550.53 | 33.920000 | 740,507.52 | 163,956.99 | 0.16 |
| | | Base | | 26.409717 | 576,550.53 | 33.920000 | 740,507.52 | 163,956.99 | 0.16 |
| 012423109 | ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,453.000 | 17.582933 | 359,623.73 | 16.320000 | 333,792.96 | -25,830.77 | 0.07 |
| | | Base | | 17.582933 | 359,623.73 | 16.320000 | 333,792.96 | -25,830.77 | 0.07 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,956.000 | 65.727179 | 654,379.79 | 160.470000 | 1,597,639.32 | 943,259.53 | 0.35 |
| | | Base | | 65.727179 | 654,379.79 | 160.470000 | 1,597,639.32 | 943,259.53 | 0.35 |
| 018522300 | ALLETE INC COMMON STOCK | | | | | | | | |
| | | Local | 34,676.000 | 44.085847 | 1,528,720.84 | 52.900000 | 1,834,360.40 | 305,639.56 | 0.40 |
| | | Base | | 44.085847 | 1,528,720.84 | 52.900000 | 1,834,360.40 | 305,639.56 | 0.40 |
| 020409108 | ALMOST FAMILY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 6,255.000 | 27.536360 | 172,239.93 | 38.240000 | 239,191.20 | 66,951.27 | 0.05 |
| | | Base | | 27.536360 | 172,239.93 | 38.240000 | 239,191.20 | 66,951.27 | 0.05 |
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,452.000 | 22.825176 | 489,645.68 | 35.750000 | 766,909.00 | 277,263.32 | 0.17 |
| | | Base | | 22.825176 | 489,645.68 | 35.750000 | 766,909.00 | 277,263.32 | 0.17 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 29,905.000 | 33.052057 | 988,421.77 | 37.390000 | 1,118,147.95 | 129,726.18 | 0.24 |
| | | Base | | 33.052057 | 988,421.77 | 37.390000 | 1,118,147.95 | 129,726.18 | 0.24 |
| 025676206 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1. | | | | | | | | |
| | | Local | 61,816.000 | 26.065629 | 1,611,272.95 | 18.190000 | 1,124,433.04 | -486,839.91 | 0.24 |
| | | Base | | 26.065629 | 1,611,272.95 | 18.190000 | 1,124,433.04 | -486,839.91 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 02913V103 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,330.000 | 38.589967 | 475,814.29 | 15.780000 | 194,567.40 | -281,246.89 | 0.04 |
| | | Base | | 38.589967 | 475,814.29 | 15.780000 | 194,567.40 | -281,246.89 | 0.04 |
| 029429107 | AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667 | | | | | | | | |
| | | Local | 5,433.000 | 72.148973 | 391,985.37 | 35.890000 | 194,990.37 | -196,995.00 | 0.04 |
| | | Base | | 72.148973 | 391,985.37 | 35.890000 | 194,990.37 | -196,995.00 | 0.04 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | | |
| | | Local | 27,841.000 | 20.891257 | 581,633.48 | 45.400000 | 1,263,981.40 | 682,347.92 | 0.27 |
| | | Base | | 20.891257 | 581,633.48 | 45.400000 | 1,263,981.40 | 682,347.92 | 0.27 |
| 030371108 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,451.000 | 14.332923 | 278,789.68 | 11.260000 | 219,018.26 | -59,771.42 | 0.05 |
| | | Base | | 14.332923 | 278,789.68 | 11.260000 | 219,018.26 | -59,771.42 | 0.05 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 10,364.000 | 40.975255 | 424,667.54 | 69.000000 | 715,116.00 | 290,448.46 | 0.15 |
| | | Base | | 40.975255 | 424,667.54 | 69.000000 | 715,116.00 | 290,448.46 | 0.15 |
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,474.000 | 26.778354 | 387,589.90 | 51.010000 | 738,318.74 | 350,728.84 | 0.16 |
| | | Base | | 26.778354 | 387,589.90 | 51.010000 | 738,318.74 | 350,728.84 | 0.16 |
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 19,524.000 | 31.507382 | 615,150.13 | 28.930000 | 564,829.32 | -50,320.81 | 0.12 |
| | | Base | | 31.507382 | 615,150.13 | 28.930000 | 564,829.32 | -50,320.81 | 0.12 |
| 032657207 | ANALOGIC CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 9,415.000 | 60.474937 | 569,371.53 | 74.070000 | 697,369.05 | 127,997.52 | 0.15 |
| | | Base | | 60.474937 | 569,371.53 | 74.070000 | 697,369.05 | 127,997.52 | 0.15 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 19,757.000 | 32.741373 | 646,871.31 | 29.310000 | 579,077.67 | -67,793.64 | 0.13 |
| | | Base | | 32.741373 | 646,871.31 | 29.310000 | 579,077.67 | -67,793.64 | 0.13 |
| 03475V101 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,076.000 | 16.862560 | 338,532.76 | 11.320000 | 227,260.32 | -111,272.44 | 0.05 |
| | | Base | | 16.862560 | 338,532.76 | 11.320000 | 227,260.32 | -111,272.44 | 0.05 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 035255108 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,096.000 | 35.519982 | 394,129.72 | 37.620000 | 417,431.52 | 23,301.80 | 0.09 |
| | | Base | | 35.519982 | 394,129.72 | 37.620000 | 417,431.52 | 23,301.80 | 0.09 |
| 035290105 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 21,493.000 | 67.089496 | 1,441,954.54 | 49.440000 | 1,062,613.92 | -379,340.62 | 0.23 |
| | | Base | | 67.089496 | 1,441,954.54 | 49.440000 | 1,062,613.92 | -379,340.62 | 0.23 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 22,051.000 | 18.761827 | 413,717.04 | 39.780000 | 877,188.78 | 463,471.74 | 0.19 |
| | | Base | | 18.761827 | 413,717.04 | 39.780000 | 877,188.78 | 463,471.74 | 0.19 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | | | | | | |
| | | Local | 29,811.000 | 35.858180 | 1,068,968.21 | 38.440000 | 1,145,934.84 | 76,966.63 | 0.25 |
| | | Base | | 35.858180 | 1,068,968.21 | 38.440000 | 1,145,934.84 | 76,966.63 | 0.25 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,499.000 | 23.510303 | 434,917.09 | 20.530000 | 379,784.47 | -55,132.62 | 0.08 |
| | | Base | | 23.510303 | 434,917.09 | 20.530000 | 379,784.47 | -55,132.62 | 0.08 |
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,641.000 | 10.870560 | 572,237.16 | 6.000000 | 315,846.00 | -256,391.16 | 0.07 |
| | | Base | | 10.870560 | 572,237.16 | 6.000000 | 315,846.00 | -256,391.16 | 0.07 |
| 039670104 | ARCTIC CAT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,846.000 | 23.850100 | 234,828.08 | 12.310000 | 121,204.26 | -113,623.82 | 0.03 |
| | | Base | | 23.850100 | 234,828.08 | 12.310000 | 121,204.26 | -113,623.82 | 0.03 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 14,288.000 | 36.064135 | 515,284.36 | 37.300000 | 532,942.40 | 17,658.04 | 0.12 |
| | | Base | | 36.064135 | 515,284.36 | 37.300000 | 532,942.40 | 17,658.04 | 0.12 |
| 046265104 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 68,758.000 | 12.592859 | 865,859.82 | 15.130000 | 1,040,308.54 | 174,448.72 | 0.22 |
| | | Base | | 12.592859 | 865,859.82 | 15.130000 | 1,040,308.54 | 174,448.72 | 0.22 |
| 049079205 | ATLANTIC TELE NETWORK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,157.000 | 45.125314 | 368,087.19 | 76.990000 | 628,007.43 | 259,920.24 | 0.14 |
| | | Base | | 45.125314 | 368,087.19 | 76.990000 | 628,007.43 | 259,920.24 | 0.14 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 049164205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,671.000 | 45.899477 | 856,989.13 | 36.730000 | 685,785.83 | -171,203.30 | 0.15 |
| | | Base | | 45.899477 | 856,989.13 | 36.730000 | 685,785.83 | -171,203.30 | 0.15 |
| 050095108 | ATWOOD OCEANICS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 44,184.000 | 6.049028 | 267,270.26 | 6.130000 | 270,847.92 | 3,577.66 | 0.06 |
| | | Base | | 6.049028 | 267,270.26 | 6.130000 | 270,847.92 | 3,577.66 | 0.06 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | | |
| | | Local | 47,230.000 | 26.659977 | 1,259,150.70 | 37.030000 | 1,748,926.90 | 489,776.20 | 0.38 |
| | | Base | | 26.659977 | 1,259,150.70 | 37.030000 | 1,748,926.90 | 489,776.20 | 0.38 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,948.000 | 23.342273 | 1,025,846.21 | 36.420000 | 1,600,586.16 | 574,739.95 | 0.35 |
| | | Base | | 23.342273 | 1,025,846.21 | 36.420000 | 1,600,586.16 | 574,739.95 | 0.35 |
| 05566U108 | BOFI HOLDING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,444.000 | 18.832512 | 818,159.65 | 17.160000 | 745,499.04 | -72,660.61 | 0.16 |
| | | Base | | 18.832512 | 818,159.65 | 17.160000 | 745,499.04 | -72,660.61 | 0.16 |
| 056525108 | BADGER METER INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 11,001.000 | 40.109535 | 441,245.00 | 55.830000 | 614,185.83 | 172,940.83 | 0.13 |
| | | Base | | 40.109535 | 441,245.00 | 55.830000 | 614,185.83 | 172,940.83 | 0.13 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | | |
| | | Local | 23,894.000 | 42.711251 | 1,020,542.63 | 56.140000 | 1,341,409.16 | 320,866.53 | 0.29 |
| | | Base | | 42.711251 | 1,020,542.63 | 56.140000 | 1,341,409.16 | 320,866.53 | 0.29 |
| 063750103 | BANK MUTUAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,066.000 | 4.359321 | 139,786.00 | 7.880000 | 252,680.08 | 112,894.08 | 0.05 |
| | | Base | | 4.359321 | 139,786.00 | 7.880000 | 252,680.08 | 112,894.08 | 0.05 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,426.000 | 33.673708 | 519,450.62 | 41.500000 | 640,179.00 | 120,728.38 | 0.14 |
| | | Base | | 33.673708 | 519,450.62 | 41.500000 | 640,179.00 | 120,728.38 | 0.14 |
| 067774109 | BARNES + NOBLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 46,952.000 | 12.004467 | 563,633.73 | 8.770000 | 411,769.04 | -151,864.69 | 0.09 |
| | | Base | | 12.004467 | 563,633.73 | 8.770000 | 411,769.04 | -151,864.69 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06777U101 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,593.000 | 11.828386 | 350,037.44 | 11.020000 | 326,114.86 | -23,922.58 | 0.07 |
| | | Base | | 11.828386 | 350,037.44 | 11.020000 | 326,114.86 | -23,922.58 | 0.07 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,119.000 | 27.076401 | 1,059,201.72 | 32.510000 | 1,271,758.69 | 212,556.97 | 0.28 |
| | | Base | | 27.076401 | 1,059,201.72 | 32.510000 | 1,271,758.69 | 212,556.97 | 0.28 |
| 06846N104 | BILL BARRETT CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,871.000 | 19.959987 | 755,904.67 | 3.700000 | 140,122.70 | -615,781.97 | 0.03 |
| | | Base | | 19.959987 | 755,904.67 | 3.700000 | 140,122.70 | -615,781.97 | 0.03 |
| 06985P100 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,717.000 | 19.368947 | 575,587.00 | 2.300000 | 68,349.10 | -507,237.90 | 0.01 |
| | | Base | | 19.368947 | 575,587.00 | 2.300000 | 68,349.10 | -507,237.90 | 0.01 |
| 073295107 | BBCN BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 60,303.000 | 10.377917 | 625,819.54 | 15.200000 | 916,605.60 | 290,786.06 | 0.20 |
| | | Base | | 10.377917 | 625,819.54 | 15.200000 | 916,605.60 | 290,786.06 | 0.20 |
| 077347300 | BEL FUSE INC CL B COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 6,701.000 | 19.749485 | 132,341.30 | 15.170000 | 101,654.17 | -30,687.13 | 0.02 |
| | | Base | | 19.749485 | 132,341.30 | 15.170000 | 101,654.17 | -30,687.13 | 0.02 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 38,303.000 | 17.087645 | 654,508.08 | 21.000000 | 804,363.00 | 149,854.92 | 0.17 |
| | | Base | | 17.087645 | 654,508.08 | 21.000000 | 804,363.00 | 149,854.92 | 0.17 |
| 08915P101 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,989.000 | 10.151438 | 142,008.47 | 12.170000 | 170,246.13 | 28,237.66 | 0.04 |
| | | Base | | 10.151438 | 142,008.47 | 12.170000 | 170,246.13 | 28,237.66 | 0.04 |
| 08986R101 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 799.000 | 384.718123 | 307,389.78 | 378.180000 | 302,165.82 | -5,223.96 | 0.07 |
| | | Base | | 384.718123 | 307,389.78 | 378.180000 | 302,165.82 | -5,223.96 | 0.07 |
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 15,666.000 | 44.783578 | 701,579.53 | 42.890000 | 671,914.74 | -29,664.79 | 0.15 |
| | | Base | | 44.783578 | 701,579.53 | 42.890000 | 671,914.74 | -29,664.79 | 0.15 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 091826107 | BLACK BOX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,660.000 | 27.916320 | 325,504.29 | 7.620000 | 88,849.20 | -236,655.09 | 0.02 |
| | | Base | | 27.916320 | 325,504.29 | 7.620000 | 88,849.20 | -236,655.09 | 0.02 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,936.000 | 30.301352 | 1,058,608.03 | 61.480000 | 2,147,865.28 | 1,089,257.25 | 0.46 |
| | | Base | | 30.301352 | 1,058,608.03 | 61.480000 | 2,147,865.28 | 1,089,257.25 | 0.46 |
| 095229100 | BLUCORA INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 31,073.000 | 11.239048 | 349,230.94 | 8.630000 | 268,159.99 | -81,070.95 | 0.06 |
| | | Base | | 11.239048 | 349,230.94 | 8.630000 | 268,159.99 | -81,070.95 | 0.06 |
| 09578R103 | BLUE NILE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,742.000 | 41.619637 | 363,838.87 | 34.790000 | 304,134.18 | -59,704.69 | 0.07 |
| | | Base | | 41.619637 | 363,838.87 | 34.790000 | 304,134.18 | -59,704.69 | 0.07 |
| 096761101 | BOB EVANS FARMS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,819.000 | 48.974820 | 774,732.67 | 40.940000 | 647,629.86 | -127,102.81 | 0.14 |
| | | Base | | 48.974820 | 774,732.67 | 40.940000 | 647,629.86 | -127,102.81 | 0.14 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,429.000 | 30.787039 | 906,031.76 | 20.660000 | 608,003.14 | -298,028.62 | 0.13 |
| | | Base | | 30.787039 | 906,031.76 | 20.660000 | 608,003.14 | -298,028.62 | 0.13 |
| 097793103 | BONANZA CREEK ENERGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 30,932.000 | 22.490673 | 695,681.50 | 2.850000 | 88,156.20 | -607,525.30 | 0.02 |
| | | Base | | 22.490673 | 695,681.50 | 2.850000 | 88,156.20 | -607,525.30 | 0.02 |
| 101119105 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1. | | | | | | | | |
| | | Local | 63,411.000 | 8.418714 | 533,839.09 | 10.350000 | 656,303.85 | 122,464.76 | 0.14 |
| | | Base | | 8.418714 | 533,839.09 | 10.350000 | 656,303.85 | 122,464.76 | 0.14 |
| 101388106 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,884.000 | 25.310731 | 731,075.16 | 28.820000 | 832,436.88 | 101,361.72 | 0.18 |
| | | Base | | 25.310731 | 731,075.16 | 28.820000 | 832,436.88 | 101,361.72 | 0.18 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,608.000 | 9.821260 | 595,246.91 | 17.810000 | 1,079,428.48 | 484,181.57 | 0.23 |
| | | Base | | 9.821260 | 595,246.91 | 17.810000 | 1,079,428.48 | 484,181.57 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,658.000 | 30.515153 | 1,088,109.32 | 22.440000 | 800,165.52 | -287,943.80 | 0.17 |
| | | Base | | 30.515153 | 1,088,109.32 | 22.440000 | 800,165.52 | -287,943.80 | 0.17 |
| 109043109 | BRIGGS + STRATTON COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,523.000 | 18.680536 | 626,227.62 | 19.660000 | 659,062.18 | 32,834.56 | 0.14 |
| | | Base | | 18.680536 | 626,227.62 | 19.660000 | 659,062.18 | 32,834.56 | 0.14 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 37,057.000 | 28.014497 | 1,038,133.23 | 29.400000 | 1,089,475.80 | 51,342.57 | 0.24 |
| | | Base | | 28.014497 | 1,038,133.23 | 29.400000 | 1,089,475.80 | 51,342.57 | 0.24 |
| 110394103 | BRISTOW GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,487.000 | 49.875895 | 1,321,062.84 | 23.260000 | 616,087.62 | -704,975.22 | 0.13 |
| | | Base | | 49.875895 | 1,321,062.84 | 23.260000 | 616,087.62 | -704,975.22 | 0.13 |
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,196.000 | 9.134357 | 485,911.26 | 11.160000 | 593,667.36 | 107,756.10 | 0.13 |
| | | Base | | 9.134357 | 485,911.26 | 11.160000 | 593,667.36 | 107,756.10 | 0.13 |
| 114340102 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,276.000 | 10.839404 | 555,801.30 | 9.530000 | 488,660.28 | -67,141.02 | 0.11 |
| | | Base | | 10.839404 | 555,801.30 | 9.530000 | 488,660.28 | -67,141.02 | 0.11 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,337.000 | 43.007009 | 917,640.55 | 28.420000 | 606,397.54 | -311,243.01 | 0.13 |
| | | Base | | 43.007009 | 917,640.55 | 28.420000 | 606,397.54 | -311,243.01 | 0.13 |
| 125071100 | CDI CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,051.000 | 14.112243 | 155,954.40 | 5.140000 | 56,802.14 | -99,152.26 | 0.01 |
| | | Base | | 14.112243 | 155,954.40 | 5.140000 | 56,802.14 | -99,152.26 | 0.01 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,783.000 | 19.336509 | 479,216.71 | 34.940000 | 865,918.02 | 386,701.31 | 0.19 |
| | | Base | | 19.336509 | 479,216.71 | 34.940000 | 865,918.02 | 386,701.31 | 0.19 |
| 126501105 | CTS CORP COMMON STOCK | | | | | | | | |
| | | Local | 24,740.000 | 11.465689 | 283,661.15 | 15.750000 | 389,655.00 | 105,993.85 | 0.08 |
| | | Base | | 11.465689 | 283,661.15 | 15.750000 | 389,655.00 | 105,993.85 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 74,983.000 | 12.774549 | 957,874.04 | 15.310000 | 1,147,989.73 | 190,115.69 | 0.25 |
| | | Base | | 12.774549 | 957,874.04 | 15.310000 | 1,147,989.73 | 190,115.69 | 0.25 |
| 12709P103 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,239.000 | 43.902533 | 800,738.30 | 40.640000 | 741,232.96 | -59,505.34 | 0.16 |
| | | Base | | 43.902533 | 800,738.30 | 40.640000 | 741,232.96 | -59,505.34 | 0.16 |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,377.000 | 63.425547 | 1,165,571.28 | 83.070000 | 1,526,577.39 | 361,006.11 | 0.33 |
| | | Base | | 63.425547 | 1,165,571.28 | 83.070000 | 1,526,577.39 | 361,006.11 | 0.33 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,518.000 | 22.306742 | 524,609.96 | 50.470000 | 1,186,953.46 | 662,343.50 | 0.26 |
| | | Base | | 22.306742 | 524,609.96 | 50.470000 | 1,186,953.46 | 662,343.50 | 0.26 |
| 12811R104 | CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,073.000 | 13.110031 | 171,387.43 | 9.590000 | 125,370.07 | -46,017.36 | 0.03 |
| | | Base | | 13.110031 | 171,387.43 | 9.590000 | 125,370.07 | -46,017.36 | 0.03 |
| 128126109 | CALAMP CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,709.000 | 15.266524 | 423,020.11 | 17.000000 | 471,053.00 | 48,032.89 | 0.10 |
| | | Base | | 15.266524 | 423,020.11 | 17.000000 | 471,053.00 | 48,032.89 | 0.10 |
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,200.000 | 28.955075 | 324,296.84 | 51.750000 | 579,600.00 | 255,303.16 | 0.13 |
| | | Base | | 28.955075 | 324,296.84 | 51.750000 | 579,600.00 | 255,303.16 | 0.13 |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,135.000 | 14.793976 | 490,198.39 | 26.880000 | 890,668.80 | 400,470.41 | 0.19 |
| | | Base | | 14.793976 | 490,198.39 | 26.880000 | 890,668.80 | 400,470.41 | 0.19 |
| 129603106 | CALGON CARBON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,005.000 | 16.376483 | 638,764.72 | 16.190000 | 631,490.95 | -7,273.77 | 0.14 |
| | | Base | | 16.376483 | 638,764.72 | 16.190000 | 631,490.95 | -7,273.77 | 0.14 |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 68,163.000 | 7.355540 | 501,375.68 | 8.710000 | 593,699.73 | 92,324.05 | 0.13 |
| | | Base | | 7.355540 | 501,375.68 | 8.710000 | 593,699.73 | 92,324.05 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 132011107 | CAMBREX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 23,901.000 | 11.475286 | 274,270.82 | 34.640000 | 827,930.64 | 553,659.82 | 0.18 |
| | | Base | | 11.475286 | 274,270.82 | 34.640000 | 827,930.64 | 553,659.82 | 0.18 |
| 138098108 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,123.000 | 19.641121 | 532,726.12 | 59.370000 | 1,610,292.51 | 1,077,566.39 | 0.35 |
| | | Base | | 19.641121 | 532,726.12 | 59.370000 | 1,610,292.51 | 1,077,566.39 | 0.35 |
| 139594105 | CAPELLA EDUCATION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,227.000 | 44.426885 | 365,499.98 | 43.910000 | 361,247.57 | -4,252.41 | 0.08 |
| | | Base | | 44.426885 | 365,499.98 | 43.910000 | 361,247.57 | -4,252.41 | 0.08 |
| 14067E506 | CAPSTEAD MORTGAGE CORP REIT USD.01 | | | | | | | | |
| | | Local | 72,637.000 | 12.310256 | 894,180.07 | 9.340000 | 678,429.58 | -215,750.49 | 0.15 |
| | | Base | | 12.310256 | 894,180.07 | 9.340000 | 678,429.58 | -215,750.49 | 0.15 |
| 140781105 | CARBO CERAMICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,827.000 | 37.896608 | 561,893.01 | 16.550000 | 245,386.85 | -316,506.16 | 0.05 |
| | | Base | | 37.896608 | 561,893.01 | 16.550000 | 245,386.85 | -316,506.16 | 0.05 |
| 14149F109 | CARDINAL FINANCIAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,416.000 | 17.435057 | 425,694.34 | 19.070000 | 465,613.12 | 39,918.78 | 0.10 |
| | | Base | | 17.435057 | 425,694.34 | 19.070000 | 465,613.12 | 39,918.78 | 0.10 |
| 14161H108 | CARDTRONICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 34,044.000 | 26.281674 | 894,733.30 | 30.810000 | 1,048,895.64 | 154,162.34 | 0.23 |
| | | Base | | 26.281674 | 894,733.30 | 30.810000 | 1,048,895.64 | 154,162.34 | 0.23 |
| 141665109 | CAREER EDUCATION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,542.000 | 6.026099 | 310,597.17 | 2.880000 | 148,440.96 | -162,156.21 | 0.03 |
| | | Base | | 6.026099 | 310,597.17 | 2.880000 | 148,440.96 | -162,156.21 | 0.03 |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 43,815.000 | 12.082155 | 529,379.62 | 10.260000 | 449,541.90 | -79,837.72 | 0.10 |
| | | Base | | 12.082155 | 529,379.62 | 10.260000 | 449,541.90 | -79,837.72 | 0.10 |
| 144577103 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,117.000 | 34.129363 | 1,403,297.01 | 27.130000 | 1,115,504.21 | -287,792.80 | 0.24 |
| | | Base | | 34.129363 | 1,403,297.01 | 27.130000 | 1,115,504.21 | -287,792.80 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 14754D100 | CASH AMERICA INTL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,264.000 | 22.342608 | 430,408.01 | 29.940000 | 576,764.16 | 146,356.15 | 0.12 |
| | | Base | | 22.342608 | 430,408.01 | 29.940000 | 576,764.16 | 146,356.15 | 0.12 |
| 149205106 | CATO CORP CLASS A COMMON STOCK USD.033 | | | | | | | | |
| | | Local | 19,827.000 | 27.940248 | 553,971.30 | 40.330000 | 799,622.91 | 245,651.61 | 0.17 |
| | | Base | | 27.940248 | 553,971.30 | 40.330000 | 799,622.91 | 245,651.61 | 0.17 |
| 150602209 | CEDAR REALTY TRUST INC REIT USD.06 | | | | | | | | |
| | | Local | 56,733.000 | 5.402870 | 306,521.05 | 7.060000 | 400,534.98 | 94,013.93 | 0.09 |
| | | Base | | 5.402870 | 306,521.05 | 7.060000 | 400,534.98 | 94,013.93 | 0.09 |
| 150838100 | CELADON GROUP INC COMMON STOCK USD.033 | | | | | | | | |
| | | Local | 21,112.000 | 21.202980 | 447,637.31 | 7.940000 | 167,629.28 | -280,008.03 | 0.04 |
| | | Base | | 21.202980 | 447,637.31 | 7.940000 | 167,629.28 | -280,008.03 | 0.04 |
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,492.000 | 15.757810 | 118,057.51 | 13.490000 | 101,067.08 | -16,990.43 | 0.02 |
| | | Base | | 15.757810 | 118,057.51 | 13.490000 | 101,067.08 | -16,990.43 | 0.02 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,766.000 | 9.203315 | 227,929.31 | 13.820000 | 342,266.12 | 114,336.81 | 0.07 |
| | | Base | | 9.203315 | 227,929.31 | 13.820000 | 342,266.12 | 114,336.81 | 0.07 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | | |
| | | Local | 23,749.000 | 21.624804 | 513,567.46 | 20.950000 | 497,541.55 | -16,025.91 | 0.11 |
| | | Base | | 21.624804 | 513,567.46 | 20.950000 | 497,541.55 | -16,025.91 | 0.11 |
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,561.000 | 13.738667 | 516,038.06 | 4.720000 | 177,287.92 | -338,750.14 | 0.04 |
| | | Base | | 13.738667 | 516,038.06 | 4.720000 | 177,287.92 | -338,750.14 | 0.04 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,496.000 | 25.407293 | 393,711.41 | 23.150000 | 358,732.40 | -34,979.01 | 0.08 |
| | | Base | | 25.407293 | 393,711.41 | 23.150000 | 358,732.40 | -34,979.01 | 0.08 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,154.000 | 34.735139 | 804,257.40 | 16.210000 | 375,326.34 | -428,931.06 | 0.08 |
| | | Base | | 34.735139 | 804,257.40 | 16.210000 | 375,326.34 | -428,931.06 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 162825103 | CHECKPOINT SYSTEMS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,959.000 | 15.091013 | 482,293.70 | 6.480000 | 207,094.32 | -275,199.38 | 0.04 |
| | | Base | | 15.091013 | 482,293.70 | 6.480000 | 207,094.32 | -275,199.38 | 0.04 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 12,795.000 | 72.204614 | 923,858.04 | 140.320000 | 1,795,394.40 | 871,536.36 | 0.39 |
| | | Base | | 72.204614 | 923,858.04 | 140.320000 | 1,795,394.40 | 871,536.36 | 0.39 |
| 165240102 | CHESAPEAKE LODGING TRUST REIT USD.01 | | | | | | | | |
| | | Local | 45,222.000 | 30.662516 | 1,386,620.30 | 25.120000 | 1,135,976.64 | -250,643.66 | 0.25 |
| | | Base | | 30.662516 | 1,386,620.30 | 25.120000 | 1,135,976.64 | -250,643.66 | 0.25 |
| 168905107 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,398.000 | 49.366182 | 760,140.47 | 65.100000 | 1,002,409.80 | 242,269.33 | 0.22 |
| | | Base | | 49.366182 | 760,140.47 | 65.100000 | 1,002,409.80 | 242,269.33 | 0.22 |
| 17163B102 | CIBER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,195.000 | 4.413497 | 239,189.45 | 3.250000 | 176,133.75 | -63,055.70 | 0.04 |
| | | Base | | 4.413497 | 239,189.45 | 3.250000 | 176,133.75 | -63,055.70 | 0.04 |
| 171871106 | CINCINNATI BELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 159,083.000 | 3.356090 | 533,896.83 | 3.240000 | 515,428.92 | -18,467.91 | 0.11 |
| | | Base | | 3.356090 | 533,896.83 | 3.240000 | 515,428.92 | -18,467.91 | 0.11 |
| 17273K109 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,496.000 | 42.964544 | 536,884.94 | 35.490000 | 443,483.04 | -93,401.90 | 0.10 |
| | | Base | | 42.964544 | 536,884.94 | 35.490000 | 443,483.04 | -93,401.90 | 0.10 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 48,282.000 | 19.810110 | 956,471.75 | 34.720000 | 1,676,351.04 | 719,879.29 | 0.36 |
| | | Base | | 19.810110 | 956,471.75 | 34.720000 | 1,676,351.04 | 719,879.29 | 0.36 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 11,598.000 | 35.211087 | 408,378.19 | 44.460000 | 515,647.08 | 107,268.89 | 0.11 |
| | | Base | | 35.211087 | 408,378.19 | 44.460000 | 515,647.08 | 107,268.89 | 0.11 |
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,473.000 | 40.140491 | 540,812.84 | 39.160000 | 527,602.68 | -13,210.16 | 0.11 |
| | | Base | | 40.140491 | 540,812.84 | 39.160000 | 527,602.68 | -13,210.16 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 18911Q102 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,370.000 | 17.290505 | 801,760.73 | 1.500000 | 69,555.00 | -732,205.73 | 0.02 |
| | | Base | | 17.290505 | 801,760.73 | 1.500000 | 69,555.00 | -732,205.73 | 0.02 |
| 192479103 | COHERENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,334.000 | 50.258111 | 921,432.21 | 77.270000 | 1,416,668.18 | 495,235.97 | 0.31 |
| | | Base | | 50.258111 | 921,432.21 | 77.270000 | 1,416,668.18 | 495,235.97 | 0.31 |
| 192576106 | COHU INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 18,815.000 | 12.127392 | 228,176.88 | 12.110000 | 227,849.65 | -327.23 | 0.05 |
| | | Base | | 12.127392 | 228,176.88 | 12.110000 | 227,849.65 | -327.23 | 0.05 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | | |
| | | Local | 43,761.000 | 21.747496 | 951,692.18 | 29.630000 | 1,296,638.43 | 344,946.25 | 0.28 |
| | | Base | | 21.747496 | 951,692.18 | 29.630000 | 1,296,638.43 | 344,946.25 | 0.28 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,266.000 | 12.672081 | 358,189.04 | 28.340000 | 801,058.44 | 442,869.40 | 0.17 |
| | | Base | | 12.672081 | 358,189.04 | 28.340000 | 801,058.44 | 442,869.40 | 0.17 |
| 203607106 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 32,959.000 | 28.479815 | 938,666.22 | 37.640000 | 1,240,576.76 | 301,910.54 | 0.27 |
| | | Base | | 28.479815 | 938,666.22 | 37.640000 | 1,240,576.76 | 301,910.54 | 0.27 |
| 205306103 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,968.000 | 60.826364 | 484,664.47 | 52.530000 | 418,559.04 | -66,105.43 | 0.09 |
| | | Base | | 60.826364 | 484,664.47 | 52.530000 | 418,559.04 | -66,105.43 | 0.09 |
| 20564W105 | COMSCORE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,508.000 | 26.156931 | 641,054.07 | 38.530000 | 944,293.24 | 303,239.17 | 0.20 |
| | | Base | | 26.156931 | 641,054.07 | 38.530000 | 944,293.24 | 303,239.17 | 0.20 |
| 205826209 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,240.000 | 29.247212 | 357,985.87 | 19.520000 | 238,924.80 | -119,061.07 | 0.05 |
| | | Base | | 29.247212 | 357,985.87 | 19.520000 | 238,924.80 | -119,061.07 | 0.05 |
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,531.000 | 30.748325 | 600,545.53 | 36.940000 | 721,475.14 | 120,929.61 | 0.16 |
| | | Base | | 30.748325 | 600,545.53 | 36.940000 | 721,475.14 | 120,929.61 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,287.000 | 23.869987 | 913,910.21 | 20.040000 | 767,271.48 | -146,638.73 | 0.17 |
| | | Base | | 23.869987 | 913,910.21 | 20.040000 | 767,271.48 | -146,638.73 | 0.17 |
| 210313102 | CONSTANT CONTACT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,351.000 | 30.625222 | 745,754.77 | 31.610000 | 769,735.11 | 23,980.34 | 0.17 |
| | | Base | | 30.625222 | 745,754.77 | 31.610000 | 769,735.11 | 23,980.34 | 0.17 |
| 21075N204 | CONTANGO OIL + GAS COMMON STOCK USD.04 | | | | | | | | |
| | | Local | 13,237.000 | 47.051948 | 622,826.63 | 6.410000 | 84,849.17 | -537,977.46 | 0.02 |
| | | Base | | 47.051948 | 622,826.63 | 6.410000 | 84,849.17 | -537,977.46 | 0.02 |
| 218681104 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,475.000 | 66.769678 | 1,166,800.12 | 81.290000 | 1,420,542.75 | 253,742.63 | 0.31 |
| | | Base | | 66.769678 | 1,166,800.12 | 81.290000 | 1,420,542.75 | 253,742.63 | 0.31 |
| 21870Q105 | CORESITE REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 23,229.000 | 42.098279 | 977,900.92 | 64.140000 | 1,489,908.06 | 512,007.14 | 0.32 |
| | | Base | | 42.098279 | 977,900.92 | 64.140000 | 1,489,908.06 | 512,007.14 | 0.32 |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 7,761.000 | 27.295039 | 211,836.80 | 45.620000 | 354,056.82 | 142,220.02 | 0.08 |
| | | Base | | 27.295039 | 211,836.80 | 45.620000 | 354,056.82 | 142,220.02 | 0.08 |
| 222795106 | COUSINS PROPERTIES INC REIT USD1. | | | | | | | | |
| | | Local | 154,588.000 | 9.212639 | 1,424,163.46 | 8.620000 | 1,332,548.56 | -91,614.90 | 0.29 |
| | | Base | | 9.212639 | 1,424,163.46 | 8.620000 | 1,332,548.56 | -91,614.90 | 0.29 |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 55,835.000 | 20.407375 | 1,139,445.80 | 9.210000 | 514,240.35 | -625,205.45 | 0.11 |
| | | Base | | 20.407375 | 1,139,445.80 | 9.210000 | 514,240.35 | -625,205.45 | 0.11 |
| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 24,692.000 | 7.986696 | 197,207.49 | 14.400000 | 355,564.80 | 158,357.31 | 0.08 |
| | | Base | | 7.986696 | 197,207.49 | 14.400000 | 355,564.80 | 158,357.31 | 0.08 |
| 228903100 | CRYOLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,197.000 | 6.443653 | 123,698.81 | 9.830000 | 188,706.51 | 65,007.70 | 0.04 |
| | | Base | | 6.443653 | 123,698.81 | 9.830000 | 188,706.51 | 65,007.70 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 229669106 | CUBIC CORP COMMON STOCK | | | | | | | | |
| | | Local | 16,556.000 | 48.402138 | 801,345.79 | 39.960000 | 661,577.76 | -139,768.03 | 0.14 |
| | | Base | | 48.402138 | 801,345.79 | 39.960000 | 661,577.76 | -139,768.03 | 0.14 |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 34,657.000 | 39.962062 | 1,384,965.20 | 69.000000 | 2,391,333.00 | 1,006,367.80 | 0.52 |
| | | Base | | 39.962062 | 1,384,965.20 | 69.000000 | 2,391,333.00 | 1,006,367.80 | 0.52 |
| 232577205 | CYNOSURE INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,227.000 | 25.109120 | 432,554.81 | 36.200000 | 623,617.40 | 191,062.59 | 0.13 |
| | | Base | | 25.109120 | 432,554.81 | 36.200000 | 623,617.40 | 191,062.59 | 0.13 |
| 23331S100 | DHI GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,934.000 | 8.191637 | 261,591.73 | 9.310000 | 297,305.54 | 35,713.81 | 0.06 |
| | | Base | | 8.191637 | 261,591.73 | 9.310000 | 297,305.54 | 35,713.81 | 0.06 |
| 23332B106 | DSP GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,405.000 | 7.683192 | 126,042.77 | 9.570000 | 156,995.85 | 30,953.08 | 0.03 |
| | | Base | | 7.683192 | 126,042.77 | 9.570000 | 156,995.85 | 30,953.08 | 0.03 |
| 23335C101 | DTS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,086.000 | 31.790455 | 416,009.90 | 22.280000 | 291,556.08 | -124,453.82 | 0.06 |
| | | Base | | 31.790455 | 416,009.90 | 22.280000 | 291,556.08 | -124,453.82 | 0.06 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,605.000 | 69.115019 | 663,849.76 | 15.680000 | 150,606.40 | -513,243.36 | 0.03 |
| | | Base | | 69.115019 | 663,849.76 | 15.680000 | 150,606.40 | -513,243.36 | 0.03 |
| 234264109 | DAKTRONICS INC COMMON STOCK | | | | | | | | |
| | | Local | 29,321.000 | 10.503316 | 307,967.73 | 8.030000 | 235,447.63 | -72,520.10 | 0.05 |
| | | Base | | 10.503316 | 307,967.73 | 8.030000 | 235,447.63 | -72,520.10 | 0.05 |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 124,865.000 | 17.084455 | 2,133,250.42 | 8.990000 | 1,122,536.35 | -1,010,714.07 | 0.24 |
| | | Base | | 17.084455 | 2,133,250.42 | 8.990000 | 1,122,536.35 | -1,010,714.07 | 0.24 |
| 247850100 | DELTIC TIMBER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,291.000 | 62.107665 | 514,934.65 | 54.920000 | 455,341.72 | -59,592.93 | 0.10 |
| | | Base | | 62.107665 | 514,934.65 | 54.920000 | 455,341.72 | -59,592.93 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 249908104 | DEPOMED INC COMMON STOCK | | | | | | | | |
| | | Local | 45,846.000 | 11.910673 | 546,056.71 | 15.340000 | 703,277.64 | 157,220.93 | 0.15 |
| | | Base | | 11.910673 | 546,056.71 | 15.340000 | 703,277.64 | 157,220.93 | 0.15 |
| 252603105 | DIAMOND FOODS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,080.000 | 48.603841 | 975,965.13 | 36.700000 | 736,936.00 | -239,029.13 | 0.16 |
| | | Base | | 48.603841 | 975,965.13 | 36.700000 | 736,936.00 | -239,029.13 | 0.16 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | | |
| | | Local | 152,166.000 | 10.613136 | 1,614,958.39 | 8.300000 | 1,262,977.80 | -351,980.59 | 0.27 |
| | | Base | | 10.613136 | 1,614,958.39 | 8.300000 | 1,262,977.80 | -351,980.59 | 0.27 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,177.000 | 11.312222 | 216,934.49 | 9.120000 | 174,894.24 | -42,040.25 | 0.04 |
| | | Base | | 11.312222 | 216,934.49 | 9.120000 | 174,894.24 | -42,040.25 | 0.04 |
| 253922108 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,185.000 | 14.110601 | 327,154.29 | 17.190000 | 398,550.15 | 71,395.86 | 0.09 |
| | | Base | | 14.110601 | 327,154.29 | 17.190000 | 398,550.15 | 71,395.86 | 0.09 |
| 254423106 | DINEEQUITY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,712.000 | 60.453175 | 768,480.76 | 84.920000 | 1,079,503.04 | 311,022.28 | 0.23 |
| | | Base | | 60.453175 | 768,480.76 | 84.920000 | 1,079,503.04 | 311,022.28 | 0.23 |
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | | |
| | | Local | 29,466.000 | 24.887409 | 733,332.40 | 19.130000 | 563,684.58 | -169,647.82 | 0.12 |
| | | Base | | 24.887409 | 733,332.40 | 19.130000 | 563,684.58 | -169,647.82 | 0.12 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,410.000 | 38.702192 | 906,018.32 | 43.300000 | 1,013,653.00 | 107,634.68 | 0.22 |
| | | Base | | 38.702192 | 906,018.32 | 43.300000 | 1,013,653.00 | 107,634.68 | 0.22 |
| 26168L205 | DREW INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,304.000 | 33.017984 | 604,361.17 | 57.400000 | 1,050,649.60 | 446,288.43 | 0.23 |
| | | Base | | 33.017984 | 604,361.17 | 57.400000 | 1,050,649.60 | 446,288.43 | 0.23 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 24,621.000 | 22.479589 | 553,469.95 | 66.260000 | 1,631,387.46 | 1,077,917.51 | 0.35 |
| | | Base | | 22.479589 | 553,469.95 | 66.260000 | 1,631,387.46 | 1,077,917.51 | 0.35 |

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|---|---|---|---|---|---|---|---|---|---|
| 26882D109 | EPIQ SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,455.000 | 13.749825 | 336,251.96 | 12.520000 | 306,176.60 | -30,075.36 | 0.07 |
| | | Base | | 13.749825 | 336,251.96 | 12.520000 | 306,176.60 | -30,075.36 | 0.07 |
| 26885G109 | ERA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,606.000 | 21.007094 | 306,829.62 | 9.180000 | 134,083.08 | -172,746.54 | 0.03 |
| | | Base | | 21.007094 | 306,829.62 | 9.180000 | 134,083.08 | -172,746.54 | 0.03 |
| 277276101 | EASTGROUP PROPERTIES INC REIT | | | | | | | | |
| | | Local | 24,377.000 | 49.084082 | 1,196,522.66 | 53.390000 | 1,301,488.03 | 104,965.37 | 0.28 |
| | | Base | | 49.084082 | 1,196,522.66 | 53.390000 | 1,301,488.03 | 104,965.37 | 0.28 |
| 278715206 | EBIX INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,965.000 | 20.465995 | 408,603.60 | 34.120000 | 681,205.80 | 272,602.20 | 0.15 |
| | | Base | | 20.465995 | 408,603.60 | 34.120000 | 681,205.80 | 272,602.20 | 0.15 |
| 27875T101 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 19,469.000 | 25.495451 | 496,370.93 | 22.010000 | 428,512.69 | -67,858.24 | 0.09 |
| | | Base | | 25.495451 | 496,370.93 | 22.010000 | 428,512.69 | -67,858.24 | 0.09 |
| 28140H203 | EDUCATION REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 46,158.000 | 33.350233 | 1,539,380.04 | 39.080000 | 1,803,854.64 | 264,474.60 | 0.39 |
| | | Base | | 33.350233 | 1,539,380.04 | 39.080000 | 1,803,854.64 | 264,474.60 | 0.39 |
| 28238P109 | EHEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,634.000 | 16.661171 | 210,497.24 | 10.490000 | 132,530.66 | -77,966.58 | 0.03 |
| | | Base | | 16.661171 | 210,497.24 | 10.490000 | 132,530.66 | -77,966.58 | 0.03 |
| 282914100 | 8X8 INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 67,680.000 | 10.077917 | 682,073.41 | 12.560000 | 850,060.80 | 167,987.39 | 0.18 |
| | | Base | | 10.077917 | 682,073.41 | 12.560000 | 850,060.80 | 167,987.39 | 0.18 |
| 283677854 | EL PASO ELECTRIC CO COMMON STOCK | | | | | | | | |
| | | Local | 30,644.000 | 33.149987 | 1,015,848.21 | 40.930000 | 1,254,258.92 | 238,410.71 | 0.27 |
| | | Base | | 33.149987 | 1,015,848.21 | 40.930000 | 1,254,258.92 | 238,410.71 | 0.27 |
| 285229100 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | | | | | | | | |
| | | Local | 20,936.000 | 13.177761 | 275,889.61 | 6.040000 | 126,453.44 | -149,436.17 | 0.03 |
| | | Base | | 13.177761 | 275,889.61 | 6.040000 | 126,453.44 | -149,436.17 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 286082102 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,161.000 | 23.532026 | 850,941.60 | 41.380000 | 1,496,342.18 | 645,400.58 | 0.32 |
| | | Base | | 23.532026 | 850,941.60 | 41.380000 | 1,496,342.18 | 645,400.58 | 0.32 |
| 288853104 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,967.000 | 22.772501 | 204,201.02 | 19.010000 | 170,462.67 | -33,738.35 | 0.04 |
| | | Base | | 22.772501 | 204,201.02 | 19.010000 | 170,462.67 | -33,738.35 | 0.04 |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,546.000 | 30.999702 | 1,473,911.85 | 45.700000 | 2,172,852.20 | 698,940.35 | 0.47 |
| | | Base | | 30.999702 | 1,473,911.85 | 45.700000 | 2,172,852.20 | 698,940.35 | 0.47 |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,025.000 | 21.446793 | 493,812.41 | 36.600000 | 842,715.00 | 348,902.59 | 0.18 |
| | | Base | | 21.446793 | 493,812.41 | 36.600000 | 842,715.00 | 348,902.59 | 0.18 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,316.000 | 17.946730 | 436,392.68 | 24.910000 | 605,711.56 | 169,318.88 | 0.13 |
| | | Base | | 17.946730 | 436,392.68 | 24.910000 | 605,711.56 | 169,318.88 | 0.13 |
| 29251M106 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,930.000 | 47.553185 | 472,203.13 | 25.700000 | 255,201.00 | -217,002.13 | 0.06 |
| | | Base | | 47.553185 | 472,203.13 | 25.700000 | 255,201.00 | -217,002.13 | 0.06 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,817.000 | 29.502499 | 525,646.02 | 22.920000 | 408,365.64 | -117,280.38 | 0.09 |
| | | Base | | 29.502499 | 525,646.02 | 22.920000 | 408,365.64 | -117,280.38 | 0.09 |
| 292562105 | ENCORE WIRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,667.000 | 28.567933 | 447,573.81 | 37.210000 | 582,969.07 | 135,395.26 | 0.13 |
| | | Base | | 28.567933 | 447,573.81 | 37.210000 | 582,969.07 | 135,395.26 | 0.13 |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,653.000 | 35.488422 | 1,194,291.86 | 48.430000 | 1,629,814.79 | 435,522.93 | 0.35 |
| | | Base | | 35.488422 | 1,194,291.86 | 48.430000 | 1,629,814.79 | 435,522.93 | 0.35 |
| 29286C107 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,088.000 | 21.603523 | 282,746.91 | 13.510000 | 176,818.88 | -105,928.03 | 0.04 |
| | | Base | | 21.603523 | 282,746.91 | 13.510000 | 176,818.88 | -105,928.03 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 29355X107 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 16,645.000 | Local | 46.935003 | 781,233.13 | 44.470000 | 740,203.15 | -41,029.98 | 0.16 |
| | | | Base | 46.935003 | 781,233.13 | 44.470000 | 740,203.15 | -41,029.98 | 0.16 |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | 20,262.000 | Local | 28.522746 | 577,927.88 | 5.570000 | 112,859.34 | -465,068.54 | 0.02 |
| | | | Base | 28.522746 | 577,927.88 | 5.570000 | 112,859.34 | -465,068.54 | 0.02 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | | |
| | | 36,168.000 | Local | 11.906090 | 430,619.48 | 22.450000 | 811,971.60 | 381,352.12 | 0.18 |
| | | | Base | 11.906090 | 430,619.48 | 22.450000 | 811,971.60 | 381,352.12 | 0.18 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 4,424.000 | Local | 74.249507 | 328,479.82 | 94.710000 | 418,997.04 | 90,517.22 | 0.09 |
| | | | Base | 74.249507 | 328,479.82 | 94.710000 | 418,997.04 | 90,517.22 | 0.09 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,572.000 | Local | 34.580795 | 676,815.31 | 34.430000 | 673,863.96 | -2,951.35 | 0.15 |
| | | | Base | 34.580795 | 676,815.31 | 34.430000 | 673,863.96 | -2,951.35 | 0.15 |
| 296689102 | ESSENDANT INC COMMON STOCK USD.1 | | | | | | | | |
| | | 28,343.000 | Local | 33.691704 | 954,923.98 | 29.860000 | 846,321.98 | -108,602.00 | 0.18 |
| | | | Base | 33.691704 | 954,923.98 | 29.860000 | 846,321.98 | -108,602.00 | 0.18 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,816.000 | Local | 21.998426 | 435,920.81 | 26.700000 | 529,087.20 | 93,166.39 | 0.11 |
| | | | Base | 21.998426 | 435,920.81 | 26.700000 | 529,087.20 | 93,166.39 | 0.11 |
| 29977A105 | EVERCORE PARTNERS INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | 29,967.000 | Local | 44.879044 | 1,344,890.31 | 45.170000 | 1,353,609.39 | 8,719.08 | 0.29 |
| | | | Base | 44.879044 | 1,344,890.31 | 45.170000 | 1,353,609.39 | 8,719.08 | 0.29 |
| 300645108 | EXAR CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | 36,699.000 | Local | 7.288058 | 267,464.43 | 5.500000 | 201,844.50 | -65,619.93 | 0.04 |
| | | | Base | 7.288058 | 267,464.43 | 5.500000 | 201,844.50 | -65,619.93 | 0.04 |
| 30066A105 | EXAMWORKS GROUP INC COMMON STOCK | | | | | | | | |
| | | 30,216.000 | Local | 38.643351 | 1,167,647.50 | 27.460000 | 829,731.36 | -337,916.14 | 0.18 |
| | | | Base | 38.643351 | 1,167,647.50 | 27.460000 | 829,731.36 | -337,916.14 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,980.000 | 27.703288 | 692,028.14 | 43.660000 | 1,090,626.80 | 398,598.66 | 0.24 |
| | | Base | | 27.703288 | 692,028.14 | 43.660000 | 1,090,626.80 | 398,598.66 | 0.24 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,517.000 | 25.637245 | 500,362.11 | 51.310000 | 1,001,417.27 | 501,055.16 | 0.22 |
| | | Base | | 25.637245 | 500,362.11 | 51.310000 | 1,001,417.27 | 501,055.16 | 0.22 |
| 30219E103 | EXPRESS INC COMMON STOCK | | | | | | | | |
| | | Local | 54,495.000 | 18.788757 | 1,023,893.31 | 16.960000 | 924,235.20 | -99,658.11 | 0.20 |
| | | Base | | 18.788757 | 1,023,893.31 | 16.960000 | 924,235.20 | -99,658.11 | 0.20 |
| 30227H106 | EXTERRAN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,647.000 | 15.159264 | 403,948.91 | 16.520000 | 440,208.44 | 36,259.53 | 0.10 |
| | | Base | | 15.159264 | 403,948.91 | 16.520000 | 440,208.44 | 36,259.53 | 0.10 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,289.000 | 23.852553 | 937,142.97 | 3.040000 | 119,438.56 | -817,704.41 | 0.03 |
| | | Base | | 23.852553 | 937,142.97 | 3.040000 | 119,438.56 | -817,704.41 | 0.03 |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 132,939.000 | 11.138633 | 1,480,758.74 | 12.050000 | 1,601,914.95 | 121,156.21 | 0.35 |
| | | Base | | 11.138633 | 1,480,758.74 | 12.050000 | 1,601,914.95 | 121,156.21 | 0.35 |
| 30281V108 | FTD COS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,906.000 | 24.518584 | 340,955.43 | 24.700000 | 343,478.20 | 2,522.77 | 0.07 |
| | | Base | | 24.518584 | 340,955.43 | 24.700000 | 343,478.20 | 2,522.77 | 0.07 |
| 311642102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,187.000 | 43.048630 | 567,682.28 | 25.670000 | 338,510.29 | -229,171.99 | 0.07 |
| | | Base | | 43.048630 | 567,682.28 | 25.670000 | 338,510.29 | -229,171.99 | 0.07 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 47,110.000 | 7.462999 | 351,581.87 | 14.790000 | 696,756.90 | 345,175.03 | 0.15 |
| | | Base | | 7.462999 | 351,581.87 | 14.790000 | 696,756.90 | 345,175.03 | 0.15 |
| 317485100 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 39,039.000 | 31.559407 | 1,232,047.68 | 26.970000 | 1,052,881.83 | -179,165.85 | 0.23 |
| | | Base | | 31.559407 | 1,232,047.68 | 26.970000 | 1,052,881.83 | -179,165.85 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 317923100 | FINISH LINE/THE CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,014.000 | 21.567376 | 733,592.72 | 18.940000 | 644,225.16 | -89,367.56 | 0.14 |
| | | Base | | 21.567376 | 733,592.72 | 18.940000 | 644,225.16 | -89,367.56 | 0.14 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 88,011.000 | 4.910331 | 432,163.10 | 2.600000 | 228,828.60 | -203,334.50 | 0.05 |
| | | Base | | 4.910331 | 432,163.10 | 2.600000 | 228,828.60 | -203,334.50 | 0.05 |
| 31942D107 | FIRST CASH FINL SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,077.000 | 44.296383 | 933,634.86 | 35.500000 | 748,233.50 | -185,401.36 | 0.16 |
| | | Base | | 44.296383 | 933,634.86 | 35.500000 | 748,233.50 | -185,401.36 | 0.16 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 67,434.000 | 5.975337 | 402,940.90 | 8.730000 | 588,698.82 | 185,757.92 | 0.13 |
| | | Base | | 5.975337 | 402,940.90 | 8.730000 | 588,698.82 | 185,757.92 | 0.13 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 46,728.000 | 16.449521 | 768,653.23 | 16.000000 | 747,648.00 | -21,005.23 | 0.16 |
| | | Base | | 16.449521 | 768,653.23 | 16.000000 | 747,648.00 | -21,005.23 | 0.16 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,010.000 | 19.826502 | 991,523.35 | 26.120000 | 1,306,261.20 | 314,737.85 | 0.28 |
| | | Base | | 19.826502 | 991,523.35 | 26.120000 | 1,306,261.20 | 314,737.85 | 0.28 |
| 320867104 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,087.000 | 12.324447 | 728,214.58 | 17.430000 | 1,029,886.41 | 301,671.83 | 0.22 |
| | | Base | | 12.324447 | 728,214.58 | 17.430000 | 1,029,886.41 | 301,671.83 | 0.22 |
| 32115D106 | FIRST NBC BANK HOLDING CO COMMON STOCK | | | | | | | | |
| | | Local | 11,997.000 | 38.153778 | 457,730.87 | 31.390000 | 376,585.83 | -81,145.04 | 0.08 |
| | | Base | | 38.153778 | 457,730.87 | 31.390000 | 376,585.83 | -81,145.04 | 0.08 |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,332.000 | 32.690873 | 1,351,179.18 | 35.230000 | 1,456,126.36 | 104,947.18 | 0.31 |
| | | Base | | 32.690873 | 1,351,179.18 | 35.230000 | 1,456,126.36 | 104,947.18 | 0.31 |
| 343389102 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 40,650.000 | 21.058683 | 856,035.45 | 6.680000 | 271,542.00 | -584,493.45 | 0.06 |
| | | Base | | 21.058683 | 856,035.45 | 6.680000 | 271,542.00 | -584,493.45 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 346233109 | FORESTAR GROUP INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,469.000 | 15.838420 | 403,388.73 | 9.080000 | 231,258.52 | -172,130.21 | 0.05 |
| | | Base | | 15.838420 | 403,388.73 | 9.080000 | 231,258.52 | -172,130.21 | 0.05 |
| 346563109 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,531.000 | 34.782115 | 261,944.11 | 31.970000 | 240,766.07 | -21,178.04 | 0.05 |
| | | Base | | 34.782115 | 261,944.11 | 31.970000 | 240,766.07 | -21,178.04 | 0.05 |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,371.000 | 35.094666 | 820,197.44 | 43.160000 | 1,008,692.36 | 188,494.92 | 0.22 |
| | | Base | | 35.094666 | 820,197.44 | 43.160000 | 1,008,692.36 | 188,494.92 | 0.22 |
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | | | | | | | | |
| | | Local | 29,178.000 | 20.818857 | 607,452.61 | 16.900000 | 493,108.20 | -114,344.41 | 0.11 |
| | | Base | | 20.818857 | 607,452.61 | 16.900000 | 493,108.20 | -114,344.41 | 0.11 |
| 351793104 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,577.000 | 26.440433 | 834,909.55 | 18.230000 | 575,648.71 | -259,260.84 | 0.12 |
| | | Base | | 26.440433 | 834,909.55 | 18.230000 | 575,648.71 | -259,260.84 | 0.12 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 29,168.000 | 26.190464 | 763,923.44 | 27.280000 | 795,703.04 | 31,779.60 | 0.17 |
| | | Base | | 26.190464 | 763,923.44 | 27.280000 | 795,703.04 | 31,779.60 | 0.17 |
| 35471R106 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | | | | | | | | |
| | | Local | 67,590.000 | 12.676006 | 856,771.22 | 9.760000 | 659,678.40 | -197,092.82 | 0.14 |
| | | Base | | 12.676006 | 856,771.22 | 9.760000 | 659,678.40 | -197,092.82 | 0.14 |
| 356108100 | FRED S INC CLASS A COMMON STOCK | | | | | | | | |
| | | Local | 26,553.000 | 13.975225 | 371,084.14 | 16.500000 | 438,124.50 | 67,040.36 | 0.09 |
| | | Base | | 13.975225 | 371,084.14 | 16.500000 | 438,124.50 | 67,040.36 | 0.09 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1. | | | | | | | | |
| | | Local | 38,326.000 | 27.664521 | 1,060,270.45 | 37.220000 | 1,426,493.72 | 366,223.27 | 0.31 |
| | | Base | | 27.664521 | 1,060,270.45 | 37.220000 | 1,426,493.72 | 366,223.27 | 0.31 |
| 36116M106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,230.000 | 15.367058 | 264,774.41 | 12.520000 | 215,719.60 | -49,054.81 | 0.05 |
| | | Base | | 15.367058 | 264,774.41 | 12.520000 | 215,719.60 | -49,054.81 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 361268105 | G + K SERVICES INC CL A COMMON STOCK USD.5 | | | | | | | | |
| | | 15,175.000 | Local | 38.661296 | 586,685.17 | 64.380000 | 976,966.50 | 390,281.33 | 0.21 |
| | | | Base | 38.661296 | 586,685.17 | 64.380000 | 976,966.50 | 390,281.33 | 0.21 |
| 36162J106 | GEO GROUP INC/THE REIT USD.01 | | | | | | | | |
| | | 55,909.000 | Local | 23.961290 | 1,339,651.78 | 29.580000 | 1,653,788.22 | 314,136.44 | 0.36 |
| | | | Base | 23.961290 | 1,339,651.78 | 29.580000 | 1,653,788.22 | 314,136.44 | 0.36 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 30,376.000 | Local | 38.992275 | 1,184,429.36 | 49.360000 | 1,499,359.36 | 314,930.00 | 0.32 |
| | | | Base | 38.992275 | 1,184,429.36 | 49.360000 | 1,499,359.36 | 314,930.00 | 0.32 |
| 36473H104 | GANNETT CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | 87,199.000 | Local | 12.175530 | 1,061,694.03 | 14.840000 | 1,294,033.16 | 232,339.13 | 0.28 |
| | | | Base | 12.175530 | 1,061,694.03 | 14.840000 | 1,294,033.16 | 232,339.13 | 0.28 |
| 369300108 | GENERAL CABLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 37,058.000 | Local | 24.340930 | 902,026.20 | 11.720000 | 434,319.76 | -467,706.44 | 0.09 |
| | | | Base | 24.340930 | 902,026.20 | 11.720000 | 434,319.76 | -467,706.44 | 0.09 |
| 369385109 | GENERAL COMMUNICATION INC A COMMON STOCK | | | | | | | | |
| | | 22,514.000 | Local | 11.003675 | 247,736.74 | 18.120000 | 407,953.68 | 160,216.94 | 0.09 |
| | | | Base | 11.003675 | 247,736.74 | 18.120000 | 407,953.68 | 160,216.94 | 0.09 |
| 371532102 | GENESCO INC COMMON STOCK USD1. | | | | | | | | |
| | | 16,745.000 | Local | 55.260763 | 925,341.48 | 66.140000 | 1,107,514.30 | 182,172.82 | 0.24 |
| | | | Base | 55.260763 | 925,341.48 | 66.140000 | 1,107,514.30 | 182,172.82 | 0.24 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | | |
| | | 27,449.000 | Local | 51.555732 | 1,415,153.30 | 40.010000 | 1,098,234.49 | -316,918.81 | 0.24 |
| | | | Base | 51.555732 | 1,415,153.30 | 40.010000 | 1,098,234.49 | -316,918.81 | 0.24 |
| 37364X109 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 9,966.000 | Local | 46.783757 | 466,246.92 | 10.810000 | 107,732.46 | -358,514.46 | 0.02 |
| | | | Base | 46.783757 | 466,246.92 | 10.810000 | 107,732.46 | -358,514.46 | 0.02 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | | |
| | | 19,955.000 | Local | 20.233467 | 403,758.83 | 17.880000 | 356,795.40 | -46,963.43 | 0.08 |
| | | | Base | 20.233467 | 403,758.83 | 17.880000 | 356,795.40 | -46,963.43 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,352.000 | 12.792564 | 285,939.40 | 21.240000 | 474,756.48 | 188,817.08 | 0.10 |
| | | Base | | 12.792564 | 285,939.40 | 21.240000 | 474,756.48 | 188,817.08 | 0.10 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,675.000 | 16.363672 | 943,774.79 | 23.590000 | 1,360,553.25 | 416,778.46 | 0.29 |
| | | Base | | 16.363672 | 943,774.79 | 23.590000 | 1,360,553.25 | 416,778.46 | 0.29 |
| 377316104 | GLATFELTER COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,903.000 | 19.563009 | 643,681.68 | 14.760000 | 485,648.28 | -158,033.40 | 0.11 |
| | | Base | | 19.563009 | 643,681.68 | 14.760000 | 485,648.28 | -158,033.40 | 0.11 |
| 38376A103 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | | | | | | | | |
| | | Local | 53,915.000 | 23.234202 | 1,252,672.00 | 13.730000 | 740,252.95 | -512,419.05 | 0.16 |
| | | Base | | 23.234202 | 1,252,672.00 | 13.730000 | 740,252.95 | -512,419.05 | 0.16 |
| 39153L106 | GREATBATCH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,993.000 | 30.288346 | 575,266.55 | 38.610000 | 733,319.73 | 158,053.18 | 0.16 |
| | | Base | | 30.288346 | 575,266.55 | 38.610000 | 733,319.73 | 158,053.18 | 0.16 |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,664.000 | 21.215821 | 756,641.04 | 17.770000 | 633,749.28 | -122,891.76 | 0.14 |
| | | Base | | 21.215821 | 756,641.04 | 17.770000 | 633,749.28 | -122,891.76 | 0.14 |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,998.000 | 24.019691 | 648,483.61 | 18.950000 | 511,612.10 | -136,871.51 | 0.11 |
| | | Base | | 24.019691 | 648,483.61 | 18.950000 | 511,612.10 | -136,871.51 | 0.11 |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | | |
| | | Local | 19,700.000 | 32.708800 | 644,363.36 | 25.860000 | 509,442.00 | -134,921.36 | 0.11 |
| | | Base | | 32.708800 | 644,363.36 | 25.860000 | 509,442.00 | -134,921.36 | 0.11 |
| 395259104 | GREENHILL + CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,673.000 | 46.637013 | 964,126.96 | 23.780000 | 491,603.94 | -472,523.02 | 0.11 |
| | | Base | | 46.637013 | 964,126.96 | 23.780000 | 491,603.94 | -472,523.02 | 0.11 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 28,839.000 | 10.906425 | 314,530.39 | 15.180000 | 437,776.02 | 123,245.63 | 0.09 |
| | | Base | | 10.906425 | 314,530.39 | 15.180000 | 437,776.02 | 123,245.63 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,063.000 | 52.974780 | 903,908.67 | 53.650000 | 915,429.95 | 11,521.28 | 0.20 |
| | | Base | | 52.974780 | 903,908.67 | 53.650000 | 915,429.95 | 11,521.28 | 0.20 |
| 402307102 | GULF ISLAND FABRICATION INC COMMON STOCK | | | | | | | | |
| | | Local | 10,150.000 | 26.211151 | 266,043.18 | 8.720000 | 88,508.00 | -177,535.18 | 0.02 |
| | | Base | | 26.211151 | 266,043.18 | 8.720000 | 88,508.00 | -177,535.18 | 0.02 |
| 402629208 | GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,505.000 | 35.029562 | 683,251.61 | 3.790000 | 73,923.95 | -609,327.66 | 0.02 |
| | | Base | | 35.029562 | 683,251.61 | 3.790000 | 73,923.95 | -609,327.66 | 0.02 |
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 6,852.000 | 42.380622 | 290,392.02 | 33.250000 | 227,829.00 | -62,563.02 | 0.05 |
| | | Base | | 42.380622 | 290,392.02 | 33.250000 | 227,829.00 | -62,563.02 | 0.05 |
| 40418F108 | HFF INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,099.000 | 20.239372 | 528,227.36 | 28.570000 | 745,648.43 | 217,421.07 | 0.16 |
| | | Base | | 20.239372 | 528,227.36 | 28.570000 | 745,648.43 | 217,421.07 | 0.16 |
| 40425J101 | HMS HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,196.000 | 14.486688 | 944,474.10 | 12.050000 | 785,611.80 | -158,862.30 | 0.17 |
| | | Base | | 14.486688 | 944,474.10 | 12.050000 | 785,611.80 | -158,862.30 | 0.17 |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,450.000 | 33.723300 | 1,296,660.90 | 31.640000 | 1,216,558.00 | -80,102.90 | 0.26 |
| | | Base | | 33.723300 | 1,296,660.90 | 31.640000 | 1,216,558.00 | -80,102.90 | 0.26 |
| 41043F208 | HANGER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,751.000 | 23.317171 | 623,757.65 | 13.490000 | 360,870.99 | -262,886.66 | 0.08 |
| | | Base | | 23.317171 | 623,757.65 | 13.490000 | 360,870.99 | -262,886.66 | 0.08 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,238.000 | 11.361321 | 275,375.69 | 21.700000 | 525,964.60 | 250,588.91 | 0.11 |
| | | Base | | 11.361321 | 275,375.69 | 21.700000 | 525,964.60 | 250,588.91 | 0.11 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,003.000 | 6.355381 | 419,474.24 | 3.300000 | 217,809.90 | -201,664.34 | 0.05 |
| | | Base | | 6.355381 | 419,474.24 | 3.300000 | 217,809.90 | -201,664.34 | 0.05 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 415864107 | HARSCO CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 60,713.000 | 16.274745 | 988,088.57 | 6.440000 | 390,991.72 | -597,096.85 | 0.08 |
| | | Base | | 16.274745 | 988,088.57 | 6.440000 | 390,991.72 | -597,096.85 | 0.08 |
| 416196103 | HARTE HANKS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,750.000 | 7.617517 | 272,326.22 | 3.420000 | 122,265.00 | -150,061.22 | 0.03 |
| | | Base | | 7.617517 | 272,326.22 | 3.420000 | 122,265.00 | -150,061.22 | 0.03 |
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 15,236.000 | 14.456594 | 220,260.66 | 18.950000 | 288,722.20 | 68,461.54 | 0.06 |
| | | Base | | 14.456594 | 220,260.66 | 18.950000 | 288,722.20 | 68,461.54 | 0.06 |
| 419879101 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,900.000 | 24.265382 | 871,127.21 | 35.210000 | 1,264,039.00 | 392,911.79 | 0.27 |
| | | Base | | 24.265382 | 871,127.21 | 35.210000 | 1,264,039.00 | 392,911.79 | 0.27 |
| 420261109 | HAWKINS INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 7,195.000 | 38.996285 | 280,578.27 | 37.470000 | 269,596.65 | -10,981.62 | 0.06 |
| | | Base | | 38.996285 | 280,578.27 | 37.470000 | 269,596.65 | -10,981.62 | 0.06 |
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,434.000 | 55.575245 | 524,296.86 | 32.000000 | 301,888.00 | -222,408.86 | 0.07 |
| | | Base | | 55.575245 | 524,296.86 | 32.000000 | 301,888.00 | -222,408.86 | 0.07 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,552.000 | 20.448028 | 1,115,480.80 | 35.370000 | 1,929,504.24 | 814,023.44 | 0.42 |
| | | Base | | 20.448028 | 1,115,480.80 | 35.370000 | 1,929,504.24 | 814,023.44 | 0.42 |
| 421946104 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 76,287.000 | 22.230654 | 1,695,909.87 | 29.040000 | 2,215,374.48 | 519,464.61 | 0.48 |
| | | Base | | 22.230654 | 1,695,909.87 | 29.040000 | 2,215,374.48 | 519,464.61 | 0.48 |
| 42210P102 | HEADWATERS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 56,018.000 | 6.617139 | 370,678.90 | 15.970000 | 894,607.46 | 523,928.56 | 0.19 |
| | | Base | | 6.617139 | 370,678.90 | 15.970000 | 894,607.46 | 523,928.56 | 0.19 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | | | | | | | |
| | | Local | 18,471.000 | 27.512851 | 508,189.87 | 21.900000 | 404,514.90 | -103,674.97 | 0.09 |
| | | Base | | 27.512851 | 508,189.87 | 21.900000 | 404,514.90 | -103,674.97 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 422245100 | HEALTHWAYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,767.000 | 13.196111 | 313,631.97 | 11.760000 | 279,499.92 | -34,132.05 | 0.06 |
| | | Base | | 13.196111 | 313,631.97 | 11.760000 | 279,499.92 | -34,132.05 | 0.06 |
| 42226A107 | HEALTHEQUITY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 26,459.000 | 31.992133 | 846,479.85 | 21.550000 | 570,191.45 | -276,288.40 | 0.12 |
| | | Base | | 31.992133 | 846,479.85 | 21.550000 | 570,191.45 | -276,288.40 | 0.12 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,829.000 | 17.571526 | 805,285.47 | 17.150000 | 785,967.35 | -19,318.12 | 0.17 |
| | | Base | | 17.571526 | 805,285.47 | 17.150000 | 785,967.35 | -19,318.12 | 0.17 |
| 42235N108 | HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,862.000 | 28.446216 | 792,568.48 | 92.080000 | 2,565,532.96 | 1,772,964.48 | 0.55 |
| | | Base | | 28.446216 | 792,568.48 | 92.080000 | 2,565,532.96 | 1,772,964.48 | 0.55 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,099.000 | 21.734895 | 284,705.39 | 26.360000 | 345,289.64 | 60,584.25 | 0.07 |
| | | Base | | 21.734895 | 284,705.39 | 26.360000 | 345,289.64 | 60,584.25 | 0.07 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | | | | | | |
| | | Local | 74,822.000 | 5.219496 | 390,533.11 | 4.030000 | 301,532.66 | -89,000.45 | 0.07 |
| | | Base | | 5.219496 | 390,533.11 | 4.030000 | 301,532.66 | -89,000.45 | 0.07 |
| 428567101 | HIBBETT SPORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,272.000 | 41.714163 | 720,487.02 | 32.160000 | 555,467.52 | -165,019.50 | 0.12 |
| | | Base | | 41.714163 | 720,487.02 | 32.160000 | 555,467.52 | -165,019.50 | 0.12 |
| 431571108 | HILLENBRAND INC COMMON STOCK | | | | | | | | |
| | | Local | 47,637.000 | 23.515658 | 1,120,215.38 | 27.080000 | 1,290,009.96 | 169,794.58 | 0.28 |
| | | Base | | 23.515658 | 1,120,215.38 | 27.080000 | 1,290,009.96 | 169,794.58 | 0.28 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,234.000 | 20.022681 | 925,728.63 | 38.710000 | 1,789,718.14 | 863,989.51 | 0.39 |
| | | Base | | 20.022681 | 925,728.63 | 38.710000 | 1,789,718.14 | 863,989.51 | 0.39 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 30,852.000 | 18.866885 | 582,081.13 | 30.720000 | 947,773.44 | 365,692.31 | 0.20 |
| | | Base | | 18.866885 | 582,081.13 | 30.720000 | 947,773.44 | 365,692.31 | 0.20 |

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|---|---|---|---|---|---|---|---|---|---|
| 440543106 | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,185.000 | 30.721490 | 742,999.24 | 8.130000 | 196,624.05 | -546,375.19 | 0.04 |
| | | Base | | 30.721490 | 742,999.24 | 8.130000 | 196,624.05 | -546,375.19 | 0.04 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,060.000 | 35.465756 | 959,703.37 | 30.470000 | 824,518.20 | -135,185.17 | 0.18 |
| | | Base | | 35.465756 | 959,703.37 | 30.470000 | 824,518.20 | -135,185.17 | 0.18 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,899.000 | 54.789043 | 597,145.78 | 96.250000 | 1,049,028.75 | 451,882.97 | 0.23 |
| | | Base | | 54.789043 | 597,145.78 | 96.250000 | 1,049,028.75 | 451,882.97 | 0.23 |
| 45071R109 | IXIA COMMON STOCK | | | | | | | | |
| | | Local | 46,137.000 | 15.615282 | 720,442.26 | 9.570000 | 441,531.09 | -278,911.17 | 0.10 |
| | | Base | | 15.615282 | 720,442.26 | 9.570000 | 441,531.09 | -278,911.17 | 0.10 |
| 451055107 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,684.000 | 22.110544 | 811,103.19 | 6.640000 | 243,581.76 | -567,521.43 | 0.05 |
| | | Base | | 22.110544 | 811,103.19 | 6.640000 | 243,581.76 | -567,521.43 | 0.05 |
| 45256B101 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,244.000 | 22.216521 | 1,116,246.90 | 37.470000 | 1,882,642.68 | 766,395.78 | 0.41 |
| | | Base | | 22.216521 | 1,116,246.90 | 37.470000 | 1,882,642.68 | 766,395.78 | 0.41 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,888.000 | 31.157760 | 619,665.54 | 45.710000 | 909,080.48 | 289,414.94 | 0.20 |
| | | Base | | 31.157760 | 619,665.54 | 45.710000 | 909,080.48 | 289,414.94 | 0.20 |
| 45665Q103 | INFINITY PROPERTY + CASUALTY COMMON STOCK | | | | | | | | |
| | | Local | 8,532.000 | 58.712765 | 500,937.31 | 79.390000 | 677,355.48 | 176,418.17 | 0.15 |
| | | Base | | 58.712765 | 500,937.31 | 79.390000 | 677,355.48 | 176,418.17 | 0.15 |
| 457461200 | INLAND REAL ESTATE CORP REIT USD.01 | | | | | | | | |
| | | Local | 68,619.000 | 9.131658 | 626,605.22 | 10.710000 | 734,909.49 | 108,304.27 | 0.16 |
| | | Base | | 9.131658 | 626,605.22 | 10.710000 | 734,909.49 | 108,304.27 | 0.16 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,117.000 | 18.770540 | 527,771.27 | 23.630000 | 664,404.71 | 136,633.44 | 0.14 |
| | | Base | | 18.770540 | 527,771.27 | 23.630000 | 664,404.71 | 136,633.44 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,255.000 | Local | 47.146906 | 860,666.76 | 49.850000 | 910,011.75 | 49,344.99 | 0.20 |
| | | | Base | 47.146906 | 860,666.76 | 49.850000 | 910,011.75 | 49,344.99 | 0.20 |
| 45774N108 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 14,583.000 | Local | 50.790497 | 740,677.82 | 26.710000 | 389,511.93 | -351,165.89 | 0.08 |
| | | | Base | 50.790497 | 740,677.82 | 26.710000 | 389,511.93 | -351,165.89 | 0.08 |
| 45778Q107 | INSPERITY INC WD COMMON STOCK USD.01 | | | | | | | | |
| | | 12,354.000 | Local | 30.478702 | 376,533.89 | 44.930000 | 555,065.22 | 178,531.33 | 0.12 |
| | | | Base | 30.478702 | 376,533.89 | 44.930000 | 555,065.22 | 178,531.33 | 0.12 |
| 45780L104 | INOGEN INC COMMON STOCK USD.001 | | | | | | | | |
| | | 10,875.000 | Local | 45.159298 | 491,107.37 | 33.240000 | 361,485.00 | -129,622.37 | 0.08 |
| | | | Base | 45.159298 | 491,107.37 | 33.240000 | 361,485.00 | -129,622.37 | 0.08 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | 12,601.000 | Local | 23.724906 | 298,957.54 | 20.830000 | 262,478.83 | -36,478.71 | 0.06 |
| | | | Base | 23.724906 | 298,957.54 | 20.830000 | 262,478.83 | -36,478.71 | 0.06 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | | 21,866.000 | Local | 43.491529 | 950,985.78 | 61.450000 | 1,343,665.70 | 392,679.92 | 0.29 |
| | | | Base | 43.491529 | 950,985.78 | 61.450000 | 1,343,665.70 | 392,679.92 | 0.29 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 12,927.000 | Local | 21.762750 | 281,327.07 | 26.850000 | 347,089.95 | 65,762.88 | 0.08 |
| | | | Base | 21.762750 | 281,327.07 | 26.850000 | 347,089.95 | 65,762.88 | 0.08 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | 43,924.000 | Local | 20.187105 | 886,698.41 | 32.270000 | 1,417,427.48 | 530,729.07 | 0.31 |
| | | | Base | 20.187105 | 886,698.41 | 32.270000 | 1,417,427.48 | 530,729.07 | 0.31 |
| 45841V109 | INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01 | | | | | | | | |
| | | 13,160.000 | Local | 37.391768 | 492,075.67 | 23.880000 | 314,260.80 | -177,814.87 | 0.07 |
| | | | Base | 37.391768 | 492,075.67 | 23.880000 | 314,260.80 | -177,814.87 | 0.07 |
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | | |
| | | 49,916.000 | Local | 16.398166 | 818,530.84 | 16.890000 | 843,081.24 | 24,550.40 | 0.18 |
| | | | Base | 16.398166 | 818,530.84 | 16.890000 | 843,081.24 | 24,550.40 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 46113M108 | INTERVAL LEISURE GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,634.000 | 16.373339 | 485,207.54 | 11.780000 | 349,088.52 | -136,119.02 | 0.08 |
| | | Base | | 16.373339 | 485,207.54 | 11.780000 | 349,088.52 | -136,119.02 | 0.08 |
| 46116V105 | INTL FCSTONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,679.000 | 29.876818 | 348,931.36 | 28.190000 | 329,231.01 | -19,700.35 | 0.07 |
| | | Base | | 29.876818 | 348,931.36 | 28.190000 | 329,231.01 | -19,700.35 | 0.07 |
| 461203101 | INVACARE CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 22,659.000 | 24.428259 | 553,519.91 | 15.410000 | 349,175.19 | -204,344.72 | 0.08 |
| | | Base | | 24.428259 | 553,519.91 | 15.410000 | 349,175.19 | -204,344.72 | 0.08 |
| 46121Y102 | INTREPID POTASH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,723.000 | 15.420092 | 658,792.58 | 2.180000 | 93,136.14 | -565,656.44 | 0.02 |
| | | Base | | 15.420092 | 658,792.58 | 2.180000 | 93,136.14 | -565,656.44 | 0.02 |
| 46145F105 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,457.000 | 14.437677 | 367,539.95 | 17.210000 | 438,114.97 | 70,575.02 | 0.09 |
| | | Base | | 14.437677 | 367,539.95 | 17.210000 | 438,114.97 | 70,575.02 | 0.09 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 61,177.000 | 9.524195 | 582,661.68 | 6.960000 | 425,791.92 | -156,869.76 | 0.09 |
| | | Base | | 9.524195 | 582,661.68 | 6.960000 | 425,791.92 | -156,869.76 | 0.09 |
| 462726100 | IROBOT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,036.000 | 29.061835 | 640,406.59 | 33.930000 | 747,681.48 | 107,274.89 | 0.16 |
| | | Base | | 29.061835 | 640,406.59 | 33.930000 | 747,681.48 | 107,274.89 | 0.16 |
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | | | | | | | | |
| | | Local | 177,751.000 | 99.920873 | 17,761,035.11 | 103.330000 | 18,367,010.83 | 605,975.72 | 3.97 |
| | | Base | | 99.920873 | 17,761,035.11 | 103.330000 | 18,367,010.83 | 605,975.72 | 3.97 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | | |
| | | Local | 28,727.000 | 34.388946 | 987,891.26 | 32.960000 | 946,841.92 | -41,049.34 | 0.20 |
| | | Base | | 34.388946 | 987,891.26 | 32.960000 | 946,841.92 | -41,049.34 | 0.20 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | | |
| | | Local | 11,190.000 | 61.136681 | 684,119.46 | 107.980000 | 1,208,296.20 | 524,176.74 | 0.26 |
| | | Base | | 61.136681 | 684,119.46 | 107.980000 | 1,208,296.20 | 524,176.74 | 0.26 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,088.000 | 21.080222 | 465,619.94 | 45.810000 | 1,011,851.28 | 546,231.34 | 0.22 |
| | | Base | | 21.080222 | 465,619.94 | 45.810000 | 1,011,851.28 | 546,231.34 | 0.22 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,446.000 | 57.785422 | 776,982.79 | 77.740000 | 1,045,292.04 | 268,309.25 | 0.23 |
| | | Base | | 57.785422 | 776,982.79 | 77.740000 | 1,045,292.04 | 268,309.25 | 0.23 |
| 483548103 | KAMAN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,535.000 | 35.130606 | 721,406.99 | 39.840000 | 818,114.40 | 96,707.41 | 0.18 |
| | | Base | | 35.130606 | 721,406.99 | 39.840000 | 818,114.40 | 96,707.41 | 0.18 |
| 48562P103 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 64,978.000 | 13.130467 | 853,191.50 | 14.780000 | 960,374.84 | 107,183.34 | 0.21 |
| | | Base | | 13.130467 | 853,191.50 | 14.780000 | 960,374.84 | 107,183.34 | 0.21 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,518.000 | 16.755059 | 377,290.41 | 16.580000 | 373,348.44 | -3,941.97 | 0.08 |
| | | Base | | 16.755059 | 377,290.41 | 16.580000 | 373,348.44 | -3,941.97 | 0.08 |
| 494580103 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 63,520.000 | 15.859777 | 1,007,413.01 | 9.660000 | 613,603.20 | -393,809.81 | 0.13 |
| | | Base | | 15.859777 | 1,007,413.01 | 9.660000 | 613,603.20 | -393,809.81 | 0.13 |
| 497498105 | KIRKLAND S INC COMMON STOCK | | | | | | | | |
| | | Local | 11,929.000 | 14.360233 | 171,303.22 | 11.830000 | 141,120.07 | -30,183.15 | 0.03 |
| | | Base | | 14.360233 | 171,303.22 | 11.830000 | 141,120.07 | -30,183.15 | 0.03 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 63,161.000 | 24.340089 | 1,537,344.36 | 26.500000 | 1,673,766.50 | 136,422.14 | 0.36 |
| | | Base | | 24.340089 | 1,537,344.36 | 26.500000 | 1,673,766.50 | 136,422.14 | 0.36 |
| 499064103 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,618.000 | 18.577626 | 866,051.78 | 24.470000 | 1,140,742.46 | 274,690.68 | 0.25 |
| | | Base | | 18.577626 | 866,051.78 | 24.470000 | 1,140,742.46 | 274,690.68 | 0.25 |
| 500600101 | KOPIN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,361.000 | 4.032217 | 190,969.81 | 1.930000 | 91,406.73 | -99,563.08 | 0.02 |
| | | Base | | 4.032217 | 190,969.81 | 1.930000 | 91,406.73 | -99,563.08 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,580.000 | 35.540673 | 553,723.68 | 16.930000 | 263,769.40 | -289,954.28 | 0.06 |
| | | Base | | 35.540673 | 553,723.68 | 16.930000 | 263,769.40 | -289,954.28 | 0.06 |
| 500643200 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,814.000 | 18.257925 | 708,663.09 | 30.810000 | 1,195,859.34 | 487,196.25 | 0.26 |
| | | Base | | 18.257925 | 708,663.09 | 30.810000 | 1,195,859.34 | 487,196.25 | 0.26 |
| 50077C106 | KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,138.000 | 28.731986 | 664,800.70 | 14.680000 | 339,665.84 | -325,134.86 | 0.07 |
| | | Base | | 28.731986 | 664,800.70 | 14.680000 | 339,665.84 | -325,134.86 | 0.07 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | | |
| | | Local | 53,588.000 | 10.525173 | 564,022.99 | 10.120000 | 542,310.56 | -21,712.43 | 0.12 |
| | | Base | | 10.525173 | 564,022.99 | 10.120000 | 542,310.56 | -21,712.43 | 0.12 |
| 50187A107 | LHC GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,808.000 | 24.735734 | 242,608.08 | 37.920000 | 371,919.36 | 129,311.28 | 0.08 |
| | | Base | | 24.735734 | 242,608.08 | 37.920000 | 371,919.36 | 129,311.28 | 0.08 |
| 502160104 | LSB INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,870.000 | 36.789692 | 547,062.72 | 5.600000 | 83,272.00 | -463,790.72 | 0.02 |
| | | Base | | 36.789692 | 547,062.72 | 5.600000 | 83,272.00 | -463,790.72 | 0.02 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 26,963.000 | 33.079506 | 891,922.72 | 44.530000 | 1,200,662.39 | 308,739.67 | 0.26 |
| | | Base | | 33.079506 | 891,922.72 | 44.530000 | 1,200,662.39 | 308,739.67 | 0.26 |
| 505336107 | LA Z BOY INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 38,047.000 | 13.234121 | 503,518.61 | 21.440000 | 815,727.68 | 312,209.07 | 0.18 |
| | | Base | | 13.234121 | 503,518.61 | 21.440000 | 815,727.68 | 312,209.07 | 0.18 |
| 505597104 | LACLEDE GROUP INC/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 32,860.000 | 44.436516 | 1,460,183.92 | 63.940000 | 2,101,068.40 | 640,884.48 | 0.45 |
| | | Base | | 44.436516 | 1,460,183.92 | 63.940000 | 2,101,068.40 | 640,884.48 | 0.45 |
| 51476K103 | LANDAUER INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,261.000 | 53.064933 | 385,304.48 | 30.640000 | 222,477.04 | -162,827.44 | 0.05 |
| | | Base | | 53.064933 | 385,304.48 | 30.640000 | 222,477.04 | -162,827.44 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 516012101 | LANNETT CO INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,044.000 | 40.405979 | 850,303.43 | 25.510000 | 536,832.44 | -313,470.99 | 0.12 |
| | | Base | | 40.405979 | 850,303.43 | 25.510000 | 536,832.44 | -313,470.99 | 0.12 |
| 52471Y106 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,223.000 | 19.705883 | 654,688.54 | 19.530000 | 648,845.19 | -5,843.35 | 0.14 |
| | | Base | | 19.705883 | 654,688.54 | 19.530000 | 648,845.19 | -5,843.35 | 0.14 |
| 52603B107 | LENDINGTREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,393.000 | 86.272023 | 465,265.02 | 73.690000 | 397,410.17 | -67,854.85 | 0.09 |
| | | Base | | 86.272023 | 465,265.02 | 73.690000 | 397,410.17 | -67,854.85 | 0.09 |
| 529043101 | LEXINGTON REALTY TRUST REIT USD.0001 | | | | | | | | |
| | | Local | 160,542.000 | 9.659076 | 1,550,687.36 | 7.330000 | 1,176,772.86 | -373,914.50 | 0.25 |
| | | Base | | 9.659076 | 1,550,687.36 | 7.330000 | 1,176,772.86 | -373,914.50 | 0.25 |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,745.000 | 60.163468 | 826,946.87 | 99.970000 | 1,374,087.65 | 547,140.78 | 0.30 |
| | | Base | | 60.163468 | 826,946.87 | 99.970000 | 1,374,087.65 | 547,140.78 | 0.30 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,557.000 | 69.275828 | 592,793.26 | 70.340000 | 601,899.38 | 9,106.12 | 0.13 |
| | | Base | | 69.275828 | 592,793.26 | 70.340000 | 601,899.38 | 9,106.12 | 0.13 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,527.000 | 26.538635 | 491,681.29 | 6.510000 | 120,610.77 | -371,070.52 | 0.03 |
| | | Base | | 26.538635 | 491,681.29 | 6.510000 | 120,610.77 | -371,070.52 | 0.03 |
| 536797103 | LITHIA MOTORS INC CL A COMMON STOCK | | | | | | | | |
| | | Local | 17,961.000 | 37.869327 | 680,170.99 | 76.570000 | 1,375,273.77 | 695,102.78 | 0.30 |
| | | Base | | 37.869327 | 680,170.99 | 76.570000 | 1,375,273.77 | 695,102.78 | 0.30 |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,903.000 | 60.929973 | 1,029,899.33 | 101.900000 | 1,722,415.70 | 692,516.37 | 0.37 |
| | | Base | | 60.929973 | 1,029,899.33 | 101.900000 | 1,722,415.70 | 692,516.37 | 0.37 |
| 538146101 | LIVEPERSON INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,360.000 | 12.538997 | 468,456.94 | 5.660000 | 211,457.60 | -256,999.34 | 0.05 |
| | | Base | | 12.538997 | 468,456.94 | 5.660000 | 211,457.60 | -256,999.34 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 54142L109 | LOGMEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,997.000 | Local | 39.725622 | 754,667.65 | 52.240000 | 992,403.28 | 237,735.63 | 0.21 |
| | | | Base | 39.725622 | 754,667.65 | 52.240000 | 992,403.28 | 237,735.63 | 0.21 |
| 55003T107 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | | | | | | | | |
| | | 20,532.000 | Local | 29.025908 | 595,959.95 | 12.910000 | 265,068.12 | -330,891.83 | 0.06 |
| | | | Base | 29.025908 | 595,959.95 | 12.910000 | 265,068.12 | -330,891.83 | 0.06 |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 35,763.000 | Local | 23.748371 | 849,313.00 | 19.730000 | 705,603.99 | -143,709.01 | 0.15 |
| | | | Base | 23.748371 | 849,313.00 | 19.730000 | 705,603.99 | -143,709.01 | 0.15 |
| 55027E102 | LUMINEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 29,051.000 | Local | 22.235092 | 645,951.67 | 19.190000 | 557,488.69 | -88,462.98 | 0.12 |
| | | | Base | 22.235092 | 645,951.67 | 19.190000 | 557,488.69 | -88,462.98 | 0.12 |
| 550283105 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 17,412.000 | Local | 14.598277 | 254,185.20 | 11.580000 | 201,630.96 | -52,554.24 | 0.04 |
| | | | Base | 14.598277 | 254,185.20 | 11.580000 | 201,630.96 | -52,554.24 | 0.04 |
| 550819106 | LYDALL INC COMMON STOCK USD.1 | | | | | | | | |
| | | 12,918.000 | Local | 13.921972 | 179,844.03 | 28.250000 | 364,933.50 | 185,089.47 | 0.08 |
| | | | Base | 13.921972 | 179,844.03 | 28.250000 | 364,933.50 | 185,089.47 | 0.08 |
| 55264U108 | MB FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | 52,505.000 | Local | 25.652884 | 1,346,904.68 | 31.120000 | 1,633,955.60 | 287,050.92 | 0.35 |
| | | | Base | 25.652884 | 1,346,904.68 | 31.120000 | 1,633,955.60 | 287,050.92 | 0.35 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 18,684.000 | Local | 16.218785 | 303,031.77 | 17.920000 | 334,817.28 | 31,785.51 | 0.07 |
| | | | Base | 16.218785 | 303,031.77 | 17.920000 | 334,817.28 | 31,785.51 | 0.07 |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK | | | | | | | | |
| | | 40,370.000 | Local | 28.344072 | 1,144,250.20 | 35.440000 | 1,430,712.80 | 286,462.60 | 0.31 |
| | | | Base | 28.344072 | 1,144,250.20 | 35.440000 | 1,430,712.80 | 286,462.60 | 0.31 |
| 553777103 | MTS SYSTEMS CORP COMMON STOCK USD.25 | | | | | | | | |
| | | 11,245.000 | Local | 45.778455 | 514,778.73 | 53.400000 | 600,483.00 | 85,704.27 | 0.13 |
| | | | Base | 45.778455 | 514,778.73 | 53.400000 | 600,483.00 | 85,704.27 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,628.000 | 30.823375 | 481,707.71 | 20.010000 | 312,716.28 | -168,991.43 | 0.07 |
| | | Base | | 30.823375 | 481,707.71 | 20.010000 | 312,716.28 | -168,991.43 | 0.07 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 42,691.000 | 26.179675 | 1,117,636.51 | 32.290000 | 1,378,492.39 | 260,855.88 | 0.30 |
| | | Base | | 26.179675 | 1,117,636.51 | 32.290000 | 1,378,492.39 | 260,855.88 | 0.30 |
| 559079207 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,386.000 | 52.982817 | 1,027,124.90 | 57.000000 | 1,105,002.00 | 77,877.10 | 0.24 |
| | | Base | | 52.982817 | 1,027,124.90 | 57.000000 | 1,105,002.00 | 77,877.10 | 0.24 |
| 564563104 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,468.000 | 29.079216 | 537,034.96 | 28.830000 | 532,432.44 | -4,602.52 | 0.12 |
| | | Base | | 29.079216 | 537,034.96 | 28.830000 | 532,432.44 | -4,602.52 | 0.12 |
| 566330106 | MARCUS CORPORATION COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,327.000 | 12.512095 | 179,260.78 | 18.940000 | 271,353.38 | 92,092.60 | 0.06 |
| | | Base | | 12.512095 | 179,260.78 | 18.940000 | 271,353.38 | 92,092.60 | 0.06 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 19,371.000 | 10.989355 | 212,874.79 | 16.910000 | 327,563.61 | 114,688.82 | 0.07 |
| | | Base | | 10.989355 | 212,874.79 | 16.910000 | 327,563.61 | 114,688.82 | 0.07 |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,487.000 | 28.507412 | 584,031.35 | 49.390000 | 1,011,852.93 | 427,821.58 | 0.22 |
| | | Base | | 28.507412 | 584,031.35 | 49.390000 | 1,011,852.93 | 427,821.58 | 0.22 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,096.000 | 21.833978 | 395,107.67 | 16.780000 | 303,650.88 | -91,456.79 | 0.07 |
| | | Base | | 21.833978 | 395,107.67 | 16.780000 | 303,650.88 | -91,456.79 | 0.07 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,307.000 | 24.517279 | 841,114.28 | 36.750000 | 1,260,782.25 | 419,667.97 | 0.27 |
| | | Base | | 24.517279 | 841,114.28 | 36.750000 | 1,260,782.25 | 419,667.97 | 0.27 |
| 576690101 | MATERION CORP COMMON STOCK | | | | | | | | |
| | | Local | 15,162.000 | 33.215002 | 503,605.86 | 24.490000 | 371,317.38 | -132,288.48 | 0.08 |
| | | Base | | 33.215002 | 503,605.86 | 24.490000 | 371,317.38 | -132,288.48 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 576853105 | MATRIX SERVICE CO COMMON STOCK USD.01 | | | | | | | | |
| | | 20,116.000 | Local | 14.757567 | 296,863.21 | 18.960000 | 381,399.36 | 84,536.15 | 0.08 |
| | | | Base | 14.757567 | 296,863.21 | 18.960000 | 381,399.36 | 84,536.15 | 0.08 |
| 57686G105 | MATSON INC COMMON STOCK | | | | | | | | |
| | | 33,013.000 | Local | 25.638423 | 846,401.25 | 40.410000 | 1,334,055.33 | 487,654.08 | 0.29 |
| | | | Base | 25.638423 | 846,401.25 | 40.410000 | 1,334,055.33 | 487,654.08 | 0.29 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | 24,925.000 | Local | 42.736320 | 1,065,202.77 | 49.910000 | 1,244,006.75 | 178,803.98 | 0.27 |
| | | | Base | 42.736320 | 1,065,202.77 | 49.910000 | 1,244,006.75 | 178,803.98 | 0.27 |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | | |
| | | 180,285.000 | Local | 12.327068 | 2,222,385.54 | 11.000000 | 1,983,135.00 | -239,250.54 | 0.43 |
| | | | Base | 12.327068 | 2,222,385.54 | 11.000000 | 1,983,135.00 | -239,250.54 | 0.43 |
| 584688105 | MEDICINES COMPANY COMMON STOCK USD.001 | | | | | | | | |
| | | 52,640.000 | Local | 22.846137 | 1,202,620.63 | 34.560000 | 1,819,238.40 | 616,617.77 | 0.39 |
| | | | Base | 22.846137 | 1,202,620.63 | 34.560000 | 1,819,238.40 | 616,617.77 | 0.39 |
| 58470H101 | MEDIFAST INC COMMON STOCK USD.001 | | | | | | | | |
| | | 7,042.000 | Local | 21.702616 | 152,829.82 | 29.030000 | 204,429.26 | 51,599.44 | 0.04 |
| | | | Base | 21.702616 | 152,829.82 | 29.030000 | 204,429.26 | 51,599.44 | 0.04 |
| 58471A105 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 41,971.000 | Local | 23.750438 | 996,829.64 | 42.730000 | 1,793,420.83 | 796,591.19 | 0.39 |
| | | | Base | 23.750438 | 996,829.64 | 42.730000 | 1,793,420.83 | 796,591.19 | 0.39 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 25,025.000 | Local | 15.226591 | 381,045.45 | 19.090000 | 477,727.25 | 96,681.80 | 0.10 |
| | | | Base | 15.226591 | 381,045.45 | 19.090000 | 477,727.25 | 96,681.80 | 0.10 |
| 589584101 | MERIDIAN BIOSCIENCE INC COMMON STOCK | | | | | | | | |
| | | 31,720.000 | Local | 20.289861 | 643,594.40 | 19.250000 | 610,610.00 | -32,984.40 | 0.13 |
| | | | Base | 20.289861 | 643,594.40 | 19.250000 | 610,610.00 | -32,984.40 | 0.13 |
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | 33,506.000 | Local | 15.525215 | 520,187.86 | 16.550000 | 554,524.30 | 34,336.44 | 0.12 |
| | | | Base | 15.525215 | 520,187.86 | 16.550000 | 554,524.30 | 34,336.44 | 0.12 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 27,963.000 | Local | 30.442152 | 851,253.90 | 33.010000 | 923,058.63 | 71,804.73 | 0.20 |
| | | | Base | 30.442152 | 851,253.90 | 33.010000 | 923,058.63 | 71,804.73 | 0.20 |
| 591520200 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | | | | | | | |
| | | 29,166.000 | Local | 16.278045 | 474,765.47 | 26.060000 | 760,065.96 | 285,300.49 | 0.16 |
| | | | Base | 16.278045 | 474,765.47 | 26.060000 | 760,065.96 | 285,300.49 | 0.16 |
| 594972408 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | 7,072.000 | Local | 138.119385 | 976,780.29 | 172.510000 | 1,219,990.72 | 243,210.43 | 0.26 |
| | | | Base | 138.119385 | 976,780.29 | 172.510000 | 1,219,990.72 | 243,210.43 | 0.26 |
| 602496101 | MIMEDX GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | 75,162.000 | Local | 11.408393 | 857,477.66 | 8.320000 | 625,347.84 | -232,129.82 | 0.14 |
| | | | Base | 11.408393 | 857,477.66 | 8.320000 | 625,347.84 | -232,129.82 | 0.14 |
| 60740F105 | MOBILE MINI INC COMMON STOCK USD.01 | | | | | | | | |
| | | 33,940.000 | Local | 26.242206 | 890,660.48 | 25.920000 | 879,724.80 | -10,935.68 | 0.19 |
| | | | Base | 26.242206 | 890,660.48 | 25.920000 | 879,724.80 | -10,935.68 | 0.19 |
| 60877T100 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 47,512.000 | Local | 16.143583 | 767,013.91 | 12.420000 | 590,099.04 | -176,914.87 | 0.13 |
| | | | Base | 16.143583 | 767,013.91 | 12.420000 | 590,099.04 | -176,914.87 | 0.13 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | | |
| | | 8,109.000 | Local | 12.249513 | 99,331.30 | 20.700000 | 167,856.30 | 68,525.00 | 0.04 |
| | | | Base | 12.249513 | 99,331.30 | 20.700000 | 167,856.30 | 68,525.00 | 0.04 |
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 27,560.000 | Local | 23.453073 | 646,366.68 | 62.570000 | 1,724,429.20 | 1,078,062.52 | 0.37 |
| | | | Base | 23.453073 | 646,366.68 | 62.570000 | 1,724,429.20 | 1,078,062.52 | 0.37 |
| 61022P100 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | | | | | | | | |
| | | 30,250.000 | Local | 17.060393 | 516,076.90 | 24.940000 | 754,435.00 | 238,358.10 | 0.16 |
| | | | Base | 17.060393 | 516,076.90 | 24.940000 | 754,435.00 | 238,358.10 | 0.16 |
| 610236101 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 24,239.000 | Local | 41.147949 | 997,385.13 | 65.750000 | 1,593,714.25 | 596,329.12 | 0.34 |
| | | | Base | 41.147949 | 997,385.13 | 65.750000 | 1,593,714.25 | 596,329.12 | 0.34 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 611742107 | MONSTER WORLDWIDE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 69,200.000 | 4.682145 | 324,004.45 | 4.990000 | 345,308.00 | 21,303.55 | 0.07 |
| | | Base | | 4.682145 | 324,004.45 | 4.990000 | 345,308.00 | 21,303.55 | 0.07 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1. | | | | | | | | |
| | | Local | 25,258.000 | 45.806832 | 1,156,988.97 | 46.330000 | 1,170,203.14 | 13,214.17 | 0.25 |
| | | Base | | 45.806832 | 1,156,988.97 | 46.330000 | 1,170,203.14 | 13,214.17 | 0.25 |
| 620071100 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,884.000 | 34.188785 | 474,677.09 | 34.370000 | 477,193.08 | 2,515.99 | 0.10 |
| | | Base | | 34.188785 | 474,677.09 | 34.370000 | 477,193.08 | 2,515.99 | 0.10 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,420.000 | 20.163153 | 250,426.36 | 25.700000 | 319,194.00 | 68,767.64 | 0.07 |
| | | Base | | 20.163153 | 250,426.36 | 25.700000 | 319,194.00 | 68,767.64 | 0.07 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,327.000 | 22.578786 | 978,271.08 | 25.450000 | 1,102,672.15 | 124,401.07 | 0.24 |
| | | Base | | 22.578786 | 978,271.08 | 25.450000 | 1,102,672.15 | 124,401.07 | 0.24 |
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 16,907.000 | 12.526506 | 211,785.64 | 11.390000 | 192,570.73 | -19,214.91 | 0.04 |
| | | Base | | 12.526506 | 211,785.64 | 11.390000 | 192,570.73 | -19,214.91 | 0.04 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,815.000 | 22.188065 | 728,101.34 | 25.900000 | 849,908.50 | 121,807.16 | 0.18 |
| | | Base | | 22.188065 | 728,101.34 | 25.900000 | 849,908.50 | 121,807.16 | 0.18 |
| 62914B100 | NIC INC COMMON STOCK | | | | | | | | |
| | | Local | 46,259.000 | 16.726989 | 773,773.78 | 19.790000 | 915,465.61 | 141,691.83 | 0.20 |
| | | Base | | 16.726989 | 773,773.78 | 19.790000 | 915,465.61 | 141,691.83 | 0.20 |
| 630077105 | NANOMETRICS INC COMMON STOCK | | | | | | | | |
| | | Local | 18,335.000 | 16.208432 | 297,181.60 | 14.130000 | 259,073.55 | -38,108.05 | 0.06 |
| | | Base | | 16.208432 | 297,181.60 | 14.130000 | 259,073.55 | -38,108.05 | 0.06 |
| 637138108 | NATL PENN BCSHS INC COMMON STOCK | | | | | | | | |
| | | Local | 106,352.000 | 8.886805 | 945,129.44 | 11.400000 | 1,212,412.80 | 267,283.36 | 0.26 |
| | | Base | | 8.886805 | 945,129.44 | 11.400000 | 1,212,412.80 | 267,283.36 | 0.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1. | | | | | | | | |
| | | 3,679.000 | Local | 93.531210 | 344,101.32 | 79.090000 | 290,972.11 | -53,129.21 | 0.06 |
| | | | Base | 93.531210 | 344,101.32 | 79.090000 | 290,972.11 | -53,129.21 | 0.06 |
| 638904102 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | | | | | | | | |
| | | 8,305.000 | Local | 52.662299 | 437,360.39 | 87.610000 | 727,601.05 | 290,240.66 | 0.16 |
| | | | Base | 52.662299 | 437,360.39 | 87.610000 | 727,601.05 | 290,240.66 | 0.16 |
| 639050103 | NATUS MEDICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | 25,031.000 | Local | 19.373142 | 484,929.11 | 35.280000 | 883,093.68 | 398,164.57 | 0.19 |
| | | | Base | 19.373142 | 484,929.11 | 35.280000 | 883,093.68 | 398,164.57 | 0.19 |
| 63935N107 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | | | | | | | |
| | | 36,067.000 | Local | 11.620091 | 419,101.81 | 15.790000 | 569,497.93 | 150,396.12 | 0.12 |
| | | | Base | 11.620091 | 419,101.81 | 15.790000 | 569,497.93 | 150,396.12 | 0.12 |
| 640079109 | NEENAH PAPER INC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,693.000 | Local | 28.888145 | 366,677.23 | 60.440000 | 767,164.92 | 400,487.69 | 0.17 |
| | | | Base | 28.888145 | 366,677.23 | 60.440000 | 767,164.92 | 400,487.69 | 0.17 |
| 640268108 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | | | | | | | | |
| | | 101,158.000 | Local | 12.536045 | 1,268,121.21 | 13.640000 | 1,379,795.12 | 111,673.91 | 0.30 |
| | | | Base | 12.536045 | 1,268,121.21 | 13.640000 | 1,379,795.12 | 111,673.91 | 0.30 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | | |
| | | 28,328.000 | Local | 31.252520 | 885,321.38 | 52.180000 | 1,478,155.04 | 592,833.66 | 0.32 |
| | | | Base | 31.252520 | 885,321.38 | 52.180000 | 1,478,155.04 | 592,833.66 | 0.32 |
| 64111Q104 | NETGEAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | 23,884.000 | Local | 34.689138 | 828,515.37 | 37.370000 | 892,545.08 | 64,029.71 | 0.19 |
| | | | Base | 34.689138 | 828,515.37 | 37.370000 | 892,545.08 | 64,029.71 | 0.19 |
| 646025106 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | 65,035.000 | Local | 23.529837 | 1,530,262.95 | 35.220000 | 2,290,532.70 | 760,269.75 | 0.50 |
| | | | Base | 23.529837 | 1,530,262.95 | 35.220000 | 2,290,532.70 | 760,269.75 | 0.50 |
| 651718504 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 63,787.000 | Local | 11.987401 | 764,640.35 | 4.870000 | 310,642.69 | -453,997.66 | 0.07 |
| | | | Base | 11.987401 | 764,640.35 | 4.870000 | 310,642.69 | -453,997.66 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 651824104 | NEWPORT CORP COMMON STOCK USD.1167 | | | | | | | | |
| | | Local | 29,242.000 | 16.092472 | 470,576.07 | 15.230000 | 445,355.66 | -25,220.41 | 0.10 |
| | | Base | | 16.092472 | 470,576.07 | 15.230000 | 445,355.66 | -25,220.41 | 0.10 |
| 665531109 | NORTHERN OIL AND GAS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 39,612.000 | 11.350912 | 449,632.34 | 3.300000 | 130,719.60 | -318,912.74 | 0.03 |
| | | Base | | 11.350912 | 449,632.34 | 3.300000 | 130,719.60 | -318,912.74 | 0.03 |
| 66611T108 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,539.000 | 15.497203 | 535,257.91 | 15.480000 | 534,663.72 | -594.19 | 0.12 |
| | | Base | | 15.497203 | 535,257.91 | 15.480000 | 534,663.72 | -594.19 | 0.12 |
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,143.000 | 12.589738 | 971,210.19 | 12.570000 | 969,687.51 | -1,522.68 | 0.21 |
| | | Base | | 12.589738 | 971,210.19 | 12.570000 | 969,687.51 | -1,522.68 | 0.21 |
| 667655104 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | | | | | | | | |
| | | Local | 20,748.000 | 45.741918 | 949,053.32 | 51.950000 | 1,077,858.60 | 128,805.28 | 0.23 |
| | | Base | | 45.741918 | 949,053.32 | 51.950000 | 1,077,858.60 | 128,805.28 | 0.23 |
| 668074305 | NORTHWESTERN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,512.000 | 39.912275 | 1,457,277.00 | 55.840000 | 2,038,830.08 | 581,553.08 | 0.44 |
| | | Base | | 39.912275 | 1,457,277.00 | 55.840000 | 2,038,830.08 | 581,553.08 | 0.44 |
| 67069D108 | NUTRISYSTEM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,117.000 | 14.270026 | 315,610.16 | 19.810000 | 438,137.77 | 122,527.61 | 0.09 |
| | | Base | | 14.270026 | 315,610.16 | 19.810000 | 438,137.77 | 122,527.61 | 0.09 |
| 670704105 | NUVASIVE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,216.000 | 29.418568 | 1,094,841.44 | 46.120000 | 1,716,401.92 | 621,560.48 | 0.37 |
| | | Base | | 29.418568 | 1,094,841.44 | 46.120000 | 1,716,401.92 | 621,560.48 | 0.37 |
| 67103X102 | OFG BANCORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 33,253.000 | 15.537788 | 516,678.08 | 5.620000 | 186,881.86 | -329,796.22 | 0.04 |
| | | Base | | 15.537788 | 516,678.08 | 5.620000 | 186,881.86 | -329,796.22 | 0.04 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | Local | 13,903.000 | 48.396467 | 672,856.08 | 54.820000 | 762,162.46 | 89,306.38 | 0.16 |
| | | Base | | 48.396467 | 672,856.08 | 54.820000 | 762,162.46 | 89,306.38 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 86,811.000 | 11.955986 | 1,037,911.14 | 12.320000 | 1,069,511.52 | 31,600.38 | 0.23 |
| | | Base | | 11.955986 | 1,037,911.14 | 12.320000 | 1,069,511.52 | 31,600.38 | 0.23 |
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK | | | | | | | | |
| | | Local | 6,923.000 | 23.427859 | 162,191.07 | 9.340000 | 64,660.82 | -97,530.25 | 0.01 |
| | | Base | | 23.427859 | 162,191.07 | 9.340000 | 64,660.82 | -97,530.25 | 0.01 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,855.000 | 19.077270 | 512,320.08 | 27.990000 | 751,671.45 | 239,351.37 | 0.16 |
| | | Base | | 19.077270 | 512,320.08 | 27.990000 | 751,671.45 | 239,351.37 | 0.16 |
| 682159108 | ON ASSIGNMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,020.000 | 17.825164 | 642,062.42 | 38.650000 | 1,392,173.00 | 750,110.58 | 0.30 |
| | | Base | | 17.825164 | 642,062.42 | 38.650000 | 1,392,173.00 | 750,110.58 | 0.30 |
| 68628V308 | ORION MARINE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,680.000 | 8.638529 | 178,644.78 | 3.610000 | 74,654.80 | -103,989.98 | 0.02 |
| | | Base | | 8.638529 | 178,644.78 | 3.610000 | 74,654.80 | -103,989.98 | 0.02 |
| 68633D103 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,422.000 | 13.602434 | 386,608.37 | 16.720000 | 475,215.84 | 88,607.47 | 0.10 |
| | | Base | | 13.602434 | 386,608.37 | 16.720000 | 475,215.84 | 88,607.47 | 0.10 |
| 690070107 | OUTERWALL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,094.000 | 51.374093 | 672,692.37 | 33.800000 | 442,577.20 | -230,115.17 | 0.10 |
| | | Base | | 51.374093 | 672,692.37 | 33.800000 | 442,577.20 | -230,115.17 | 0.10 |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 11,062.000 | 44.965970 | 497,413.56 | 69.860000 | 772,791.32 | 275,377.76 | 0.17 |
| | | Base | | 44.965970 | 497,413.56 | 69.860000 | 772,791.32 | 275,377.76 | 0.17 |
| 69327R101 | PDC ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,385.000 | 40.204341 | 1,221,608.91 | 56.870000 | 1,727,994.95 | 506,386.04 | 0.37 |
| | | Base | | 40.204341 | 1,221,608.91 | 56.870000 | 1,727,994.95 | 506,386.04 | 0.37 |
| 69336V101 | PGT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,880.000 | 9.042454 | 333,485.69 | 9.800000 | 361,424.00 | 27,938.31 | 0.08 |
| | | Base | | 9.042454 | 333,485.69 | 9.800000 | 361,424.00 | 27,938.31 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,541.000 | 30.995228 | 1,132,596.64 | 29.750000 | 1,087,094.75 | -45,501.89 | 0.24 |
| | | Base | | 30.995228 | 1,132,596.64 | 29.750000 | 1,087,094.75 | -45,501.89 | 0.24 |
| 69360J107 | PS BUSINESS PARKS INC/CA REIT USD.01 | | | | | | | | |
| | | Local | 14,744.000 | 64.386405 | 949,313.15 | 86.580000 | 1,276,535.52 | 327,222.37 | 0.28 |
| | | Base | | 64.386405 | 949,313.15 | 86.580000 | 1,276,535.52 | 327,222.37 | 0.28 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,884.000 | 23.048609 | 504,395.75 | 47.750000 | 1,044,961.00 | 540,565.25 | 0.23 |
| | | Base | | 23.048609 | 504,395.75 | 47.750000 | 1,044,961.00 | 540,565.25 | 0.23 |
| 700416209 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,352.000 | 27.284713 | 418,874.92 | 16.280000 | 249,930.56 | -168,944.36 | 0.05 |
| | | Base | | 27.284713 | 418,874.92 | 16.280000 | 249,930.56 | -168,944.36 | 0.05 |
| 70159Q104 | PARKWAY PROPERTIES INC REIT USD.001 | | | | | | | | |
| | | Local | 61,770.000 | 17.103491 | 1,056,482.64 | 13.470000 | 832,041.90 | -224,440.74 | 0.18 |
| | | Base | | 17.103491 | 1,056,482.64 | 13.470000 | 832,041.90 | -224,440.74 | 0.18 |
| 709102107 | PENN REAL ESTATE INVEST TST REIT USD1. | | | | | | | | |
| | | Local | 52,448.000 | 15.957201 | 836,923.26 | 19.580000 | 1,026,931.84 | 190,008.58 | 0.22 |
| | | Base | | 15.957201 | 836,923.26 | 19.580000 | 1,026,931.84 | 190,008.58 | 0.22 |
| 713278109 | PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 40,830.000 | 11.844855 | 483,625.45 | 18.490000 | 754,946.70 | 271,321.25 | 0.16 |
| | | Base | | 11.844855 | 483,625.45 | 18.490000 | 754,946.70 | 271,321.25 | 0.16 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,775.000 | 12.543608 | 335,855.11 | 19.050000 | 510,063.75 | 174,208.64 | 0.11 |
| | | Base | | 12.543608 | 335,855.11 | 19.050000 | 510,063.75 | 174,208.64 | 0.11 |
| 716382106 | PETMED EXPRESS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,270.000 | 12.662490 | 193,356.22 | 18.020000 | 275,165.40 | 81,809.18 | 0.06 |
| | | Base | | 12.662490 | 193,356.22 | 18.020000 | 275,165.40 | 81,809.18 | 0.06 |
| 71714F104 | PHARMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,085.000 | 16.139754 | 372,586.23 | 29.690000 | 685,393.65 | 312,807.42 | 0.15 |
| | | Base | | 16.139754 | 372,586.23 | 29.690000 | 685,393.65 | 312,807.42 | 0.15 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,722.000 | 32.459891 | 445,414.62 | 33.550000 | 460,373.10 | 14,958.48 | 0.10 |
| | | Base | | 32.459891 | 445,414.62 | 33.550000 | 460,373.10 | 14,958.48 | 0.10 |
| 720186105 | PIEDMONT NATURAL GAS CO COMMON STOCK | | | | | | | | |
| | | Local | 60,153.000 | 32.681163 | 1,965,870.02 | 59.240000 | 3,563,463.72 | 1,597,593.70 | 0.77 |
| | | Base | | 32.681163 | 1,965,870.02 | 59.240000 | 3,563,463.72 | 1,597,593.70 | 0.77 |
| 723456109 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 46,141.000 | 16.035148 | 739,877.78 | 30.540000 | 1,409,146.14 | 669,268.36 | 0.30 |
| | | Base | | 16.035148 | 739,877.78 | 30.540000 | 1,409,146.14 | 669,268.36 | 0.30 |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1. | | | | | | | | |
| | | Local | 26,631.000 | 22.658925 | 603,429.83 | 49.850000 | 1,327,555.35 | 724,125.52 | 0.29 |
| | | Base | | 22.658925 | 603,429.83 | 49.850000 | 1,327,555.35 | 724,125.52 | 0.29 |
| 723664108 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 48,891.000 | 11.079777 | 541,701.38 | 1.370000 | 66,980.67 | -474,720.71 | 0.01 |
| | | Base | | 11.079777 | 541,701.38 | 1.370000 | 66,980.67 | -474,720.71 | 0.01 |
| 724078100 | PIPER JAFFRAY COS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,512.000 | 33.098728 | 381,032.56 | 34.000000 | 391,408.00 | 10,375.44 | 0.08 |
| | | Base | | 33.098728 | 381,032.56 | 34.000000 | 391,408.00 | 10,375.44 | 0.08 |
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,333.000 | 32.734721 | 829,268.68 | 34.950000 | 885,388.35 | 56,119.67 | 0.19 |
| | | Base | | 32.734721 | 829,268.68 | 34.950000 | 885,388.35 | 56,119.67 | 0.19 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,793.000 | 35.322085 | 381,231.26 | 84.500000 | 912,008.50 | 530,777.24 | 0.20 |
| | | Base | | 35.322085 | 381,231.26 | 84.500000 | 912,008.50 | 530,777.24 | 0.20 |
| 732872106 | POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,034.000 | 60.728828 | 1,034,454.86 | 61.630000 | 1,049,805.42 | 15,350.56 | 0.23 |
| | | Base | | 60.728828 | 1,034,454.86 | 61.630000 | 1,049,805.42 | 15,350.56 | 0.23 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,663.000 | 38.490054 | 256,459.23 | 25.040000 | 166,841.52 | -89,617.71 | 0.04 |
| | | Base | | 38.490054 | 256,459.23 | 25.040000 | 166,841.52 | -89,617.71 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,550.000 | 39.356515 | 848,132.89 | 47.130000 | 1,015,651.50 | 167,518.61 | 0.22 |
| | | Base | | 39.356515 | 848,132.89 | 47.130000 | 1,015,651.50 | 167,518.61 | 0.22 |
| 74112D101 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,983.000 | 17.760642 | 710,123.74 | 46.680000 | 1,866,406.44 | 1,156,282.70 | 0.40 |
| | | Base | | 17.760642 | 710,123.74 | 46.680000 | 1,866,406.44 | 1,156,282.70 | 0.40 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,283.000 | 38.080348 | 1,533,990.65 | 50.120000 | 2,018,983.96 | 484,993.31 | 0.44 |
| | | Base | | 38.080348 | 1,533,990.65 | 50.120000 | 2,018,983.96 | 484,993.31 | 0.44 |
| 742962103 | PRIVATEBANCORP INC COMMON STOCK | | | | | | | | |
| | | Local | 59,922.000 | 20.307474 | 1,216,864.47 | 37.630000 | 2,254,864.86 | 1,038,000.39 | 0.49 |
| | | Base | | 20.307474 | 1,216,864.47 | 37.630000 | 2,254,864.86 | 1,038,000.39 | 0.49 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,065.000 | 24.123441 | 918,258.77 | 25.890000 | 985,502.85 | 67,244.08 | 0.21 |
| | | Base | | 24.123441 | 918,258.77 | 25.890000 | 985,502.85 | 67,244.08 | 0.21 |
| 743815102 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,556.000 | 45.005185 | 430,069.55 | 44.400000 | 424,286.40 | -5,783.15 | 0.09 |
| | | Base | | 45.005185 | 430,069.55 | 44.400000 | 424,286.40 | -5,783.15 | 0.09 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,610.000 | 14.970659 | 667,841.09 | 19.640000 | 876,140.40 | 208,299.31 | 0.19 |
| | | Base | | 14.970659 | 667,841.09 | 19.640000 | 876,140.40 | 208,299.31 | 0.19 |
| 747277101 | QLOGIC CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 63,549.000 | 10.044832 | 638,339.02 | 12.820000 | 814,698.18 | 176,359.16 | 0.18 |
| | | Base | | 10.044832 | 638,339.02 | 12.820000 | 814,698.18 | 176,359.16 | 0.18 |
| 747316107 | QUAKER CHEMICAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 10,086.000 | 47.581005 | 479,902.02 | 75.010000 | 756,550.86 | 276,648.84 | 0.16 |
| | | Base | | 47.581005 | 479,902.02 | 75.010000 | 756,550.86 | 276,648.84 | 0.16 |
| 747582104 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,679.000 | 35.061766 | 1,180,845.22 | 13.110000 | 441,531.69 | -739,313.53 | 0.10 |
| | | Base | | 35.061766 | 1,180,845.22 | 13.110000 | 441,531.69 | -739,313.53 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,710.000 | 17.106933 | 439,819.26 | 18.510000 | 475,892.10 | 36,072.84 | 0.10 |
| | | Base | | 17.106933 | 439,819.26 | 18.510000 | 475,892.10 | 36,072.84 | 0.10 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,957.000 | 7.788678 | 209,959.40 | 3.810000 | 102,706.17 | -107,253.23 | 0.02 |
| | | Base | | 7.788678 | 209,959.40 | 3.810000 | 102,706.17 | -107,253.23 | 0.02 |
| 749607107 | RLI CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,611.000 | 35.853696 | 1,025,810.11 | 59.300000 | 1,696,632.30 | 670,822.19 | 0.37 |
| | | Base | | 35.853696 | 1,025,810.11 | 59.300000 | 1,696,632.30 | 670,822.19 | 0.37 |
| 74967R106 | RMR GROUP INC/THE A COMMON STOCK | | | | | | | | |
| | | Local | 0.474 | 12.995781 | 6.16 | 20.850000 | 9.88 | 3.72 | 0.00 |
| | | Base | | 12.995781 | 6.16 | 20.850000 | 9.88 | 3.72 | 0.00 |
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 88,335.000 | 11.395715 | 1,006,640.49 | 12.240000 | 1,081,220.40 | 74,579.91 | 0.23 |
| | | Base | | 11.395715 | 1,006,640.49 | 12.240000 | 1,081,220.40 | 74,579.91 | 0.23 |
| 75508B104 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,499.000 | 23.534788 | 764,857.09 | 7.000000 | 227,493.00 | -537,364.09 | 0.05 |
| | | Base | | 23.534788 | 764,857.09 | 7.000000 | 227,493.00 | -537,364.09 | 0.05 |
| 75689M101 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,558.000 | 41.001618 | 432,895.08 | 61.740000 | 651,850.92 | 218,955.84 | 0.14 |
| | | Base | | 41.001618 | 432,895.08 | 61.740000 | 651,850.92 | 218,955.84 | 0.14 |
| 758932107 | REGIS CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 29,041.000 | 15.651104 | 454,523.71 | 14.940000 | 433,872.54 | -20,651.17 | 0.09 |
| | | Base | | 15.651104 | 454,523.71 | 14.940000 | 433,872.54 | -20,651.17 | 0.09 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,972.000 | 18.376093 | 458,887.80 | 22.150000 | 553,129.80 | 94,242.00 | 0.12 |
| | | Base | | 18.376093 | 458,887.80 | 22.150000 | 553,129.80 | 94,242.00 | 0.12 |
| 760276105 | REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 38,582.000 | 13.240045 | 510,827.42 | 2.130000 | 82,179.66 | -428,647.76 | 0.02 |
| | | Base | | 13.240045 | 510,827.42 | 2.130000 | 82,179.66 | -428,647.76 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 76122Q105 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,155.000 | 11.338845 | 319,245.17 | 15.110000 | 425,422.05 | 106,176.88 | 0.09 |
| | | Base | | 11.338845 | 319,245.17 | 15.110000 | 425,422.05 | 106,176.88 | 0.09 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | | |
| | | Local | 75,412.000 | 15.897218 | 1,198,841.03 | 18.490000 | 1,394,367.88 | 195,526.85 | 0.30 |
| | | Base | | 15.897218 | 1,198,841.03 | 18.490000 | 1,394,367.88 | 195,526.85 | 0.30 |
| 761565100 | REX ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,757.000 | 9.677645 | 355,721.20 | 0.743200 | 27,317.80 | -328,403.40 | 0.01 |
| | | Base | | 9.677645 | 355,721.20 | 0.743200 | 27,317.80 | -328,403.40 | 0.01 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,367.000 | 56.775001 | 247,936.43 | 53.430000 | 233,328.81 | -14,607.62 | 0.05 |
| | | Base | | 56.775001 | 247,936.43 | 53.430000 | 233,328.81 | -14,607.62 | 0.05 |
| 76973Q105 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,915.000 | 25.258185 | 578,791.32 | 7.920000 | 181,486.80 | -397,304.52 | 0.04 |
| | | Base | | 25.258185 | 578,791.32 | 7.920000 | 181,486.80 | -397,304.52 | 0.04 |
| 775043102 | ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,497.000 | 29.047290 | 624,429.59 | 25.490000 | 547,958.53 | -76,471.06 | 0.12 |
| | | Base | | 29.047290 | 624,429.59 | 25.490000 | 547,958.53 | -76,471.06 | 0.12 |
| 775133101 | ROGERS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,597.000 | 49.259245 | 669,777.96 | 47.470000 | 645,449.59 | -24,328.37 | 0.14 |
| | | Base | | 49.259245 | 669,777.96 | 47.470000 | 645,449.59 | -24,328.37 | 0.14 |
| 779376102 | ROVI CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 62,646.000 | 10.566765 | 661,965.56 | 19.460000 | 1,219,091.16 | 557,125.60 | 0.26 |
| | | Base | | 10.566765 | 661,965.56 | 19.460000 | 1,219,091.16 | 557,125.60 | 0.26 |
| 781182100 | RUBY TUESDAY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,960.000 | 8.714894 | 409,251.42 | 5.450000 | 255,932.00 | -153,319.42 | 0.06 |
| | | Base | | 8.714894 | 409,251.42 | 5.450000 | 255,932.00 | -153,319.42 | 0.06 |
| 781220108 | RUCKUS WIRELESS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 67,229.000 | 13.174193 | 885,687.85 | 8.410000 | 565,395.89 | -320,291.96 | 0.12 |
| | | Base | | 13.174193 | 885,687.85 | 8.410000 | 565,395.89 | -320,291.96 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 781270103 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,657.000 | 9.800385 | 231,847.71 | 12.810000 | 303,046.17 | 71,198.46 | 0.07 |
| | | Base | | 9.800385 | 231,847.71 | 12.810000 | 303,046.17 | 71,198.46 | 0.07 |
| 783332109 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,537.000 | 7.067136 | 187,540.59 | 16.250000 | 431,226.25 | 243,685.66 | 0.09 |
| | | Base | | 7.067136 | 187,540.59 | 16.250000 | 431,226.25 | 243,685.66 | 0.09 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 26,388.000 | 22.711174 | 599,302.45 | 27.010000 | 712,739.88 | 113,437.43 | 0.15 |
| | | Base | | 22.711174 | 599,302.45 | 27.010000 | 712,739.88 | 113,437.43 | 0.15 |
| 784635104 | SPX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,931.000 | 12.243528 | 378,704.56 | 9.300000 | 287,658.30 | -91,046.26 | 0.06 |
| | | Base | | 12.243528 | 378,704.56 | 9.300000 | 287,658.30 | -91,046.26 | 0.06 |
| 78469X107 | SPX FLOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,152.000 | 34.082767 | 1,061,746.37 | 23.840000 | 742,663.68 | -319,082.69 | 0.16 |
| | | Base | | 34.082767 | 1,061,746.37 | 23.840000 | 742,663.68 | -319,082.69 | 0.16 |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 49,373.000 | 22.745994 | 1,123,037.98 | 18.360000 | 906,488.28 | -216,549.70 | 0.20 |
| | | Base | | 22.745994 | 1,123,037.98 | 18.360000 | 906,488.28 | -216,549.70 | 0.20 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,640.000 | 46.473419 | 494,477.18 | 56.420000 | 600,308.80 | 105,831.62 | 0.13 |
| | | Base | | 46.473419 | 494,477.18 | 56.420000 | 600,308.80 | 105,831.62 | 0.13 |
| 786692103 | SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,143.000 | 25.114695 | 455,655.92 | 15.110000 | 274,140.73 | -181,515.19 | 0.06 |
| | | Base | | 25.114695 | 455,655.92 | 15.110000 | 274,140.73 | -181,515.19 | 0.06 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,923.000 | 35.308213 | 668,137.31 | 21.390000 | 404,762.97 | -263,374.34 | 0.09 |
| | | Base | | 35.308213 | 668,137.31 | 21.390000 | 404,762.97 | -263,374.34 | 0.09 |
| 800013104 | SANDERSON FARMS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,951.000 | 52.806891 | 789,515.82 | 81.220000 | 1,214,320.22 | 424,804.40 | 0.26 |
| | | Base | | 52.806891 | 789,515.82 | 81.220000 | 1,214,320.22 | 424,804.40 | 0.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,432.000 | 16.429383 | 976,431.09 | 18.740000 | 1,113,755.68 | 137,324.59 | 0.24 |
| | | Base | | 16.429383 | 976,431.09 | 18.740000 | 1,113,755.68 | 137,324.59 | 0.24 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | | |
| | | Local | 8,678.000 | 42.059729 | 364,994.33 | 50.870000 | 441,449.86 | 76,455.53 | 0.10 |
| | | Base | | 42.059729 | 364,994.33 | 50.870000 | 441,449.86 | 76,455.53 | 0.10 |
| 806037107 | SCANSOURCE INC COMMON STOCK | | | | | | | | |
| | | Local | 20,288.000 | 35.381523 | 717,820.33 | 31.380000 | 636,637.44 | -81,182.89 | 0.14 |
| | | Base | | 35.381523 | 717,820.33 | 31.380000 | 636,637.44 | -81,182.89 | 0.14 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,158.000 | 30.816314 | 621,195.26 | 34.330000 | 692,024.14 | 70,828.88 | 0.15 |
| | | Base | | 30.816314 | 621,195.26 | 34.330000 | 692,024.14 | 70,828.88 | 0.15 |
| 808194104 | SCHULMAN (A.) INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,207.000 | 25.723757 | 571,247.47 | 25.320000 | 562,281.24 | -8,966.23 | 0.12 |
| | | Base | | 25.723757 | 571,247.47 | 25.320000 | 562,281.24 | -8,966.23 | 0.12 |
| 808541106 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 23,098.000 | 32.153146 | 742,673.36 | 42.000000 | 970,116.00 | 227,442.64 | 0.21 |
| | | Base | | 32.153146 | 742,673.36 | 42.000000 | 970,116.00 | 227,442.64 | 0.21 |
| 80874P109 | SCIENTIFIC GAMES CORP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,912.000 | 11.748468 | 445,407.90 | 5.920000 | 224,439.04 | -220,968.86 | 0.05 |
| | | Base | | 11.748468 | 445,407.90 | 5.920000 | 224,439.04 | -220,968.86 | 0.05 |
| 811054402 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,352.000 | 15.911130 | 642,045.90 | 18.980000 | 765,880.96 | 123,835.06 | 0.17 |
| | | Base | | 15.911130 | 642,045.90 | 18.980000 | 765,880.96 | 123,835.06 | 0.17 |
| 811904101 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,102.000 | 73.003350 | 883,486.54 | 46.010000 | 556,813.02 | -326,673.52 | 0.12 |
| | | Base | | 73.003350 | 883,486.54 | 46.010000 | 556,813.02 | -326,673.52 | 0.12 |
| 81616X103 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,391.000 | 19.675036 | 755,344.31 | 21.060000 | 808,514.46 | 53,170.15 | 0.17 |
| | | Base | | 19.675036 | 755,344.31 | 21.060000 | 808,514.46 | 53,170.15 | 0.17 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 79,556.000 | 13.595004 | 1,081,564.12 | 9.530000 | 758,168.68 | -323,395.44 | 0.16 |
| | | Base | | 13.595004 | 1,081,564.12 | 9.530000 | 758,168.68 | -323,395.44 | 0.16 |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2. | | | | | | | | |
| | | Local | 43,355.000 | 18.704686 | 810,941.67 | 31.310000 | 1,357,445.05 | 546,503.38 | 0.29 |
| | | Base | | 18.704686 | 810,941.67 | 31.310000 | 1,357,445.05 | 546,503.38 | 0.29 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,196.000 | 19.807056 | 974,427.92 | 20.100000 | 988,839.60 | 14,411.68 | 0.21 |
| | | Base | | 19.807056 | 974,427.92 | 20.100000 | 988,839.60 | 14,411.68 | 0.21 |
| 817070501 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 4,564.000 | 26.184058 | 119,504.04 | 27.630000 | 126,103.32 | 6,599.28 | 0.03 |
| | | Base | | 26.184058 | 119,504.04 | 27.630000 | 126,103.32 | 6,599.28 | 0.03 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,333.000 | 37.048195 | 790,349.15 | 44.310000 | 945,265.23 | 154,916.08 | 0.20 |
| | | Base | | 37.048195 | 790,349.15 | 44.310000 | 945,265.23 | 154,916.08 | 0.20 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,106.000 | 29.893854 | 929,878.21 | 32.630000 | 1,014,988.78 | 85,110.57 | 0.22 |
| | | Base | | 29.893854 | 929,878.21 | 32.630000 | 1,014,988.78 | 85,110.57 | 0.22 |
| 83013P105 | SIZMEK INC COMMON STOCK | | | | | | | | |
| | | Local | 15,025.000 | 15.478025 | 232,557.32 | 3.410000 | 51,235.25 | -181,322.07 | 0.01 |
| | | Base | | 15.478025 | 232,557.32 | 3.410000 | 51,235.25 | -181,322.07 | 0.01 |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | | |
| | | Local | 38,471.000 | 13.816477 | 531,533.67 | 15.020000 | 577,834.42 | 46,300.75 | 0.12 |
| | | Base | | 13.816477 | 531,533.67 | 15.020000 | 577,834.42 | 46,300.75 | 0.12 |
| 833551104 | SNYDERS LANCE INC COMMON STOCK USD.833 | | | | | | | | |
| | | Local | 39,717.000 | 23.333521 | 926,737.47 | 31.570000 | 1,253,865.69 | 327,128.22 | 0.27 |
| | | Base | | 23.333521 | 926,737.47 | 31.570000 | 1,253,865.69 | 327,128.22 | 0.27 |
| 835451105 | SONIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,733.000 | 12.819735 | 483,727.07 | 29.380000 | 1,108,595.54 | 624,868.47 | 0.24 |
| | | Base | | 12.819735 | 483,727.07 | 29.380000 | 1,108,595.54 | 624,868.47 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,343.000 | 16.480451 | 401,183.63 | 17.120000 | 416,752.16 | 15,568.53 | 0.09 |
| | | Base | | 16.480451 | 401,183.63 | 17.120000 | 416,752.16 | 15,568.53 | 0.09 |
| 838518108 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 52,351.000 | 26.945494 | 1,410,623.56 | 24.860000 | 1,301,445.86 | -109,177.70 | 0.28 |
| | | Base | | 26.945494 | 1,410,623.56 | 24.860000 | 1,301,445.86 | -109,177.70 | 0.28 |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 17,887.000 | 27.149378 | 485,620.92 | 22.530000 | 402,994.11 | -82,626.81 | 0.09 |
| | | Base | | 27.149378 | 485,620.92 | 22.530000 | 402,994.11 | -82,626.81 | 0.09 |
| 844895102 | SOUTHWEST GAS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,911.000 | 42.596368 | 1,529,678.18 | 58.830000 | 2,112,644.13 | 582,965.95 | 0.46 |
| | | Base | | 42.596368 | 1,529,678.18 | 58.830000 | 2,112,644.13 | 582,965.95 | 0.46 |
| 847215100 | SPARTANNASH CO COMMON STOCK | | | | | | | | |
| | | Local | 28,498.000 | 21.674522 | 617,680.52 | 20.520000 | 584,778.96 | -32,901.56 | 0.13 |
| | | Base | | 21.674522 | 617,680.52 | 20.520000 | 584,778.96 | -32,901.56 | 0.13 |
| 84763A108 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 44,920.000 | 10.093867 | 453,416.49 | 4.960000 | 222,803.20 | -230,613.29 | 0.05 |
| | | Base | | 10.093867 | 453,416.49 | 4.960000 | 222,803.20 | -230,613.29 | 0.05 |
| 84863T106 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,919.000 | 14.867323 | 236,672.91 | 18.010000 | 286,701.19 | 50,028.28 | 0.06 |
| | | Base | | 14.867323 | 236,672.91 | 18.010000 | 286,701.19 | 50,028.28 | 0.06 |
| 85254C305 | STAGE STORES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,272.000 | 17.354098 | 421,218.67 | 8.300000 | 201,457.60 | -219,761.07 | 0.04 |
| | | Base | | 17.354098 | 421,218.67 | 8.300000 | 201,457.60 | -219,761.07 | 0.04 |
| 852857200 | STAMPS.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,325.000 | 30.091878 | 340,790.52 | 93.820000 | 1,062,511.50 | 721,720.98 | 0.23 |
| | | Base | | 30.091878 | 340,790.52 | 93.820000 | 1,062,511.50 | 721,720.98 | 0.23 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2. | | | | | | | | |
| | | Local | 14,946.000 | 20.140818 | 301,024.67 | 37.310000 | 557,635.26 | 256,610.59 | 0.12 |
| | | Base | | 20.140818 | 301,024.67 | 37.310000 | 557,635.26 | 256,610.59 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 9,681.000 | 42.769699 | 414,053.46 | 72.220000 | 699,161.82 | 285,108.36 | 0.15 |
| | | Base | | 42.769699 | 414,053.46 | 72.220000 | 699,161.82 | 285,108.36 | 0.15 |
| 858375108 | STEIN MART INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,159.000 | 9.213434 | 204,160.49 | 7.360000 | 163,090.24 | -41,070.25 | 0.04 |
| | | Base | | 9.213434 | 204,160.49 | 7.360000 | 163,090.24 | -41,070.25 | 0.04 |
| 858586100 | STEPAN CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,836.000 | 42.630706 | 589,838.45 | 44.960000 | 622,066.56 | 32,228.11 | 0.13 |
| | | Base | | 42.630706 | 589,838.45 | 44.960000 | 622,066.56 | 32,228.11 | 0.13 |
| 85917A100 | STERLING BANCORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 90,478.000 | 11.960320 | 1,082,145.83 | 15.710000 | 1,421,409.38 | 339,263.55 | 0.31 |
| | | Base | | 11.960320 | 1,082,145.83 | 15.710000 | 1,421,409.38 | 339,263.55 | 0.31 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1. | | | | | | | | |
| | | Local | 16,855.000 | 18.856031 | 317,818.40 | 35.460000 | 597,678.30 | 279,859.90 | 0.13 |
| | | Base | | 18.856031 | 317,818.40 | 35.460000 | 597,678.30 | 279,859.90 | 0.13 |
| 86074Q102 | STILLWATER MINING CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 91,717.000 | 12.352674 | 1,132,950.18 | 6.550000 | 600,746.35 | -532,203.83 | 0.13 |
| | | Base | | 12.352674 | 1,132,950.18 | 6.550000 | 600,746.35 | -532,203.83 | 0.13 |
| 861642106 | STONE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,278.000 | 27.779892 | 1,202,258.16 | 3.080000 | 133,296.24 | -1,068,961.92 | 0.03 |
| | | Base | | 27.779892 | 1,202,258.16 | 3.080000 | 133,296.24 | -1,068,961.92 | 0.03 |
| 863236105 | STRAYER EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,359.000 | 42.929984 | 358,851.74 | 53.390000 | 446,287.01 | 87,435.27 | 0.10 |
| | | Base | | 42.929984 | 358,851.74 | 53.390000 | 446,287.01 | 87,435.27 | 0.10 |
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,176.000 | 34.191024 | 484,691.96 | 58.850000 | 834,257.60 | 349,565.64 | 0.18 |
| | | Base | | 34.191024 | 484,691.96 | 58.850000 | 834,257.60 | 349,565.64 | 0.18 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | | |
| | | Local | 65,743.000 | 13.389460 | 880,263.28 | 10.150000 | 667,291.45 | -212,971.83 | 0.14 |
| | | Base | | 13.389460 | 880,263.28 | 10.150000 | 667,291.45 | -212,971.83 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,505.000 | 14.054686 | 681,722.54 | 3.780000 | 183,348.90 | -498,373.64 | 0.04 |
| | | Base | | 14.054686 | 681,722.54 | 3.780000 | 183,348.90 | -498,373.64 | 0.04 |
| 86800U104 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,737.000 | 18.420895 | 510,940.37 | 29.780000 | 826,007.86 | 315,067.49 | 0.18 |
| | | Base | | 18.420895 | 510,940.37 | 29.780000 | 826,007.86 | 315,067.49 | 0.18 |
| 868168105 | SUPERIOR INDUSTRIES INTL COMMON STOCK | | | | | | | | |
| | | Local | 17,538.000 | 19.753547 | 346,437.71 | 18.410000 | 322,874.58 | -23,563.13 | 0.07 |
| | | Base | | 19.753547 | 346,437.71 | 18.410000 | 322,874.58 | -23,563.13 | 0.07 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,959.000 | 16.366167 | 424,849.33 | 11.340000 | 294,375.06 | -130,474.27 | 0.06 |
| | | Base | | 16.366167 | 424,849.33 | 11.340000 | 294,375.06 | -130,474.27 | 0.06 |
| 868873100 | SURMODICS INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 9,812.000 | 15.772984 | 154,764.52 | 19.950000 | 195,749.40 | 40,984.88 | 0.04 |
| | | Base | | 15.772984 | 154,764.52 | 19.950000 | 195,749.40 | 40,984.88 | 0.04 |
| 871237103 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,496.000 | 18.550908 | 547,177.57 | 29.440000 | 868,362.24 | 321,184.67 | 0.19 |
| | | Base | | 18.550908 | 547,177.57 | 29.440000 | 868,362.24 | 321,184.67 | 0.19 |
| 87157B103 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 30,102.000 | 34.382150 | 1,034,971.49 | 30.640000 | 922,325.28 | -112,646.21 | 0.20 |
| | | Base | | 34.382150 | 1,034,971.49 | 30.640000 | 922,325.28 | -112,646.21 | 0.20 |
| 87164P103 | SYNERGY RESOURCES CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 75,553.000 | 11.411704 | 862,188.44 | 6.340000 | 479,006.02 | -383,182.42 | 0.10 |
| | | Base | | 11.411704 | 862,188.44 | 6.340000 | 479,006.02 | -383,182.42 | 0.10 |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 48,844.000 | 11.784794 | 575,616.49 | 5.830000 | 284,760.52 | -290,855.97 | 0.06 |
| | | Base | | 11.784794 | 575,616.49 | 5.830000 | 284,760.52 | -290,855.97 | 0.06 |
| 87403A107 | TAILORED BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,656.000 | 34.525488 | 1,265,566.30 | 13.710000 | 502,553.76 | -763,012.54 | 0.11 |
| | | Base | | 34.525488 | 1,265,566.30 | 13.710000 | 502,553.76 | -763,012.54 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 874054109 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | | | | | | | | |
| | | 64,145.000 | Local | 17.307452 | 1,110,186.53 | 34.700000 | 2,225,831.50 | 1,115,644.97 | 0.48 |
| | | | Base | 17.307452 | 1,110,186.53 | 34.700000 | 2,225,831.50 | 1,115,644.97 | 0.48 |
| 87482X101 | TALMER BANCORP INC CL A COMMON STOCK USD1.0 | | | | | | | | |
| | | 47,618.000 | Local | 15.156720 | 721,732.69 | 16.060000 | 764,745.08 | 43,012.39 | 0.17 |
| | | | Base | 15.156720 | 721,732.69 | 16.060000 | 764,745.08 | 43,012.39 | 0.17 |
| 87582Y108 | TANGOE INC/CT COMMON STOCK USD.0001 | | | | | | | | |
| | | 28,395.000 | Local | 14.769246 | 419,372.73 | 8.370000 | 237,666.15 | -181,706.58 | 0.05 |
| | | | Base | 14.769246 | 419,372.73 | 8.370000 | 237,666.15 | -181,706.58 | 0.05 |
| 87651B104 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | 40,662.000 | Local | 19.090091 | 776,241.28 | 15.390000 | 625,788.18 | -150,453.10 | 0.14 |
| | | | Base | 19.090091 | 776,241.28 | 15.390000 | 625,788.18 | -150,453.10 | 0.14 |
| 879939106 | TELETECH HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,473.000 | Local | 19.620122 | 244,721.78 | 26.710000 | 333,153.83 | 88,432.05 | 0.07 |
| | | | Base | 19.620122 | 244,721.78 | 26.710000 | 333,153.83 | 88,432.05 | 0.07 |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | | |
| | | 13,521.000 | Local | 43.751034 | 591,557.73 | 54.110000 | 731,621.31 | 140,063.58 | 0.16 |
| | | | Base | 43.751034 | 591,557.73 | 54.110000 | 731,621.31 | 140,063.58 | 0.16 |
| 88157K101 | TESCO CORP COMMON STOCK | | | | | | | | |
| | | 29,567.000 | Local | 13.300348 | 393,251.39 | 6.800000 | 201,055.60 | -192,195.79 | 0.04 |
| | | | Base | 13.300348 | 393,251.39 | 6.800000 | 201,055.60 | -192,195.79 | 0.04 |
| 88162F105 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 60,816.000 | Local | 10.787313 | 656,041.23 | 6.190000 | 376,451.04 | -279,590.19 | 0.08 |
| | | | Base | 10.787313 | 656,041.23 | 6.190000 | 376,451.04 | -279,590.19 | 0.08 |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | | |
| | | 44,744.000 | Local | 23.566220 | 1,054,446.94 | 26.490000 | 1,185,268.56 | 130,821.62 | 0.26 |
| | | | Base | 23.566220 | 1,054,446.94 | 26.490000 | 1,185,268.56 | 130,821.62 | 0.26 |
| 88164L100 | TESSERA TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | 36,364.000 | Local | 19.416835 | 706,073.78 | 28.820000 | 1,048,010.48 | 341,936.70 | 0.23 |
| | | | Base | 19.416835 | 706,073.78 | 28.820000 | 1,048,010.48 | 341,936.70 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,751.000 | 36.286736 | 1,261,000.36 | 35.700000 | 1,240,610.70 | -20,389.66 | 0.27 |
| | | Base | | 36.286736 | 1,261,000.36 | 35.700000 | 1,240,610.70 | -20,389.66 | 0.27 |
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,853.000 | 19.698948 | 942,653.75 | 36.830000 | 1,762,425.99 | 819,772.24 | 0.38 |
| | | Base | | 19.698948 | 942,653.75 | 36.830000 | 1,762,425.99 | 819,772.24 | 0.38 |
| 886423102 | TIDEWATER INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 35,603.000 | 19.235757 | 684,850.65 | 5.310000 | 189,051.93 | -495,798.72 | 0.04 |
| | | Base | | 19.235757 | 684,850.65 | 5.310000 | 189,051.93 | -495,798.72 | 0.04 |
| 887399103 | TIMKENSTEEL CORP COMMON STOCK | | | | | | | | |
| | | Local | 28,809.000 | 18.429318 | 530,930.21 | 9.010000 | 259,569.09 | -271,361.12 | 0.06 |
| | | Base | | 18.429318 | 530,930.21 | 9.010000 | 259,569.09 | -271,361.12 | 0.06 |
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | | Local | 33,050.000 | 23.291489 | 769,783.72 | 3.000000 | 99,150.00 | -670,633.72 | 0.02 |
| | | Base | | 23.291489 | 769,783.72 | 3.000000 | 99,150.00 | -670,633.72 | 0.02 |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 9,262.000 | 42.281930 | 391,615.24 | 56.020000 | 518,857.24 | 127,242.00 | 0.11 |
| | | Base | | 42.281930 | 391,615.24 | 56.020000 | 518,857.24 | 127,242.00 | 0.11 |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | | |
| | | Local | 28,564.000 | 28.883348 | 825,023.95 | 26.780000 | 764,943.92 | -60,080.03 | 0.17 |
| | | Base | | 28.883348 | 825,023.95 | 26.780000 | 764,943.92 | -60,080.03 | 0.17 |
| 894650100 | TREDEGAR CORP COMMON STOCK | | | | | | | | |
| | | Local | 18,827.000 | 19.773601 | 372,277.58 | 13.130000 | 247,198.51 | -125,079.07 | 0.05 |
| | | Base | | 19.773601 | 372,277.58 | 13.130000 | 247,198.51 | -125,079.07 | 0.05 |
| 89785X101 | TRUEBLUE INC COMMON STOCK | | | | | | | | |
| | | Local | 31,813.000 | 17.222407 | 547,896.44 | 22.840000 | 726,608.92 | 178,712.48 | 0.16 |
| | | Base | | 17.222407 | 547,896.44 | 22.840000 | 726,608.92 | 178,712.48 | 0.16 |
| 898349105 | TRUSTCO BANK CORP NY COMMON STOCK USD1. | | | | | | | | |
| | | Local | 72,088.000 | 5.507227 | 397,005.01 | 5.500000 | 396,484.00 | -521.01 | 0.09 |
| | | Base | | 5.507227 | 397,005.01 | 5.500000 | 396,484.00 | -521.01 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 899035505 | TUESDAY MORNING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,600.000 | 8.149498 | 273,823.12 | 5.570000 | 187,152.00 | -86,671.12 | 0.04 |
| | | Base | | 8.149498 | 273,823.12 | 5.570000 | 187,152.00 | -86,671.12 | 0.04 |
| 89969Q104 | TUMI HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,707.000 | 17.684814 | 755,265.35 | 17.290000 | 738,404.03 | -16,861.32 | 0.16 |
| | | Base | | 17.684814 | 755,265.35 | 17.290000 | 738,404.03 | -16,861.32 | 0.16 |
| 902104108 | II VI INC COMMON STOCK | | | | | | | | |
| | | Local | 39,856.000 | 21.504843 | 857,097.04 | 20.800000 | 829,004.80 | -28,092.24 | 0.18 |
| | | Base | | 21.504843 | 857,097.04 | 20.800000 | 829,004.80 | -28,092.24 | 0.18 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 31,762.000 | 45.091204 | 1,432,186.82 | 46.900000 | 1,489,637.80 | 57,450.98 | 0.32 |
| | | Base | | 45.091204 | 1,432,186.82 | 46.900000 | 1,489,637.80 | 57,450.98 | 0.32 |
| 90333L201 | US CONCRETE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,126.000 | 42.610101 | 431,469.88 | 45.480000 | 460,530.48 | 29,060.60 | 0.10 |
| | | Base | | 42.610101 | 431,469.88 | 45.480000 | 460,530.48 | 29,060.60 | 0.10 |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,415.000 | 49.334917 | 464,488.24 | 51.150000 | 481,577.25 | 17,089.01 | 0.10 |
| | | Base | | 49.334917 | 464,488.24 | 51.150000 | 481,577.25 | 17,089.01 | 0.10 |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,466.000 | 32.989489 | 1,334,952.68 | 18.650000 | 754,690.90 | -580,261.78 | 0.16 |
| | | Base | | 32.989489 | 1,334,952.68 | 18.650000 | 754,690.90 | -580,261.78 | 0.16 |
| 904034105 | ULTRATECH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,036.000 | 25.958834 | 520,111.20 | 20.170000 | 404,126.12 | -115,985.08 | 0.09 |
| | | Base | | 25.958834 | 520,111.20 | 20.170000 | 404,126.12 | -115,985.08 | 0.09 |
| 904677200 | UNIFI INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,338.000 | 29.867157 | 338,633.83 | 23.870000 | 270,638.06 | -67,995.77 | 0.06 |
| | | Base | | 29.867157 | 338,633.83 | 23.870000 | 270,638.06 | -67,995.77 | 0.06 |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,563.000 | 66.249310 | 766,040.77 | 105.300000 | 1,217,583.90 | 451,543.13 | 0.26 |
| | | Base | | 66.249310 | 766,040.77 | 105.300000 | 1,217,583.90 | 451,543.13 | 0.26 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 909218109 | UNIT CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 38,215.000 | 24.648575 | 941,945.30 | 10.430000 | 398,582.45 | -543,362.85 | 0.09 |
| | | Base | | 24.648575 | 941,945.30 | 10.430000 | 398,582.45 | -543,362.85 | 0.09 |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1. | | | | | | | | |
| | | Local | 44,070.000 | 13.564147 | 597,771.95 | 18.060000 | 795,904.20 | 198,132.25 | 0.17 |
| | | Base | | 13.564147 | 597,771.95 | 18.060000 | 795,904.20 | 198,132.25 | 0.17 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 49,068.000 | 27.872124 | 1,367,629.39 | 33.580000 | 1,647,703.44 | 280,074.05 | 0.36 |
| | | Base | | 27.872124 | 1,367,629.39 | 33.580000 | 1,647,703.44 | 280,074.05 | 0.36 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,967.000 | 21.688072 | 346,293.45 | 38.630000 | 616,805.21 | 270,511.76 | 0.13 |
| | | Base | | 21.688072 | 346,293.45 | 38.630000 | 616,805.21 | 270,511.76 | 0.13 |
| 910710102 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,544.000 | 23.432698 | 317,372.46 | 15.530000 | 210,338.32 | -107,034.14 | 0.05 |
| | | Base | | 23.432698 | 317,372.46 | 15.530000 | 210,338.32 | -107,034.14 | 0.05 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | | |
| | | Local | 17,220.000 | 45.019455 | 775,235.02 | 54.730000 | 942,450.60 | 167,215.58 | 0.20 |
| | | Base | | 45.019455 | 775,235.02 | 54.730000 | 942,450.60 | 167,215.58 | 0.20 |
| 913483103 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,991.000 | 28.244401 | 310,434.21 | 50.150000 | 551,198.65 | 240,764.44 | 0.12 |
| | | Base | | 28.244401 | 310,434.21 | 50.150000 | 551,198.65 | 240,764.44 | 0.12 |
| 913543104 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | | | | | | | | |
| | | Local | 15,261.000 | 35.341326 | 539,343.97 | 68.890000 | 1,051,330.29 | 511,986.32 | 0.23 |
| | | Base | | 35.341326 | 539,343.97 | 68.890000 | 1,051,330.29 | 511,986.32 | 0.23 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | | |
| | | Local | 9,293.000 | 41.875425 | 389,148.32 | 50.830000 | 472,363.19 | 83,214.87 | 0.10 |
| | | Base | | 41.875425 | 389,148.32 | 50.830000 | 472,363.19 | 83,214.87 | 0.10 |
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,557.000 | 15.874789 | 389,837.20 | 18.740000 | 460,198.18 | 70,360.98 | 0.10 |
| | | Base | | 15.874789 | 389,837.20 | 18.740000 | 460,198.18 | 70,360.98 | 0.10 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 913915104 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,981.000 | 14.699408 | 234,911.24 | 3.830000 | 61,207.23 | -173,704.01 | 0.01 |
| | | Base | | 14.699408 | 234,911.24 | 3.830000 | 61,207.23 | -173,704.01 | 0.01 |
| 917286205 | URSTADT BIDDLE CLASS A REIT USD.01 | | | | | | | | |
| | | Local | 20,103.000 | 19.162151 | 385,216.73 | 20.300000 | 408,090.90 | 22,874.17 | 0.09 |
| | | Base | | 19.162151 | 385,216.73 | 20.300000 | 408,090.90 | 22,874.17 | 0.09 |
| 91732J102 | US ECOLOGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,475.000 | 47.124490 | 776,375.97 | 33.970000 | 559,655.75 | -216,720.22 | 0.12 |
| | | Base | | 47.124490 | 776,375.97 | 33.970000 | 559,655.75 | -216,720.22 | 0.12 |
| 91829F104 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,133.000 | 8.359609 | 126,505.96 | 4.290000 | 64,920.57 | -61,585.39 | 0.01 |
| | | Base | | 8.359609 | 126,505.96 | 4.290000 | 64,920.57 | -61,585.39 | 0.01 |
| 92230Y104 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,506.000 | 12.300615 | 276,837.64 | 15.500000 | 348,843.00 | 72,005.36 | 0.08 |
| | | Base | | 12.300615 | 276,837.64 | 15.500000 | 348,843.00 | 72,005.36 | 0.08 |
| 92231M109 | VASCULAR SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,147.000 | 29.706128 | 390,546.46 | 27.360000 | 359,701.92 | -30,844.54 | 0.08 |
| | | Base | | 29.706128 | 390,546.46 | 27.360000 | 359,701.92 | -30,844.54 | 0.08 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,036.000 | 37.212270 | 1,154,920.01 | 18.640000 | 578,511.04 | -576,408.97 | 0.13 |
| | | Base | | 37.212270 | 1,154,920.01 | 18.640000 | 578,511.04 | -576,408.97 | 0.13 |
| 923454102 | VERITIV CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,185.000 | 40.437269 | 250,104.51 | 30.850000 | 190,807.25 | -59,297.26 | 0.04 |
| | | Base | | 40.437269 | 250,104.51 | 30.850000 | 190,807.25 | -59,297.26 | 0.04 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 15,264.000 | 22.350516 | 341,158.28 | 29.470000 | 449,830.08 | 108,671.80 | 0.10 |
| | | Base | | 22.350516 | 341,158.28 | 29.470000 | 449,830.08 | 108,671.80 | 0.10 |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 33,744.000 | 46.225255 | 1,559,824.99 | 62.500000 | 2,109,000.00 | 549,175.01 | 0.46 |
| | | Base | | 46.225255 | 1,559,824.99 | 62.500000 | 2,109,000.00 | 549,175.01 | 0.46 |

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|---|---|---|---|---|---|---|---|---|---|
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 175,913.000 | 6.285295 | 1,105,665.07 | 5.000000 | 879,565.00 | -226,100.07 | 0.19 |
| | | Base | | 6.285295 | 1,105,665.07 | 5.000000 | 879,565.00 | -226,100.07 | 0.19 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,500.000 | 12.003934 | 150,049.17 | 8.400000 | 105,000.00 | -45,049.17 | 0.02 |
| | | Base | | 12.003934 | 150,049.17 | 8.400000 | 105,000.00 | -45,049.17 | 0.02 |
| 92827P102 | VIRTUSA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,554.000 | 23.902973 | 491,301.71 | 44.720000 | 919,174.88 | 427,873.17 | 0.20 |
| | | Base | | 23.902973 | 491,301.71 | 44.720000 | 919,174.88 | 427,873.17 | 0.20 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,125.000 | 107.529538 | 551,088.88 | 88.000000 | 451,000.00 | -100,088.88 | 0.10 |
| | | Base | | 107.529538 | 551,088.88 | 88.000000 | 451,000.00 | -100,088.88 | 0.10 |
| 92849E101 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,074.000 | 42.220196 | 931,968.60 | 30.430000 | 671,711.82 | -260,256.78 | 0.15 |
| | | Base | | 42.220196 | 931,968.60 | 30.430000 | 671,711.82 | -260,256.78 | 0.15 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,133.000 | 49.071095 | 497,237.41 | 103.300000 | 1,046,738.90 | 549,501.49 | 0.23 |
| | | Base | | 49.071095 | 497,237.41 | 103.300000 | 1,046,738.90 | 549,501.49 | 0.23 |
| 930427109 | WAGEWORKS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,245.000 | 40.202363 | 1,095,313.39 | 44.740000 | 1,218,941.30 | 123,627.91 | 0.26 |
| | | Base | | 40.202363 | 1,095,313.39 | 44.740000 | 1,218,941.30 | 123,627.91 | 0.26 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | | |
| | | Local | 20,389.000 | 19.539191 | 398,384.56 | 23.960000 | 488,520.44 | 90,135.88 | 0.11 |
| | | Base | | 19.539191 | 398,384.56 | 23.960000 | 488,520.44 | 90,135.88 | 0.11 |
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 21,326.000 | 39.137716 | 834,650.93 | 49.270000 | 1,050,732.02 | 216,081.09 | 0.23 |
| | | Base | | 39.137716 | 834,650.93 | 49.270000 | 1,050,732.02 | 216,081.09 | 0.23 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | | |
| | | Local | 19,351.000 | 46.733065 | 904,331.54 | 43.670000 | 845,058.17 | -59,273.37 | 0.18 |
| | | Base | | 46.733065 | 904,331.54 | 43.670000 | 845,058.17 | -59,273.37 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 97186T108 | WILSHIRE BANCORP INC COMMON STOCK | | | | | | | | |
| | | Local | 53,622.000 | 5.592027 | 299,855.69 | 10.590000 | 567,856.98 | 268,001.29 | 0.12 |
| | | Base | | 5.592027 | 299,855.69 | 10.590000 | 567,856.98 | 268,001.29 | 0.12 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 20,453.000 | 12.698962 | 259,731.87 | 17.610000 | 360,177.33 | 100,445.46 | 0.08 |
| | | Base | | 12.698962 | 259,731.87 | 17.610000 | 360,177.33 | 100,445.46 | 0.08 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 36,663.000 | 37.588747 | 1,378,116.23 | 42.090000 | 1,543,145.67 | 165,029.44 | 0.33 |
| | | Base | | 37.588747 | 1,378,116.23 | 42.090000 | 1,543,145.67 | 165,029.44 | 0.33 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 77,992.000 | 20.882174 | 1,628,642.50 | 16.910000 | 1,318,844.72 | -309,797.78 | 0.29 |
| | | Base | | 20.882174 | 1,628,642.50 | 16.910000 | 1,318,844.72 | -309,797.78 | 0.29 |
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | | |
| | | Local | 6,423.000 | 65.542698 | 420,980.75 | 28.940000 | 185,881.62 | -235,099.13 | 0.04 |
| | | Base | | 65.542698 | 420,980.75 | 28.940000 | 185,881.62 | -235,099.13 | 0.04 |
| 98156Q108 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,909.000 | 16.022200 | 415,119.18 | 17.900000 | 463,771.10 | 48,651.92 | 0.10 |
| | | Base | | 16.022200 | 415,119.18 | 17.900000 | 463,771.10 | 48,651.92 | 0.10 |
| 983772104 | XO GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,914.000 | 10.406736 | 186,426.27 | 14.900000 | 266,918.60 | 80,492.33 | 0.06 |
| | | Base | | 10.406736 | 186,426.27 | 14.900000 | 266,918.60 | 80,492.33 | 0.06 |
| 989817101 | ZUMIEZ INC COMMON STOCK | | | | | | | | |
| | | Local | 15,159.000 | 25.792098 | 390,982.42 | 18.110000 | 274,529.49 | -116,452.93 | 0.06 |
| | | Base | | 25.792098 | 390,982.42 | 18.110000 | 274,529.49 | -116,452.93 | 0.06 |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,056.000 | 20.210351 | 465,969.85 | 24.910000 | 574,324.96 | 108,355.11 | 0.12 |
| | | Base | | 20.210351 | 465,969.85 | 24.910000 | 574,324.96 | 108,355.11 | 0.12 |
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 21,300.000 | 41.018135 | 873,686.28 | 89.370000 | 1,903,581.00 | 1,029,894.72 | 0.41 |
| | | Base | | 41.018135 | 873,686.28 | 89.370000 | 1,903,581.00 | 1,029,894.72 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 18,948,600.474 | Local | | 414,783,861.02 | | 455,591,730.13 | 40,807,869.11 | 98.53 |
| | | | Base | | 414,783,861.02 | | 455,591,730.13 | 40,807,869.11 | 98.53 |
| **EQUITY Total** | | | | | | | | | |
| | | 18,948,600.474 | Base | | 414,783,861.02 | | 455,591,730.13 | 40,807,869.11 | 98.53 |

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# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 25,726,807.014 | Base | 421,562,067.56 | | 462,369,936.67 | 40,807,869.11 | 100.00 |

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Books Open

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 13,838,851.990 | 1.000000 | 13,838,851.99 | 1.000000 | 13,838,851.99 | 0.00 | 0.73 |
| | | Base | | 1.000000 | 13,838,851.99 | 1.000000 | 13,838,851.99 | 0.00 | 0.73 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 13,838,851.990 | | 13,838,851.99 | | 13,838,851.99 | 0.00 | 0.73 |
| | | Base | | | 13,838,851.99 | | 13,838,851.99 | 0.00 | 0.73 |
| **CASH Total** | | | | | | | | | |
| | | Base | 13,838,851.990 | | 13,838,851.99 | | 13,838,851.99 | 0.00 | 0.73 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 21684BP65 | COOPERATIEVE CENTRALE | | | | | 1.0031 | 25 Sep 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.921600 | 4,996,080.00 | -3,920.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.921600 | 4,996,080.00 | -3,920.00 | 0.26 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 5,000,000.000 | | 5,000,000.00 | | 4,996,080.00 | -3,920.00 | 0.26 |
| | | Base | | | 5,000,000.00 | | 4,996,080.00 | -3,920.00 | 0.26 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 5,000,000.000 | | 5,000,000.00 | | 4,996,080.00 | -3,920.00 | 0.26 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | Local | 638,823.270 | 1.000000 | 638,823.27 | 1.000000 | 638,823.27 | 0.00 | 0.03 |
| | | Base | | 1.000000 | 638,823.27 | 1.000000 | 638,823.27 | 0.00 | 0.03 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 638,823.270 | | 638,823.27 | | 638,823.27 | 0.00 | 0.03 |
| | | Base | | | 638,823.27 | | 638,823.27 | 0.00 | 0.03 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 638,823.270 | | 638,823.27 | | 638,823.27 | 0.00 | 0.03 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001055AJ1 | AFLAC INC SR UNSECURED 02/22 4 | | | | | 4.0 | 15 Feb 2022 | | |
| | | Local | 5,000,000.000 | 99.891510 | 4,994,575.49 | 107.264600 | 5,363,230.00 | 368,654.51 | 0.28 |
| | | Base | | 99.891510 | 4,994,575.49 | 107.264600 | 5,363,230.00 | 368,654.51 | 0.28 |
| 00206RAG7 | AT+T INC SR UNSECURED 01/38 6.3 | | | | | 6.3 | 15 Jan 2038 | | |
| | | Local | 5,000,000.000 | 99.678438 | 4,983,921.91 | 107.210100 | 5,360,505.00 | 376,583.09 | 0.28 |
| | | Base | | 99.678438 | 4,983,921.91 | 107.210100 | 5,360,505.00 | 376,583.09 | 0.28 |
| 002824AU4 | ABBOTT LABORATORIES SR UNSECURED 04/19 5.125 | | | | | 5.125 | 01 Apr 2019 | | |
| | | Local | 3,973,000.000 | 99.907636 | 3,969,330.38 | 110.136600 | 4,375,727.12 | 406,396.74 | 0.23 |
| | | Base | | 99.907636 | 3,969,330.38 | 110.136600 | 4,375,727.12 | 406,396.74 | 0.23 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | | 8.15 | 19 Mar 2038 | | |
| | | Local | 5,000,000.000 | 99.729253 | 4,986,462.65 | 144.479500 | 7,223,975.00 | 2,237,512.35 | 0.38 |
| | | Base | | 99.729253 | 4,986,462.65 | 144.479500 | 7,223,975.00 | 2,237,512.35 | 0.38 |
| 0258M0DL0 | AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR | | | | | 1.0825 | 18 Mar 2019 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 98.827100 | 6,917,897.00 | -82,103.00 | 0.36 |
| | | Base | | 100.000000 | 7,000,000.00 | 98.827100 | 6,917,897.00 | -82,103.00 | 0.36 |
| 026351AZ9 | AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625 | | | | | 6.625 | 15 Feb 2029 | | |
| | | Local | 3,000,000.000 | 99.920840 | 2,997,625.21 | 117.758500 | 3,532,755.00 | 535,129.79 | 0.19 |
| | | Base | | 99.920840 | 2,997,625.21 | 117.758500 | 3,532,755.00 | 535,129.79 | 0.19 |
| 026874CU9 | AMERICAN INTL GROUP SR UNSECURED 06/22 4.875 | | | | | 4.875 | 01 Jun 2022 | | |
| | | Local | 5,000,000.000 | 108.967444 | 5,448,372.22 | 106.659300 | 5,332,965.00 | -115,407.22 | 0.28 |
| | | Base | | 108.967444 | 5,448,372.22 | 106.659300 | 5,332,965.00 | -115,407.22 | 0.28 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 0.7289 | 01 Feb 2019 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 98.367300 | 6,885,711.00 | -114,289.00 | 0.36 |
| | | Base | | 100.000000 | 7,000,000.00 | 98.367300 | 6,885,711.00 | -114,289.00 | 0.36 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 0.6591 | 06 May 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.954900 | 9,895,490.00 | -104,510.00 | 0.52 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.954900 | 9,895,490.00 | -104,510.00 | 0.52 |
| 05531FAR4 | BB+T CORPORATION SR UNSECURED 02/19 VAR | | | | | 0.9889 | 01 Feb 2019 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 98.864100 | 6,920,487.00 | -79,513.00 | 0.36 |
| | | Base | | 100.000000 | 7,000,000.00 | 98.864100 | 6,920,487.00 | -79,513.00 | 0.36 |
| 060505CN2 | BANK OF AMERICA CORP SUBORDINATED 08/16 VAR | | | | | 0.6916 | 15 Aug 2016 | | |
| | | Local | 5,000,000.000 | 99.776151 | 4,988,807.53 | 99.746900 | 4,987,345.00 | -1,462.53 | 0.26 |
| | | Base | | 99.776151 | 4,988,807.53 | 99.746900 | 4,987,345.00 | -1,462.53 | 0.26 |
| 06051GEA3 | BANK OF AMERICA CORP SR UNSECURED 08/16 6.5 | | | | | 6.5 | 01 Aug 2016 | | |
| | | Local | 5,000,000.000 | 102.547803 | 5,127,390.13 | 102.599500 | 5,129,975.00 | 2,584.87 | 0.27 |
| | | Base | | 102.547803 | 5,127,390.13 | 102.599500 | 5,129,975.00 | 2,584.87 | 0.27 |
| 06406HCK3 | BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR | | | | | 0.892 | 06 Mar 2018 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 99.990900 | 6,999,363.00 | -637.00 | 0.37 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.990900 | 6,999,363.00 | -637.00 | 0.37 |
| 06406HDE6 | BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR | | | | | 1.2336 | 17 Aug 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.164300 | 3,004,929.00 | 4,929.00 | 0.16 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.164300 | 3,004,929.00 | 4,929.00 | 0.16 |
| 084664BS9 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6 | | | | | 1.6 | 15 May 2017 | | |
| | | Local | 5,000,000.000 | 99.980298 | 4,999,014.91 | 100.813000 | 5,040,650.00 | 41,635.09 | 0.27 |
| | | Base | | 99.980298 | 4,999,014.91 | 100.813000 | 5,040,650.00 | 41,635.09 | 0.27 |
| 111320AF4 | BROADCOM CORP SR UNSECURED 08/22 2.5 | | | | | 2.5 | 15 Aug 2022 | | |
| | | Local | 8,365,000.000 | 98.364719 | 8,228,208.75 | 102.253900 | 8,553,538.74 | 325,329.99 | 0.45 |
| | | Base | | 98.364719 | 8,228,208.75 | 102.253900 | 8,553,538.74 | 325,329.99 | 0.45 |
| 12527EAD0 | CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A | | | | | 4.9613 | 15 Apr 2044 | | |
| | | Local | 4,153,000.000 | 110.614410 | 4,593,816.46 | 110.637110 | 4,594,759.18 | 942.72 | 0.24 |
| Original Face: | | Base | 4,153,000.000 | 110.614410 | 4,593,816.46 | 110.637110 | 4,594,759.18 | 942.72 | 0.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 12591VAE1 | COMM MORTGAGE TRUST COMM 2014 CR16 A4 | | | | | 4.051 | 10 Apr 2047 | | |
| | | Local | 5,000,000.000 | 102.794387 | 5,139,719.36 | 106.985520 | 5,349,276.00 | 209,556.64 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 102.794387 | 5,139,719.36 | 106.985520 | 5,349,276.00 | 209,556.64 | 0.28 |
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | | 3.59 | 10 Nov 2047 | | |
| | | Local | 3,300,000.000 | 102.587981 | 3,385,403.38 | 103.334010 | 3,410,022.33 | 24,618.95 | 0.18 |
| Original Face: | | Base | 3,300,000.000 | 102.587981 | 3,385,403.38 | 103.334010 | 3,410,022.33 | 24,618.95 | 0.18 |
| 12592XAY2 | COMM MORTGAGE TRUST COMM 2015 CR22 A1 | | | | | 1.569 | 10 Mar 2048 | | |
| | | Local | 5,190,929.280 | 99.998480 | 5,190,850.36 | 99.694280 | 5,175,059.57 | -15,790.79 | 0.27 |
| Original Face: | | Base | 5,900,000.000 | 99.998480 | 5,190,850.36 | 99.694280 | 5,175,059.57 | -15,790.79 | 0.27 |
| 12592YAB0 | CNH EQUIPMENT TRUST CNH 2015 B A2A | | | | | 0.84 | 15 Aug 2018 | | |
| | | Local | 9,628,556.270 | 99.995137 | 9,628,087.99 | 99.815180 | 9,610,760.77 | -17,327.22 | 0.51 |
| Original Face: | | Base | 10,000,000.000 | 99.995137 | 9,628,087.99 | 99.815180 | 9,610,760.77 | -17,327.22 | 0.51 |
| 12625UBA0 | COMM MORTGAGE TRUST COMM 2013 CR9 ASB | | | | | 3.834 | 10 Jul 2045 | | |
| | | Local | 5,000,000.000 | 104.866370 | 5,243,318.49 | 105.239810 | 5,261,990.50 | 18,672.01 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 104.866370 | 5,243,318.49 | 105.239810 | 5,261,990.50 | 18,672.01 | 0.28 |
| 12630DAU8 | COMM MORTGAGE TRUST COMM 2014 CR14 A1 | | | | | 1.33 | 10 Feb 2047 | | |
| | | Local | 5,599,904.700 | 100.205784 | 5,611,428.39 | 99.578470 | 5,576,299.42 | -35,128.97 | 0.29 |
| Original Face: | | Base | 9,500,000.000 | 100.205784 | 5,611,428.39 | 99.578470 | 5,576,299.42 | -35,128.97 | 0.29 |
| 12631DAW3 | COMM MORTGAGE TRUST COMM 2014 CR17 A1 | | | | | 1.275 | 10 May 2047 | | |
| | | Local | 3,927,435.500 | 99.998843 | 3,927,390.05 | 99.278890 | 3,899,114.37 | -28,275.68 | 0.21 |
| Original Face: | | Base | 5,250,000.000 | 99.998843 | 3,927,390.05 | 99.278890 | 3,899,114.37 | -28,275.68 | 0.21 |
| 12632QAS2 | COMM MORTGAGE TRUST COMM 2014 CR18 A1 | | | | | 1.442 | 15 Jul 2047 | | |
| | | Local | 1,964,237.150 | 99.998905 | 1,964,215.65 | 99.250650 | 1,949,518.14 | -14,697.51 | 0.10 |
| Original Face: | | Base | 2,500,000.000 | 99.998905 | 1,964,215.65 | 99.250650 | 1,949,518.14 | -14,697.51 | 0.10 |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.25 | 17 Jul 2023 | | |
| | | Local | 4,500,000.000 | 99.962945 | 4,498,332.53 | 101.579210 | 4,571,064.45 | 72,731.92 | 0.24 |
| Original Face: | | Base | 4,500,000.000 | 99.962945 | 4,498,332.53 | 101.579210 | 4,571,064.45 | 72,731.92 | 0.24 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 1.0955 | 17 Jul 2023 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.157640 | 7,011,034.80 | 11,034.80 | 0.37 |
| Original Face: | | Base | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.157640 | 7,011,034.80 | 11,034.80 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| 14042E5W6 | CAPITAL ONE NA SR UNSECURED 08/18 VAR | | | | | 1.5136 | 17 Aug 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.634200 | 5,031,710.00 | 31,710.00 | 0.27 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.634200 | 5,031,710.00 | 31,710.00 | 0.27 |
| 144141DC9 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8 | | | | | 2.8 | 15 May 2022 | | |
| | | Local | 3,000,000.000 | 99.860689 | 2,995,820.67 | 101.462600 | 3,043,878.00 | 48,057.33 | 0.16 |
| | | Base | | 99.860689 | 2,995,820.67 | 101.462600 | 3,043,878.00 | 48,057.33 | 0.16 |
| 166764AU4 | CHEVRON CORP SR UNSECURED 03/22 VAR | | | | | 0.9522 | 03 Mar 2022 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 96.692700 | 3,867,708.00 | -132,292.00 | 0.20 |
| | | Base | | 100.000000 | 4,000,000.00 | 96.692700 | 3,867,708.00 | -132,292.00 | 0.20 |
| 17275RAC6 | CISCO SYSTEMS INC SR UNSECURED 02/16 5.5 | | | | | 5.5 | 22 Feb 2016 | | |
| | | Local | 5,000,000.000 | 100.275430 | 5,013,771.51 | 100.306500 | 5,015,325.00 | 1,553.49 | 0.26 |
| | | Base | | 100.275430 | 5,013,771.51 | 100.306500 | 5,015,325.00 | 1,553.49 | 0.26 |
| 172967GK1 | CITIGROUP INC SUBORDINATED 07/22 4.05 | | | | | 4.05 | 30 Jul 2022 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 101.936900 | 2,038,738.00 | 38,738.00 | 0.11 |
| | | Base | | 100.000000 | 2,000,000.00 | 101.936900 | 2,038,738.00 | 38,738.00 | 0.11 |
| 17322MAS5 | CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1 | | | | | 1.242 | 10 May 2047 | | |
| | | Local | 857,170.790 | 99.438734 | 852,359.78 | 99.304000 | 851,204.88 | -1,154.90 | 0.04 |
| Original Face: | | Base | 1,175,000.000 | 99.438734 | 852,359.78 | 99.304000 | 851,204.88 | -1,154.90 | 0.04 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | | 3.183 | 10 Feb 2048 | | |
| | | Local | 5,000,000.000 | 102.904175 | 5,145,208.77 | 100.331630 | 5,016,581.50 | -128,627.27 | 0.26 |
| Original Face: | | Base | 5,000,000.000 | 102.904175 | 5,145,208.77 | 100.331630 | 5,016,581.50 | -128,627.27 | 0.26 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | | 5.9 | 15 May 2038 | | |
| | | Local | 10,000,000.000 | 99.719418 | 9,971,941.82 | 91.442000 | 9,144,200.00 | -827,741.82 | 0.48 |
| | | Base | | 99.719418 | 9,971,941.82 | 91.442000 | 9,144,200.00 | -827,741.82 | 0.48 |
| 20825CAR5 | CONOCOPHILLIPS COMPANY GUAR 02/19 5.75 | | | | | 5.75 | 01 Feb 2019 | | |
| | | Local | 5,000,000.000 | 99.797586 | 4,989,879.32 | 104.765600 | 5,238,280.00 | 248,400.68 | 0.28 |
| | | Base | | 99.797586 | 4,989,879.32 | 104.765600 | 5,238,280.00 | 248,400.68 | 0.28 |
| 23305XAD3 | DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A | | | | | 4.537 | 10 Jul 2044 | | |
| | | Local | 5,000,000.000 | 112.033869 | 5,601,693.47 | 109.297950 | 5,464,897.50 | -136,795.97 | 0.29 |
| Original Face: | | Base | 5,000,000.000 | 112.033869 | 5,601,693.47 | 109.297950 | 5,464,897.50 | -136,795.97 | 0.29 |

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|---|---|---|---|---|---|---|---|---|---|
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0441 | 03 Aug 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.911200 | 4,995,560.00 | -4,440.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.911200 | 4,995,560.00 | -4,440.00 | 0.26 |
| 24422ERR2 | JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25 | | | | | 2.25 | 17 Apr 2019 | | |
| | | Local | 3,000,000.000 | 99.876541 | 2,996,296.22 | 101.197700 | 3,035,931.00 | 39,634.78 | 0.16 |
| | | Base | | 99.876541 | 2,996,296.22 | 101.197700 | 3,035,931.00 | 39,634.78 | 0.16 |
| 24422ERY7 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7 | | | | | 1.7 | 15 Jan 2020 | | |
| | | Local | 3,000,000.000 | 99.815555 | 2,994,466.66 | 98.490100 | 2,954,703.00 | -39,763.66 | 0.16 |
| | | Base | | 99.815555 | 2,994,466.66 | 98.490100 | 2,954,703.00 | -39,763.66 | 0.16 |
| 25468PDG8 | WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR | | | | | 0.9401 | 08 Jan 2019 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.972000 | 9,997,200.00 | -2,800.00 | 0.53 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.972000 | 9,997,200.00 | -2,800.00 | 0.53 |
| 26441CAF2 | DUKE ENERGY CORP SR UNSECURED 09/21 3.55 | | | | | 3.55 | 15 Sep 2021 | | |
| | | Local | 5,000,000.000 | 99.989607 | 4,999,480.34 | 103.321700 | 5,166,085.00 | 166,604.66 | 0.27 |
| | | Base | | 99.989607 | 4,999,480.34 | 103.321700 | 5,166,085.00 | 166,604.66 | 0.27 |
| 291011AX2 | EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25 | | | | | 5.25 | 15 Oct 2018 | | |
| | | Local | 5,000,000.000 | 99.934624 | 4,996,731.19 | 109.892500 | 5,494,625.00 | 497,893.81 | 0.29 |
| | | Base | | 99.934624 | 4,996,731.19 | 109.892500 | 5,494,625.00 | 497,893.81 | 0.29 |
| 291011BA1 | EMERSON ELECTRIC CO SR UNSECURED 04/19 5 | | | | | 5.0 | 15 Apr 2019 | | |
| | | Local | 5,000,000.000 | 99.697339 | 4,984,866.95 | 110.509000 | 5,525,450.00 | 540,583.05 | 0.29 |
| | | Base | | 99.697339 | 4,984,866.95 | 110.509000 | 5,525,450.00 | 540,583.05 | 0.29 |
| 30261KAN6 | FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A | | | | | 3.68378 | 25 Aug 2045 | | |
| | | Local | 5,695,000.000 | 102.174774 | 5,818,853.39 | 102.559960 | 5,840,789.72 | 21,936.33 | 0.31 |
| | Original Face: | Base | 5,695,000.000 | 102.174774 | 5,818,853.39 | 102.559960 | 5,840,789.72 | 21,936.33 | 0.31 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | | 5.5 | 01 Dec 2032 | | |
| | | Local | 173,330.050 | 100.191115 | 173,661.31 | 111.598374 | 193,433.52 | 19,772.21 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 100.191115 | 173,661.31 | 111.598374 | 193,433.52 | 19,772.21 | 0.01 |
| 31283KZW1 | FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5 | | | | | 4.5 | 01 Dec 2018 | | |
| | | Local | 529,778.700 | 100.000000 | 529,778.70 | 103.677870 | 549,263.27 | 19,484.57 | 0.03 |
| | Original Face: | Base | 15,000,000.000 | 100.000000 | 529,778.70 | 103.677870 | 549,263.27 | 19,484.57 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 3128H7MN9 | FED HM LN PC POOL E99365 FG 09/18 FIXED 5 | | | | | 5.0 | 01 Sep 2018 | | |
| | | Local | 583,280.520 | 100.327494 | 585,190.73 | 103.969766 | 606,435.39 | 21,244.66 | 0.03 |
| Original Face: | | Base | 16,453,008.000 | 100.327494 | 585,190.73 | 103.969766 | 606,435.39 | 21,244.66 | 0.03 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.0 | 15 Aug 2042 | | |
| | | Local | 7,751,283.700 | 105.049466 | 8,142,682.13 | 101.875381 | 7,896,649.80 | -246,032.33 | 0.42 |
| Original Face: | | Base | 10,000,000.000 | 105.049466 | 8,142,682.13 | 101.875381 | 7,896,649.80 | -246,032.33 | 0.42 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | | 4.5 | 01 Feb 2026 | | |
| | | Local | 1,569,822.890 | 103.626587 | 1,626,753.89 | 107.657143 | 1,690,026.47 | 63,272.58 | 0.09 |
| Original Face: | | Base | 5,085,000.000 | 103.626587 | 1,626,753.89 | 107.657143 | 1,690,026.47 | 63,272.58 | 0.09 |
| 3128MDA94 | FED HM LN PC POOL G14332 FG 12/26 FIXED 3 | | | | | 3.0 | 01 Dec 2026 | | |
| | | Local | 5,755,322.080 | 103.106025 | 5,934,083.83 | 104.658616 | 6,023,440.44 | 89,356.61 | 0.32 |
| Original Face: | | Base | 11,186,424.000 | 103.106025 | 5,934,083.83 | 104.658616 | 6,023,440.44 | 89,356.61 | 0.32 |
| 3128MMSX2 | FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5 | | | | | 2.5 | 01 Dec 2029 | | |
| | | Local | 4,572,055.280 | 102.333494 | 4,678,743.92 | 102.358906 | 4,679,905.77 | 1,161.85 | 0.25 |
| Original Face: | | Base | 5,300,000.000 | 102.333494 | 4,678,743.92 | 102.358906 | 4,679,905.77 | 1,161.85 | 0.25 |
| 312905KW1 | FREDDIE MAC FHR 1063 I | | | | | 7.0 | 15 Apr 2021 | | |
| | | Local | 5,476.770 | 99.840052 | 5,468.01 | 103.760320 | 5,682.71 | 214.70 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 99.840052 | 5,468.01 | 103.760320 | 5,682.71 | 214.70 | 0.00 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | | 5.5 | 01 Sep 2039 | | |
| | | Local | 2,783,557.900 | 105.287926 | 2,930,750.37 | 112.825502 | 3,140,563.17 | 209,812.80 | 0.17 |
| Original Face: | | Base | 10,300,000.000 | 105.287926 | 2,930,750.37 | 112.825502 | 3,140,563.17 | 209,812.80 | 0.17 |
| 312966BB9 | FED HM LN PC POOL B13634 FG 04/19 FIXED 5 | | | | | 5.0 | 01 Apr 2019 | | |
| | | Local | 173,689.850 | 99.809419 | 173,358.83 | 104.904881 | 182,209.13 | 8,850.30 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.809419 | 173,358.83 | 104.904881 | 182,209.13 | 8,850.30 | 0.01 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | | 5.0 | 01 Sep 2033 | | |
| | | Local | 1,262,922.780 | 99.541495 | 1,257,132.22 | 111.420006 | 1,407,148.64 | 150,016.42 | 0.07 |
| Original Face: | | Base | 14,598,876.000 | 99.541495 | 1,257,132.22 | 111.420006 | 1,407,148.64 | 150,016.42 | 0.07 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | | 5.0 | 01 Oct 2033 | | |
| | | Local | 1,036,002.040 | 99.531040 | 1,031,143.61 | 111.575439 | 1,155,923.82 | 124,780.21 | 0.06 |
| Original Face: | | Base | 11,774,977.000 | 99.531040 | 1,031,143.61 | 111.575439 | 1,155,923.82 | 124,780.21 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | | 5.0 | 01 Dec 2033 | | |
| | | Local | 453,465.430 | 99.461796 | 451,024.86 | 110.348446 | 500,392.06 | 49,367.20 | 0.03 |
| Original Face: | | Base | 3,598,890.000 | 99.461796 | 451,024.86 | 110.348446 | 500,392.06 | 49,367.20 | 0.03 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | | 5.0 | 01 Dec 2033 | | |
| | | Local | 456,454.000 | 99.568596 | 454,484.84 | 111.178489 | 507,478.66 | 52,993.82 | 0.03 |
| Original Face: | | Base | 6,241,535.000 | 99.568596 | 454,484.84 | 111.178489 | 507,478.66 | 52,993.82 | 0.03 |
| 312970GJ9 | FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5 | | | | | 4.5 | 01 Dec 2019 | | |
| | | Local | 309,826.960 | 99.988697 | 309,791.94 | 103.492546 | 320,647.81 | 10,855.87 | 0.02 |
| Original Face: | | Base | 5,489,657.000 | 99.988697 | 309,791.94 | 103.492546 | 320,647.81 | 10,855.87 | 0.02 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | | 5.5 | 01 Nov 2034 | | |
| | | Local | 588,972.850 | 100.268756 | 590,555.75 | 112.716180 | 663,867.70 | 73,311.95 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 100.268756 | 590,555.75 | 112.716180 | 663,867.70 | 73,311.95 | 0.04 |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | | 5.5 | 01 Dec 2034 | | |
| | | Local | 398,876.000 | 101.022924 | 402,956.20 | 111.854438 | 446,160.51 | 43,204.31 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 101.022924 | 402,956.20 | 111.854438 | 446,160.51 | 43,204.31 | 0.02 |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | | 5.5 | 01 Jan 2035 | | |
| | | Local | 548,535.150 | 100.693939 | 552,341.65 | 111.287983 | 610,453.70 | 58,112.05 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 100.693939 | 552,341.65 | 111.287983 | 610,453.70 | 58,112.05 | 0.03 |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | | 2.544 | 01 Jan 2037 | | |
| | | Local | 2,733,200.040 | 104.261793 | 2,849,683.38 | 106.325155 | 2,906,079.18 | 56,395.80 | 0.15 |
| Original Face: | | Base | 6,000,000.000 | 104.261793 | 2,849,683.38 | 106.325155 | 2,906,079.18 | 56,395.80 | 0.15 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | | 2.631 | 01 Oct 2036 | | |
| | | Local | 2,022,385.400 | 104.209999 | 2,107,527.81 | 105.785352 | 2,139,387.51 | 31,859.70 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 104.209999 | 2,107,527.81 | 105.785352 | 2,139,387.51 | 31,859.70 | 0.11 |
| 31306XQQ9 | FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5 | | | | | 2.5 | 01 Sep 2027 | | |
| | | Local | 6,292,882.500 | 104.253919 | 6,560,576.65 | 102.768915 | 6,467,127.07 | -93,449.58 | 0.34 |
| Original Face: | | Base | 10,000,000.000 | 104.253919 | 6,560,576.65 | 102.768915 | 6,467,127.07 | -93,449.58 | 0.34 |
| 31306XQR7 | FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5 | | | | | 2.5 | 01 Sep 2027 | | |
| | | Local | 6,490,706.800 | 104.180995 | 6,762,082.91 | 102.770069 | 6,670,503.86 | -91,579.05 | 0.35 |
| Original Face: | | Base | 10,000,000.000 | 104.180995 | 6,762,082.91 | 102.770069 | 6,670,503.86 | -91,579.05 | 0.35 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31307JMN0 | FED HM LN PC POOL J29365 FG 09/24 FIXED 3 | | | | | 3.0 | 01 Sep 2024 | | |
| | | Local | 4,637,441.290 | 103.221226 | 4,786,823.75 | 104.796342 | 4,859,868.83 | 73,045.08 | 0.26 |
| Original Face: | | Base | 5,920,907.000 | 103.221226 | 4,786,823.75 | 104.796342 | 4,859,868.83 | 73,045.08 | 0.26 |
| 31307JWU3 | FED HM LN PC POOL J29659 FG 10/24 FIXED 3 | | | | | 3.0 | 01 Oct 2024 | | |
| | | Local | 8,002,137.000 | 104.094801 | 8,329,808.59 | 104.799430 | 8,386,193.96 | 56,385.37 | 0.44 |
| Original Face: | | Base | 10,000,000.000 | 104.094801 | 8,329,808.59 | 104.799430 | 8,386,193.96 | 56,385.37 | 0.44 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | | 3.5 | 01 Dec 2033 | | |
| | | Local | 4,927,132.200 | 104.808313 | 5,164,044.16 | 106.061000 | 5,225,765.68 | 61,721.52 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 104.808313 | 5,164,044.16 | 106.061000 | 5,225,765.68 | 61,721.52 | 0.28 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | | 3.0 | 15 Aug 2044 | | |
| | | Local | 7,146,681.850 | 101.462912 | 7,251,231.51 | 101.421410 | 7,248,265.50 | -2,966.01 | 0.38 |
| Original Face: | | Base | 8,000,000.000 | 101.462912 | 7,251,231.51 | 101.421410 | 7,248,265.50 | -2,966.01 | 0.38 |
| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | | 5.03 | 06 Oct 2025 | | |
| | | Local | 5,000,000.000 | 115.661547 | 5,783,077.35 | 121.837700 | 6,091,885.00 | 308,807.65 | 0.32 |
| | | Base | | 115.661547 | 5,783,077.35 | 121.837700 | 6,091,885.00 | 308,807.65 | 0.32 |
| 31331XD66 | FEDERAL FARM CREDIT BANK BONDS 06/17 5.4 | | | | | 5.4 | 08 Jun 2017 | | |
| | | Local | 5,000,000.000 | 101.080650 | 5,054,032.48 | 106.117900 | 5,305,895.00 | 251,862.52 | 0.28 |
| | | Base | | 101.080650 | 5,054,032.48 | 106.117900 | 5,305,895.00 | 251,862.52 | 0.28 |
| 31331XPD8 | FEDERAL FARM CREDIT BANK BONDS 06/24 5.43 | | | | | 5.43 | 07 Jun 2024 | | |
| | | Local | 5,000,000.000 | 117.879616 | 5,893,980.79 | 125.626200 | 6,281,310.00 | 387,329.21 | 0.33 |
| | | Base | | 117.879616 | 5,893,980.79 | 125.626200 | 6,281,310.00 | 387,329.21 | 0.33 |
| 313371PV2 | FEDERAL HOME LOAN BANK BONDS 12/16 1.625 | | | | | 1.625 | 09 Dec 2016 | | |
| | | Local | 10,000,000.000 | 100.861137 | 10,086,113.74 | 100.828900 | 10,082,890.00 | -3,223.74 | 0.53 |
| | | Base | | 100.861137 | 10,086,113.74 | 100.828900 | 10,082,890.00 | -3,223.74 | 0.53 |
| 313376BR5 | FEDERAL HOME LOAN BANK BONDS 12/18 1.75 | | | | | 1.75 | 14 Dec 2018 | | |
| | | Local | 5,000,000.000 | 101.876379 | 5,093,818.94 | 101.917800 | 5,095,890.00 | 2,071.06 | 0.27 |
| | | Base | | 101.876379 | 5,093,818.94 | 101.917800 | 5,095,890.00 | 2,071.06 | 0.27 |
| 313379EE5 | FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | | | | | 1.625 | 14 Jun 2019 | | |
| | | Local | 5,000,000.000 | 101.319466 | 5,065,973.30 | 101.425400 | 5,071,270.00 | 5,296.70 | 0.27 |
| | | Base | | 101.319466 | 5,065,973.30 | 101.425400 | 5,071,270.00 | 5,296.70 | 0.27 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133XMQ87 | FEDERAL HOME LOAN BANK BONDS 11/17 5 | | | | | 5.0 | 17 Nov 2017 | | |
| | | Local | 5,000,000.000 | 101.236038 | 5,061,801.88 | 107.374100 | 5,368,705.00 | 306,903.12 | 0.28 |
| | | Base | | 101.236038 | 5,061,801.88 | 107.374100 | 5,368,705.00 | 306,903.12 | 0.28 |
| 3133XUMS9 | FEDERAL HOME LOAN BANK BONDS 09/19 4.5 | | | | | 4.5 | 13 Sep 2019 | | |
| | | Local | 5,000,000.000 | 111.105125 | 5,555,256.25 | 111.515700 | 5,575,785.00 | 20,528.75 | 0.29 |
| | | Base | | 111.105125 | 5,555,256.25 | 111.515700 | 5,575,785.00 | 20,528.75 | 0.29 |
| 3133XVRK9 | FEDERAL HOME LOAN BANK BONDS 12/19 4.125 | | | | | 4.125 | 13 Dec 2019 | | |
| | | Local | 5,510,000.000 | 109.904874 | 6,055,758.58 | 110.811200 | 6,105,697.12 | 49,938.54 | 0.32 |
| | | Base | | 109.904874 | 6,055,758.58 | 110.811200 | 6,105,697.12 | 49,938.54 | 0.32 |
| 3136A2TP8 | FANNIE MAE FNR 2011 127 VU | | | | | 3.5 | 25 Dec 2024 | | |
| | | Local | 2,178,388.470 | 105.382977 | 2,295,650.62 | 107.126840 | 2,333,638.73 | 37,988.11 | 0.12 |
| | Original Face: | Base | 3,000,000.000 | 105.382977 | 2,295,650.62 | 107.126840 | 2,333,638.73 | 37,988.11 | 0.12 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | | 5.58862 | 25 Mar 2052 | | |
| | | Local | 895,589.930 | 110.019279 | 985,321.58 | 111.993120 | 1,002,999.11 | 17,677.53 | 0.05 |
| | Original Face: | Base | 4,261,779.000 | 110.019279 | 985,321.58 | 111.993120 | 1,002,999.11 | 17,677.53 | 0.05 |
| 3136A3TC5 | FANNIE MAE FNR 2012 11 DV | | | | | 4.0 | 25 Apr 2023 | | |
| | | Local | 4,138,156.680 | 106.536570 | 4,408,650.17 | 108.134890 | 4,474,791.17 | 66,141.00 | 0.24 |
| | Original Face: | Base | 6,000,000.000 | 106.536570 | 4,408,650.17 | 108.134890 | 4,474,791.17 | 66,141.00 | 0.24 |
| 3136A56W1 | FANNIEMAE ACES FNA 2012 M4 1A2 | | | | | 2.976 | 25 Apr 2022 | | |
| | | Local | 5,000,000.000 | 102.371529 | 5,118,576.46 | 105.474510 | 5,273,725.50 | 155,149.04 | 0.28 |
| | Original Face: | Base | 5,000,000.000 | 102.371529 | 5,118,576.46 | 105.474510 | 5,273,725.50 | 155,149.04 | 0.28 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | | 3.5 | 25 Dec 2031 | | |
| | | Local | 3,040,568.850 | 105.221833 | 3,199,342.28 | 105.990450 | 3,222,712.61 | 23,370.33 | 0.17 |
| | Original Face: | Base | 5,000,000.000 | 105.221833 | 3,199,342.28 | 105.990450 | 3,222,712.61 | 23,370.33 | 0.17 |
| 3136A6P99 | FANNIE MAE FNR 2012 76 VG | | | | | 4.0 | 25 Mar 2029 | | |
| | | Local | 4,575,672.090 | 111.267959 | 5,091,256.94 | 109.583890 | 5,014,199.47 | -77,057.47 | 0.26 |
| | Original Face: | Base | 5,469,245.000 | 111.267959 | 5,091,256.94 | 109.583890 | 5,014,199.47 | -77,057.47 | 0.26 |
| 3136A8HK9 | FANNIE MAE FNR 2012 93 MC | | | | | 2.5 | 25 Sep 2042 | | |
| | | Local | 4,176,666.600 | 100.583793 | 4,201,049.69 | 100.863860 | 4,212,747.15 | 11,697.46 | 0.22 |
| | Original Face: | Base | 10,000,000.000 | 100.583793 | 4,201,049.69 | 100.863860 | 4,212,747.15 | 11,697.46 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | | 2.0 | 25 Jan 2028 | | |
| | | Local | 3,431,762.300 | 102.483203 | 3,516,979.93 | 99.759820 | 3,423,519.89 | -93,460.04 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 102.483203 | 3,516,979.93 | 99.759820 | 3,423,519.89 | -93,460.04 | 0.18 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | | 2.5 | 25 Jul 2042 | | |
| | | Local | 3,954,304.860 | 99.911503 | 3,950,805.41 | 102.358270 | 4,047,558.05 | 96,752.64 | 0.21 |
| Original Face: | | Base | 6,000,000.000 | 99.911503 | 3,950,805.41 | 102.358270 | 4,047,558.05 | 96,752.64 | 0.21 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | | 2.5 | 25 Apr 2042 | | |
| | | Local | 3,597,101.800 | 99.180516 | 3,567,624.13 | 101.992070 | 3,668,758.59 | 101,134.46 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 99.180516 | 3,567,624.13 | 101.992070 | 3,668,758.59 | 101,134.46 | 0.19 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | | 0.7765 | 25 Apr 2038 | | |
| | | Local | 3,482,392.350 | 99.827987 | 3,476,402.18 | 99.909530 | 3,479,241.83 | 2,839.65 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 99.827987 | 3,476,402.18 | 99.909530 | 3,479,241.83 | 2,839.65 | 0.18 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | | 4.0 | 25 Feb 2043 | | |
| | | Local | 3,617,229.650 | 106.897487 | 3,866,727.60 | 106.970770 | 3,869,378.41 | 2,650.81 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 106.897487 | 3,866,727.60 | 106.970770 | 3,869,378.41 | 2,650.81 | 0.20 |
| 3136AH5F3 | FANNIE MAE FNR 2014 5 KV | | | | | 3.5 | 25 Feb 2027 | | |
| | | Local | 1,528,683.140 | 104.459559 | 1,596,855.67 | 107.194530 | 1,638,664.71 | 41,809.04 | 0.09 |
| Original Face: | | Base | 1,750,000.000 | 104.459559 | 1,596,855.67 | 107.194530 | 1,638,664.71 | 41,809.04 | 0.09 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | | 2.7 | 25 Mar 2043 | | |
| | | Local | 3,651,802.000 | 93.231331 | 3,404,623.60 | 98.185850 | 3,585,552.83 | 180,929.23 | 0.19 |
| Original Face: | | Base | 3,651,802.000 | 93.231331 | 3,404,623.60 | 98.185850 | 3,585,552.83 | 180,929.23 | 0.19 |
| 3136AHDP2 | FANNIE MAE FNR 2013 118 YA | | | | | 3.0 | 25 Jul 2028 | | |
| | | Local | 5,953,257.290 | 102.927912 | 6,127,563.42 | 102.608760 | 6,108,563.48 | -18,999.94 | 0.32 |
| Original Face: | | Base | 8,500,000.000 | 102.927912 | 6,127,563.42 | 102.608760 | 6,108,563.48 | -18,999.94 | 0.32 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | | 3.0 | 25 Aug 2041 | | |
| | | Local | 3,859,113.400 | 103.220657 | 3,983,402.22 | 103.314180 | 3,987,011.36 | 3,609.14 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 103.220657 | 3,983,402.22 | 103.314180 | 3,987,011.36 | 3,609.14 | 0.21 |
| 3136AJDJ2 | FANNIE MAE FNR 2014 9 A | | | | | 4.0 | 25 May 2037 | | |
| | | Local | 4,196,729.350 | 106.362597 | 4,463,750.31 | 107.136370 | 4,496,223.48 | 32,473.17 | 0.24 |
| Original Face: | | Base | 5,000,000.000 | 106.362597 | 4,463,750.31 | 107.136370 | 4,496,223.48 | 32,473.17 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | | 3.0 | 25 May 2033 | | |
| | | Local | 3,691,354.250 | 103.035638 | 3,803,410.40 | 104.662260 | 3,863,454.78 | 60,044.38 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 103.035638 | 3,803,410.40 | 104.662260 | 3,863,454.78 | 60,044.38 | 0.20 |
| 3136AJMT0 | FANNIE MAE FNR 2014 21 GV | | | | | 3.0 | 25 May 2027 | | |
| | | Local | 4,410,575.000 | 101.352334 | 4,470,220.69 | 104.123780 | 4,592,457.41 | 122,236.72 | 0.24 |
| Original Face: | | Base | 5,000,000.000 | 101.352334 | 4,470,220.69 | 104.123780 | 4,592,457.41 | 122,236.72 | 0.24 |
| 3136AJPN0 | FANNIE MAE FNR 2014 19 VJ | | | | | 4.5 | 25 May 2025 | | |
| | | Local | 7,228,267.460 | 108.661804 | 7,854,365.80 | 110.332700 | 7,975,142.65 | 120,776.85 | 0.42 |
| Original Face: | | Base | 8,346,000.000 | 108.661804 | 7,854,365.80 | 110.332700 | 7,975,142.65 | 120,776.85 | 0.42 |
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | | 3.0 | 25 Jan 2033 | | |
| | | Local | 3,875,554.100 | 102.471465 | 3,971,337.05 | 104.316280 | 4,042,833.87 | 71,496.82 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 102.471465 | 3,971,337.05 | 104.316280 | 4,042,833.87 | 71,496.82 | 0.21 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | | 3.0 | 25 Jan 2033 | | |
| | | Local | 4,767,278.640 | 102.886479 | 4,904,885.14 | 104.486060 | 4,981,141.62 | 76,256.48 | 0.26 |
| Original Face: | | Base | 6,000,000.000 | 102.886479 | 4,904,885.14 | 104.486060 | 4,981,141.62 | 76,256.48 | 0.26 |
| 3136AJVK9 | FANNIE MAE FNR 2014 18 WV | | | | | 3.5 | 25 Jan 2029 | | |
| | | Local | 8,368,264.620 | 104.501086 | 8,744,927.43 | 107.591090 | 9,003,507.12 | 258,579.69 | 0.47 |
| Original Face: | | Base | 9,284,523.000 | 104.501086 | 8,744,927.43 | 107.591090 | 9,003,507.12 | 258,579.69 | 0.47 |
| 3136AKJ20 | FANNIE MAE FNR 2014 52 GT | | | | | 2.0 | 25 Jan 2029 | | |
| | | Local | 3,797,099.300 | 101.649034 | 3,859,714.76 | 101.053900 | 3,837,116.93 | -22,597.83 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 101.649034 | 3,859,714.76 | 101.053900 | 3,837,116.93 | -22,597.83 | 0.20 |
| 3136AKQJ5 | FANNIEMAE ACES FNA 2014 M8 FA | | | | | 0.46422 | 25 May 2018 | | |
| | | Local | 9,106,814.900 | 100.172511 | 9,122,525.15 | 99.292450 | 9,042,379.63 | -80,145.52 | 0.48 |
| Original Face: | | Base | 10,000,000.000 | 100.172511 | 9,122,525.15 | 99.292450 | 9,042,379.63 | -80,145.52 | 0.48 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | | 3.0 | 25 Mar 2035 | | |
| | | Local | 10,692,273.000 | 102.729406 | 10,984,108.54 | 101.483910 | 10,850,936.71 | -133,171.83 | 0.57 |
| Original Face: | | Base | 10,692,273.000 | 102.729406 | 10,984,108.54 | 101.483910 | 10,850,936.71 | -133,171.83 | 0.57 |
| 3136AMYU7 | FANNIE MAE FNR 2015 14 MV | | | | | 3.0 | 25 Jul 2026 | | |
| | | Local | 2,144,788.160 | 104.955121 | 2,251,065.00 | 105.474650 | 2,262,207.81 | 11,142.81 | 0.12 |
| Original Face: | | Base | 2,304,044.000 | 104.955121 | 2,251,065.00 | 105.474650 | 2,262,207.81 | 11,142.81 | 0.12 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | | 5.0 | 01 Nov 2033 | | |
| | | Local | 518,942.410 | 99.833477 | 518,078.25 | 110.986083 | 575,953.85 | 57,875.60 | 0.03 |
| Original Face: | | Base | 6,625,000.000 | 99.833477 | 518,078.25 | 110.986083 | 575,953.85 | 57,875.60 | 0.03 |
| 31371LPL7 | FNMA POOL 255227 FN 05/19 FIXED 4.5 | | | | | 4.5 | 01 May 2019 | | |
| | | Local | 196,575.650 | 99.996429 | 196,568.63 | 104.245541 | 204,921.35 | 8,352.72 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.996429 | 196,568.63 | 104.245541 | 204,921.35 | 8,352.72 | 0.01 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | | 5.5 | 01 Feb 2034 | | |
| | | Local | 468,757.080 | 99.921431 | 468,388.78 | 113.012905 | 529,755.99 | 61,367.21 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 99.921431 | 468,388.78 | 113.012905 | 529,755.99 | 61,367.21 | 0.03 |
| 3137A34T3 | FREDDIE MAC FHR 3763 WV | | | | | 4.5 | 15 Dec 2021 | | |
| | | Local | 2,971,665.500 | 103.203063 | 3,066,849.82 | 106.132320 | 3,153,897.54 | 87,047.72 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 103.203063 | 3,066,849.82 | 106.132320 | 3,153,897.54 | 87,047.72 | 0.17 |
| 3137A5D27 | FREDDIE MAC FHR 3789 JA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 213,189.050 | 102.381337 | 218,265.80 | 100.617130 | 214,504.70 | -3,761.10 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.381337 | 218,265.80 | 100.617130 | 214,504.70 | -3,761.10 | 0.01 |
| 3137A6B27 | FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2 | | | | | 4.333 | 25 Oct 2020 | | |
| | | Local | 5,000,000.000 | 105.930673 | 5,296,533.66 | 111.101220 | 5,555,061.00 | 258,527.34 | 0.29 |
| Original Face: | | Base | 5,000,000.000 | 105.930673 | 5,296,533.66 | 111.101220 | 5,555,061.00 | 258,527.34 | 0.29 |
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | | 4.5 | 15 Oct 2040 | | |
| | | Local | 1,915,337.470 | 104.830964 | 2,007,866.73 | 106.513380 | 2,040,090.68 | 32,223.95 | 0.11 |
| Original Face: | | Base | 7,703,000.000 | 104.830964 | 2,007,866.73 | 106.513380 | 2,040,090.68 | 32,223.95 | 0.11 |
| 3137A8BY3 | FREDDIE MAC FHR 3820 WA | | | | | 4.0 | 15 Feb 2029 | | |
| | | Local | 2,006,749.400 | 103.282074 | 2,072,612.41 | 103.020510 | 2,067,363.47 | -5,248.94 | 0.11 |
| Original Face: | | Base | 10,316,000.000 | 103.282074 | 2,072,612.41 | 103.020510 | 2,067,363.47 | -5,248.94 | 0.11 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | | 4.0 | 15 Apr 2041 | | |
| | | Local | 2,561,334.900 | 103.614884 | 2,653,924.18 | 107.589380 | 2,755,724.34 | 101,800.16 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 103.614884 | 2,653,924.18 | 107.589380 | 2,755,724.34 | 101,800.16 | 0.15 |
| 3137A9VR4 | FREDDIE MAC FHR 3835 BA | | | | | 4.0 | 15 Aug 2038 | | |
| | | Local | 4,933,445.800 | 103.416793 | 5,102,011.45 | 105.465890 | 5,203,102.52 | 101,091.07 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 103.416793 | 5,102,011.45 | 105.465890 | 5,203,102.52 | 101,091.07 | 0.27 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | | 2.5 | 15 Sep 2041 | | |
| | | Local | 6,541,672.150 | 103.002978 | 6,738,117.15 | 101.346270 | 6,629,740.72 | -108,376.43 | 0.35 |
| | Original Face: | Base | 13,000,000.000 | 103.002978 | 6,738,117.15 | 101.346270 | 6,629,740.72 | -108,376.43 | 0.35 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | | 4.0 | 15 Dec 2040 | | |
| | | Local | 2,922,723.850 | 107.806087 | 3,150,874.22 | 108.266680 | 3,164,336.08 | 13,461.86 | 0.17 |
| | Original Face: | Base | 5,000,000.000 | 107.806087 | 3,150,874.22 | 108.266680 | 3,164,336.08 | 13,461.86 | 0.17 |
| 3137AV3S4 | FREDDIE MAC FHR 4122 VM | | | | | 3.5 | 15 Oct 2025 | | |
| | | Local | 6,326,669.040 | 105.664887 | 6,685,067.69 | 107.761000 | 6,817,681.82 | 132,614.13 | 0.36 |
| | Original Face: | Base | 8,000,000.000 | 105.664887 | 6,685,067.69 | 107.761000 | 6,817,681.82 | 132,614.13 | 0.36 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | | 2.5 | 15 Aug 2042 | | |
| | | Local | 3,961,848.400 | 102.582199 | 4,064,151.19 | 102.305990 | 4,053,208.23 | -10,942.96 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 102.582199 | 4,064,151.19 | 102.305990 | 4,053,208.23 | -10,942.96 | 0.21 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | | 3.0 | 15 Sep 2042 | | |
| | | Local | 3,715,807.100 | 104.412262 | 3,879,758.25 | 103.087440 | 3,830,530.41 | -49,227.84 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 104.412262 | 3,879,758.25 | 103.087440 | 3,830,530.41 | -49,227.84 | 0.20 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | | 2.5 | 15 Jan 2033 | | |
| | | Local | 3,554,521.150 | 101.009778 | 3,590,413.94 | 102.938840 | 3,658,982.84 | 68,568.90 | 0.19 |
| | Original Face: | Base | 5,000,000.000 | 101.009778 | 3,590,413.94 | 102.938840 | 3,658,982.84 | 68,568.90 | 0.19 |
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | | 3.0 | 15 Nov 2032 | | |
| | | Local | 3,745,111.300 | 104.696822 | 3,921,012.50 | 104.837720 | 3,926,289.30 | 5,276.80 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 104.696822 | 3,921,012.50 | 104.837720 | 3,926,289.30 | 5,276.80 | 0.21 |
| 3137B0BB9 | FREDDIE MAC FHR 4183 VC | | | | | 3.0 | 15 Oct 2029 | | |
| | | Local | 6,280,000.000 | 100.775056 | 6,328,673.50 | 103.388780 | 6,492,815.38 | 164,141.88 | 0.34 |
| | Original Face: | Base | 6,280,000.000 | 100.775056 | 6,328,673.50 | 103.388780 | 6,492,815.38 | 164,141.88 | 0.34 |
| 3137B12M3 | FREDDIE MAC FHR 4182 VB | | | | | 3.5 | 15 Mar 2026 | | |
| | | Local | 6,624,338.500 | 106.350936 | 7,045,045.99 | 107.477510 | 7,119,674.07 | 74,628.08 | 0.38 |
| | Original Face: | Base | 8,090,000.000 | 106.350936 | 7,045,045.99 | 107.477510 | 7,119,674.07 | 74,628.08 | 0.38 |
| 3137B2BC3 | FREDDIE MAC FHR 4199 YV | | | | | 3.5 | 15 May 2026 | | |
| | | Local | 2,490,446.010 | 105.934519 | 2,638,242.01 | 106.343750 | 2,648,433.68 | 10,191.67 | 0.14 |
| | Original Face: | Base | 3,000,000.000 | 105.934519 | 2,638,242.01 | 106.343750 | 2,648,433.68 | 10,191.67 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | | 3.5 | 15 May 2041 | | |
| | | Local | 3,898,129.800 | 105.486127 | 4,111,986.16 | 106.499820 | 4,151,501.22 | 39,515.06 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 105.486127 | 4,111,986.16 | 106.499820 | 4,151,501.22 | 39,515.06 | 0.22 |
| 3137B3KZ0 | FREDDIE MAC FHR 4223 DG | | | | | 3.0 | 15 Dec 2038 | | |
| | | Local | 4,029,226.900 | 102.105556 | 4,114,064.52 | 103.825910 | 4,183,381.49 | 69,316.97 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 102.105556 | 4,114,064.52 | 103.825910 | 4,183,381.49 | 69,316.97 | 0.22 |
| 3137B4JB3 | FREDDIE MAC FHR 4252 GA | | | | | 2.5 | 15 Apr 2031 | | |
| | | Local | 776,662.300 | 101.204254 | 786,015.29 | 103.046970 | 800,326.97 | 14,311.68 | 0.04 |
| | Original Face: | Base | 1,000,000.000 | 101.204254 | 786,015.29 | 103.046970 | 800,326.97 | 14,311.68 | 0.04 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | | 3.0 | 15 Dec 2043 | | |
| | | Local | 7,631,234.400 | 103.013614 | 7,861,210.38 | 104.552210 | 7,978,624.22 | 117,413.84 | 0.42 |
| | Original Face: | Base | 10,000,000.000 | 103.013614 | 7,861,210.38 | 104.552210 | 7,978,624.22 | 117,413.84 | 0.42 |
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | | 3.0 | 15 Aug 2031 | | |
| | | Local | 4,078,269.750 | 102.330139 | 4,173,299.09 | 104.761160 | 4,272,442.70 | 99,143.61 | 0.23 |
| | Original Face: | Base | 5,000,000.000 | 102.330139 | 4,173,299.09 | 104.761160 | 4,272,442.70 | 99,143.61 | 0.23 |
| 3137B8Z34 | FREDDIE MAC FHR 4316 DA | | | | | 3.0 | 15 Feb 2039 | | |
| | | Local | 3,853,459.550 | 102.428935 | 3,947,057.58 | 103.962220 | 4,006,142.09 | 59,084.51 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 102.428935 | 3,947,057.58 | 103.962220 | 4,006,142.09 | 59,084.51 | 0.21 |
| 3137B9SJ5 | FREDDIE MAC FHR 4328 WB | | | | | 3.0 | 15 Jul 2041 | | |
| | | Local | 4,403,402.400 | 103.715936 | 4,567,030.00 | 102.681210 | 4,521,466.87 | -45,563.13 | 0.24 |
| | Original Face: | Base | 6,185,000.000 | 103.715936 | 4,567,030.00 | 102.681210 | 4,521,466.87 | -45,563.13 | 0.24 |
| 3137BAHY1 | FREDDIE MAC FHR 4345 AC | | | | | 3.0 | 15 Mar 2037 | | |
| | | Local | 4,713,418.260 | 103.430555 | 4,875,114.67 | 104.130760 | 4,908,118.26 | 33,003.59 | 0.26 |
| | Original Face: | Base | 6,000,000.000 | 103.430555 | 4,875,114.67 | 104.130760 | 4,908,118.26 | 33,003.59 | 0.26 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | | 3.5 | 15 Jul 2039 | | |
| | | Local | 1,784,977.000 | 98.655581 | 1,760,979.43 | 106.287790 | 1,897,212.61 | 136,233.18 | 0.10 |
| | Original Face: | Base | 1,784,977.000 | 98.655581 | 1,760,979.43 | 106.287790 | 1,897,212.61 | 136,233.18 | 0.10 |
| 3137BBK25 | FREDDIE MAC FHR 4357 MA | | | | | 3.0 | 15 Oct 2042 | | |
| | | Local | 8,043,946.000 | 101.697493 | 8,180,491.46 | 104.098840 | 8,373,654.48 | 193,163.02 | 0.44 |
| | Original Face: | Base | 10,000,000.000 | 101.697493 | 8,180,491.46 | 104.098840 | 8,373,654.48 | 193,163.02 | 0.44 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | | 3.0 | 15 Nov 2025 | | |
| | | Local | 4,561,433.800 | 103.065207 | 4,701,251.21 | 105.167120 | 4,797,128.56 | 95,877.35 | 0.25 |
| | Original Face: | Base | 5,183,921.000 | 103.065207 | 4,701,251.21 | 105.167120 | 4,797,128.56 | 95,877.35 | 0.25 |
| 3137BCGR3 | FREDDIE MAC FHR 4360 DA | | | | | 3.0 | 15 May 2037 | | |
| | | Local | 4,003,689.100 | 103.166212 | 4,130,454.40 | 103.829550 | 4,157,012.38 | 26,557.98 | 0.22 |
| | Original Face: | Base | 5,000,000.000 | 103.166212 | 4,130,454.40 | 103.829550 | 4,157,012.38 | 26,557.98 | 0.22 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | | 2.5 | 15 Aug 2029 | | |
| | | Local | 3,803,710.000 | 101.664444 | 3,867,020.61 | 102.491250 | 3,898,469.93 | 31,449.32 | 0.21 |
| | Original Face: | Base | 5,000,000.000 | 101.664444 | 3,867,020.61 | 102.491250 | 3,898,469.93 | 31,449.32 | 0.21 |
| 3137BDVQ6 | FREDDIE MAC FHR 4385 TA | | | | | 3.0 | 15 Apr 2039 | | |
| | | Local | 8,299,268.300 | 103.181809 | 8,563,335.16 | 104.200510 | 8,647,879.89 | 84,544.73 | 0.46 |
| | Original Face: | Base | 10,000,000.000 | 103.181809 | 8,563,335.16 | 104.200510 | 8,647,879.89 | 84,544.73 | 0.46 |
| 3137BDY75 | FREDDIE MAC FHR 4387 CB | | | | | 4.0 | 15 Sep 2039 | | |
| | | Local | 5,000,000.000 | 105.899951 | 5,294,997.55 | 107.072750 | 5,353,637.50 | 58,639.95 | 0.28 |
| | Original Face: | Base | 5,000,000.000 | 105.899951 | 5,294,997.55 | 107.072750 | 5,353,637.50 | 58,639.95 | 0.28 |
| 3137BHYX9 | FREDDIE MAC FHR 4472 AB | | | | | 3.0 | 15 Mar 2033 | | |
| | | Local | 4,733,116.150 | 104.083473 | 4,926,391.66 | 104.101070 | 4,927,224.56 | 832.90 | 0.26 |
| | Original Face: | Base | 5,000,000.000 | 104.083473 | 4,926,391.66 | 104.101070 | 4,927,224.56 | 832.90 | 0.26 |
| 3137BJAB9 | FREDDIE MAC FHR 4475 MV | | | | | 3.0 | 15 Oct 2026 | | |
| | | Local | 2,450,696.620 | 105.072047 | 2,574,997.11 | 105.596840 | 2,587,858.19 | 12,861.08 | 0.14 |
| | Original Face: | Base | 2,579,263.000 | 105.072047 | 2,574,997.11 | 105.596840 | 2,587,858.19 | 12,861.08 | 0.14 |
| 3137BJWT6 | FREDDIE MAC FHR 4488 BD | | | | | 3.0 | 15 May 2033 | | |
| | | Local | 4,765,944.350 | 103.078271 | 4,912,653.01 | 103.961590 | 4,954,751.52 | 42,098.51 | 0.26 |
| | Original Face: | Base | 5,000,000.000 | 103.078271 | 4,912,653.01 | 103.961590 | 4,954,751.52 | 42,098.51 | 0.26 |
| 3137EADB2 | FREDDIE MAC NOTES 01/22 2.375 | | | | | 2.375 | 13 Jan 2022 | | |
| | | Local | 2,000,000.000 | 99.653914 | 1,993,078.27 | 103.993400 | 2,079,868.00 | 86,789.73 | 0.11 |
| | | Base | | 99.653914 | 1,993,078.27 | 103.993400 | 2,079,868.00 | 86,789.73 | 0.11 |
| 31381PJ33 | FNMA POOL 466582 FN 11/20 FLOATING VAR | | | | | 0.713 | 01 Nov 2020 | | |
| | | Local | 4,085,000.000 | 100.584416 | 4,108,873.41 | 100.005479 | 4,085,223.82 | -23,649.59 | 0.22 |
| | Original Face: | Base | 4,085,000.000 | 100.584416 | 4,108,873.41 | 100.005479 | 4,085,223.82 | -23,649.59 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| 31381RAY0 | FNMA POOL 468123 FN 05/18 FIXED 3.84 | | | | | 3.84 | 01 May 2018 | | |
| | | Local | 1,895,000.000 | 104.593160 | 1,982,040.39 | 104.937956 | 1,988,574.27 | 6,533.88 | 0.10 |
| | Original Face: | Base | 1,895,000.000 | 104.593160 | 1,982,040.39 | 104.937956 | 1,988,574.27 | 6,533.88 | 0.10 |
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | | 4.0 | 01 Jan 2041 | | |
| | | Local | 4,666,383.900 | 104.889170 | 4,894,531.34 | 107.159626 | 5,000,479.53 | 105,948.19 | 0.26 |
| | Original Face: | Base | 10,000,000.000 | 104.889170 | 4,894,531.34 | 107.159626 | 5,000,479.53 | 105,948.19 | 0.26 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | | 3.5 | 01 Sep 2026 | | |
| | | Local | 3,192,838.180 | 103.758005 | 3,312,825.20 | 106.048764 | 3,385,965.43 | 73,140.23 | 0.18 |
| | Original Face: | Base | 7,000,000.000 | 103.758005 | 3,312,825.20 | 106.048764 | 3,385,965.43 | 73,140.23 | 0.18 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | | 2.476 | 01 Nov 2035 | | |
| | | Local | 1,935,752.050 | 104.125905 | 2,015,619.34 | 105.926128 | 2,050,467.19 | 34,847.85 | 0.11 |
| | Original Face: | Base | 5,000,000.000 | 104.125905 | 2,015,619.34 | 105.926128 | 2,050,467.19 | 34,847.85 | 0.11 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | | 4.5 | 01 Apr 2041 | | |
| | | Local | 7,944,130.400 | 106.799797 | 8,484,315.12 | 109.025405 | 8,661,120.34 | 176,805.22 | 0.46 |
| | Original Face: | Base | 20,000,000.000 | 106.799797 | 8,484,315.12 | 109.025405 | 8,661,120.34 | 176,805.22 | 0.46 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | | 2.41 | 01 May 2036 | | |
| | | Local | 2,087,738.300 | 104.281986 | 2,177,134.97 | 105.611400 | 2,204,889.65 | 27,754.68 | 0.12 |
| | Original Face: | Base | 5,000,000.000 | 104.281986 | 2,177,134.97 | 105.611400 | 2,204,889.65 | 27,754.68 | 0.12 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | | 6.076 | 01 Oct 2037 | | |
| | | Local | 1,097,443.000 | 107.940090 | 1,184,580.96 | 105.834992 | 1,161,478.71 | -23,102.25 | 0.06 |
| | Original Face: | Base | 4,000,000.000 | 107.940090 | 1,184,580.96 | 105.834992 | 1,161,478.71 | -23,102.25 | 0.06 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | | 4.0 | 01 Aug 2032 | | |
| | | Local | 5,334,576.240 | 105.658429 | 5,636,429.43 | 108.700927 | 5,798,733.82 | 162,304.39 | 0.31 |
| | Original Face: | Base | 8,000,000.000 | 105.658429 | 5,636,429.43 | 108.700927 | 5,798,733.82 | 162,304.39 | 0.31 |
| 3138EJRP5 | FNMA POOL AL2293 FN 06/21 FIXED VAR | | | | | 4.381 | 01 Jun 2021 | | |
| | | Local | 4,583,345.150 | 110.739873 | 5,075,590.60 | 110.715045 | 5,074,452.65 | -1,137.95 | 0.27 |
| | Original Face: | Base | 5,000,000.000 | 110.739873 | 5,075,590.60 | 110.715045 | 5,074,452.65 | -1,137.95 | 0.27 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | | 4.475 | 01 Aug 2037 | | |
| | | Local | 795,161.000 | 108.274116 | 860,953.54 | 105.172125 | 836,287.72 | -24,665.82 | 0.04 |
| | Original Face: | Base | 5,000,000.000 | 108.274116 | 860,953.54 | 105.172125 | 836,287.72 | -24,665.82 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | | 3.0 | 01 Mar 2028 | | |
| | | Local | 3,902,127.480 | 103.415202 | 4,035,393.01 | 104.483294 | 4,077,071.33 | 41,678.32 | 0.21 |
| | Original Face: | Base | 6,000,000.000 | 103.415202 | 4,035,393.01 | 104.483294 | 4,077,071.33 | 41,678.32 | 0.21 |
| 3138EMEK3 | FNMA POOL AL4637 FN 11/27 FIXED VAR | | | | | 2.5 | 01 Nov 2027 | | |
| | | Local | 3,641,372.700 | 100.880948 | 3,673,451.29 | 102.869604 | 3,745,865.68 | 72,414.39 | 0.20 |
| | Original Face: | Base | 5,000,000.000 | 100.880948 | 3,673,451.29 | 102.869604 | 3,745,865.68 | 72,414.39 | 0.20 |
| 3138EMJG7 | FNMA POOL AL4762 FN 01/21 FIXED VAR | | | | | 3.559 | 01 Jan 2021 | | |
| | | Local | 9,449,287.600 | 104.891945 | 9,911,541.59 | 107.019226 | 10,112,554.45 | 201,012.86 | 0.53 |
| | Original Face: | Base | 10,000,000.000 | 104.891945 | 9,911,541.59 | 107.019226 | 10,112,554.45 | 201,012.86 | 0.53 |
| 3138L95M0 | FNMA POOL AM8951 FN 05/25 FIXED 2.76 | | | | | 2.76 | 01 May 2025 | | |
| | | Local | 4,920,000.000 | 98.886540 | 4,865,217.78 | 101.117000 | 4,974,956.40 | 109,738.62 | 0.26 |
| | Original Face: | Base | 4,920,000.000 | 98.886540 | 4,865,217.78 | 101.117000 | 4,974,956.40 | 109,738.62 | 0.26 |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.5 | 01 Nov 2027 | | |
| | | Local | 5,357,139.370 | 101.791448 | 5,453,109.72 | 102.868000 | 5,510,782.13 | 57,672.41 | 0.29 |
| | Original Face: | Base | 8,125,000.000 | 101.791448 | 5,453,109.72 | 102.868000 | 5,510,782.13 | 57,672.41 | 0.29 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | | 2.5 | 01 Oct 2032 | | |
| | | Local | 4,411,052.930 | 101.648066 | 4,483,750.00 | 101.480036 | 4,476,338.10 | -7,411.90 | 0.24 |
| | Original Face: | Base | 5,948,304.000 | 101.648066 | 4,483,750.00 | 101.480036 | 4,476,338.10 | -7,411.90 | 0.24 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | | 3.5 | 01 Sep 2033 | | |
| | | Local | 4,847,946.120 | 102.925638 | 4,989,779.46 | 106.325552 | 5,154,605.47 | 164,826.01 | 0.27 |
| | Original Face: | Base | 6,000,000.000 | 102.925638 | 4,989,779.46 | 106.325552 | 5,154,605.47 | 164,826.01 | 0.27 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | | 4.0 | 01 Jan 2034 | | |
| | | Local | 8,930,991.190 | 105.813498 | 9,450,194.17 | 107.969001 | 9,642,701.97 | 192,507.80 | 0.51 |
| | Original Face: | Base | 11,523,254.000 | 105.813498 | 9,450,194.17 | 107.969001 | 9,642,701.97 | 192,507.80 | 0.51 |
| 31393CPK3 | FANNIE MAE FNR 2003 55 WA | | | | | 4.0 | 25 Mar 2033 | | |
| | | Local | 2,320.600 | 99.783246 | 2,315.57 | 99.913740 | 2,318.60 | 3.03 | 0.00 |
| | Original Face: | Base | 5,000,000.000 | 99.783246 | 2,315.57 | 99.913740 | 2,318.60 | 3.03 | 0.00 |
| 31393T7D2 | FANNIE MAE FNR 2003 125 AY | | | | | 4.0 | 25 Dec 2018 | | |
| | | Local | 929,800.700 | 101.371934 | 942,556.95 | 102.945050 | 957,183.80 | 14,626.85 | 0.05 |
| | Original Face: | Base | 5,000,000.000 | 101.371934 | 942,556.95 | 102.945050 | 957,183.80 | 14,626.85 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 31393XMJ3 | FANNIE MAE FNR 2004 19 AY | | | | | 4.0 | 25 Apr 2019 | | |
| | | Local | 1,191,314.600 | 101.605433 | 1,210,440.36 | 102.930500 | 1,226,226.07 | 15,785.71 | 0.06 |
| | Original Face: | Base | 5,000,000.000 | 101.605433 | 1,210,440.36 | 102.930500 | 1,226,226.07 | 15,785.71 | 0.06 |
| 31394A3E4 | FANNIE MAE FNR 2004 70 BD | | | | | 4.5 | 25 Oct 2019 | | |
| | | Local | 739,614.950 | 101.881290 | 753,529.25 | 103.497090 | 765,479.95 | 11,950.70 | 0.04 |
| | Original Face: | Base | 5,000,000.000 | 101.881290 | 753,529.25 | 103.497090 | 765,479.95 | 11,950.70 | 0.04 |
| 31394B6B5 | FANNIE MAE FNR 2005 8 EY | | | | | 5.0 | 25 Feb 2020 | | |
| | | Local | 3,556,465.640 | 103.430027 | 3,678,453.38 | 103.113060 | 3,667,180.55 | -11,272.83 | 0.19 |
| | Original Face: | Base | 10,127,769.000 | 103.430027 | 3,678,453.38 | 103.113060 | 3,667,180.55 | -11,272.83 | 0.19 |
| 31394GJC8 | FREDDIE MAC FHR 2649 PJ | | | | | 3.5 | 15 Jun 2033 | | |
| | | Local | 122,972.850 | 99.853886 | 122,793.17 | 105.211880 | 129,382.05 | 6,588.88 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 99.853886 | 122,793.17 | 105.211880 | 129,382.05 | 6,588.88 | 0.01 |
| 31394MNR7 | FREDDIE MAC FHR 2715 NG | | | | | 4.5 | 15 Dec 2018 | | |
| | | Local | 227,948.070 | 102.144541 | 232,836.51 | 103.761650 | 236,522.68 | 3,686.17 | 0.01 |
| | Original Face: | Base | 760,000.000 | 102.144541 | 232,836.51 | 103.761650 | 236,522.68 | 3,686.17 | 0.01 |
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2 | | | | | 7.0 | 25 Mar 2044 | | |
| | | Local | 6,190,892.170 | 120.238172 | 7,443,815.55 | 123.966430 | 7,674,628.01 | 230,812.46 | 0.40 |
| | Original Face: | Base | 41,000,000.000 | 120.238172 | 7,443,815.55 | 123.966430 | 7,674,628.01 | 230,812.46 | 0.40 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | | 6.0 | 15 May 2035 | | |
| | | Local | 520,186.050 | 101.883880 | 529,985.73 | 116.043260 | 603,640.85 | 73,655.12 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 101.883880 | 529,985.73 | 116.043260 | 603,640.85 | 73,655.12 | 0.03 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | | 6.01264 | 25 Sep 2039 | | |
| | | Local | 1,417,198.600 | 105.950874 | 1,501,534.31 | 115.807490 | 1,641,222.13 | 139,687.82 | 0.09 |
| | Original Face: | Base | 5,000,000.000 | 105.950874 | 1,501,534.31 | 115.807490 | 1,641,222.13 | 139,687.82 | 0.09 |
| 31396QKJ7 | FANNIE MAE FNR 2009 52 AJ | | | | | 4.0 | 25 Jul 2024 | | |
| | | Local | 572,613.660 | 102.606274 | 587,537.54 | 103.731300 | 593,979.59 | 6,442.05 | 0.03 |
| | Original Face: | Base | 6,000,000.000 | 102.606274 | 587,537.54 | 103.731300 | 593,979.59 | 6,442.05 | 0.03 |
| 31396QLE7 | FANNIE MAE FNR 2009 52 KC | | | | | 4.5 | 25 Jul 2024 | | |
| | | Local | 301,354.800 | 102.116605 | 307,733.29 | 103.279820 | 311,238.70 | 3,505.41 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 102.116605 | 307,733.29 | 103.279820 | 311,238.70 | 3,505.41 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | | 5.5714 | 25 Aug 2039 | | |
| | | Local | 3,472,018.900 | 103.196017 | 3,582,985.20 | 113.357680 | 3,935,800.07 | 352,814.87 | 0.21 |
| Original Face: | | Base | 10,000,000.000 | 103.196017 | 3,582,985.20 | 113.357680 | 3,935,800.07 | 352,814.87 | 0.21 |
| 31397MD46 | FANNIE MAE FNR 2008 92 AY | | | | | 4.0 | 25 Dec 2023 | | |
| | | Local | 1,383,357.960 | 103.370931 | 1,429,990.00 | 103.067070 | 1,425,786.52 | -4,203.48 | 0.08 |
| Original Face: | | Base | 6,000,000.000 | 103.370931 | 1,429,990.00 | 103.067070 | 1,425,786.52 | -4,203.48 | 0.08 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | | 3.0 | 25 Apr 2026 | | |
| | | Local | 5,000,000.000 | 99.288271 | 4,964,413.53 | 102.878480 | 5,143,924.00 | 179,510.47 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 99.288271 | 4,964,413.53 | 102.878480 | 5,143,924.00 | 179,510.47 | 0.27 |
| 31397SGM0 | FANNIE MAE FNR 2011 27 JQ | | | | | 4.0 | 25 Sep 2039 | | |
| | | Local | 1,361,951.250 | 103.368634 | 1,407,830.40 | 103.009020 | 1,402,932.64 | -4,897.76 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 103.368634 | 1,407,830.40 | 103.009020 | 1,402,932.64 | -4,897.76 | 0.07 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | | 6.05746 | 25 Oct 2040 | | |
| | | Local | 1,965,128.250 | 109.797464 | 2,157,660.99 | 115.471120 | 2,269,155.60 | 111,494.61 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 109.797464 | 2,157,660.99 | 115.471120 | 2,269,155.60 | 111,494.61 | 0.12 |
| 31401EBE8 | FNMA POOL 705737 FN 06/18 FIXED 5 | | | | | 5.0 | 01 Jun 2018 | | |
| | | Local | 188,670.600 | 100.098648 | 188,856.72 | 103.620646 | 195,501.69 | 6,644.97 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 100.098648 | 188,856.72 | 103.620646 | 195,501.69 | 6,644.97 | 0.01 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | | 5.0 | 01 Apr 2034 | | |
| | | Local | 2,312,485.710 | 99.547342 | 2,302,018.06 | 112.807385 | 2,608,654.66 | 306,636.60 | 0.14 |
| Original Face: | | Base | 11,959,998.000 | 99.547342 | 2,302,018.06 | 112.807385 | 2,608,654.66 | 306,636.60 | 0.14 |
| 31402DPT1 | FNMA POOL 725934 FN 11/19 FIXED VAR | | | | | 5.0 | 01 Nov 2019 | | |
| | | Local | 421,352.300 | 100.416160 | 423,105.80 | 104.414385 | 439,952.41 | 16,846.61 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 100.416160 | 423,105.80 | 104.414385 | 439,952.41 | 16,846.61 | 0.02 |
| 31403DC72 | FNMA POOL 745394 FN 11/20 FIXED VAR | | | | | 4.5 | 01 Nov 2020 | | |
| | | Local | 198,288.130 | 102.902942 | 204,044.32 | 104.461039 | 207,133.84 | 3,089.52 | 0.01 |
| Original Face: | | Base | 3,640,000.000 | 102.902942 | 204,044.32 | 104.461039 | 207,133.84 | 3,089.52 | 0.01 |
| 31403DE39 | FNMA POOL 745454 FN 12/20 FIXED VAR | | | | | 4.0 | 01 Dec 2020 | | |
| | | Local | 291,282.300 | 100.599515 | 293,028.58 | 104.543901 | 304,517.88 | 11,489.30 | 0.02 |
| Original Face: | | Base | 4,300,000.000 | 100.599515 | 293,028.58 | 104.543901 | 304,517.88 | 11,489.30 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.0 | 01 Feb 2035 | | |
| | | Local | 453,176.300 | 99.210746 | 449,599.59 | 110.781634 | 502,036.11 | 52,436.52 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 99.210746 | 449,599.59 | 110.781634 | 502,036.11 | 52,436.52 | 0.03 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.5 | 01 Dec 2033 | | |
| | | Local | 382,740.540 | 100.767078 | 385,676.46 | 112.010733 | 428,710.48 | 43,034.02 | 0.02 |
| | Original Face: | Base | 6,500,000.000 | 100.767078 | 385,676.46 | 112.010733 | 428,710.48 | 43,034.02 | 0.02 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.5 | 01 Feb 2034 | | |
| | | Local | 783,763.600 | 100.181594 | 785,186.87 | 113.005972 | 885,699.67 | 100,512.80 | 0.05 |
| | Original Face: | Base | 8,000,000.000 | 100.181594 | 785,186.87 | 113.005972 | 885,699.67 | 100,512.80 | 0.05 |
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | | 5.5 | 01 Aug 2034 | | |
| | | Local | 447,575.380 | 100.593015 | 450,229.57 | 111.523843 | 499,153.26 | 48,923.69 | 0.03 |
| | Original Face: | Base | 5,457,127.000 | 100.593015 | 450,229.57 | 111.523843 | 499,153.26 | 48,923.69 | 0.03 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | | 5.5 | 01 Nov 2034 | | |
| | | Local | 476,451.050 | 100.664570 | 479,617.40 | 112.790307 | 537,390.60 | 57,773.20 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 100.664570 | 479,617.40 | 112.790307 | 537,390.60 | 57,773.20 | 0.03 |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | | 5.5 | 01 Dec 2034 | | |
| | | Local | 1,458,697.820 | 101.218963 | 1,476,478.81 | 112.594284 | 1,642,410.37 | 165,931.56 | 0.09 |
| | Original Face: | Base | 10,547,657.000 | 101.218963 | 1,476,478.81 | 112.594284 | 1,642,410.37 | 165,931.56 | 0.09 |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | | 5.5 | 01 Sep 2034 | | |
| | | Local | 1,824,746.350 | 100.685384 | 1,837,252.87 | 113.662942 | 2,074,060.39 | 236,807.52 | 0.11 |
| | Original Face: | Base | 17,500,000.000 | 100.685384 | 1,837,252.87 | 113.662942 | 2,074,060.39 | 236,807.52 | 0.11 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | | 5.5 | 01 Feb 2036 | | |
| | | Local | 644,165.890 | 104.214393 | 671,313.57 | 112.095687 | 722,082.18 | 50,768.61 | 0.04 |
| | Original Face: | Base | 9,397,749.000 | 104.214393 | 671,313.57 | 112.095687 | 722,082.18 | 50,768.61 | 0.04 |
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | | 5.5 | 01 Aug 2039 | | |
| | | Local | 2,266,711.810 | 106.186276 | 2,406,936.85 | 112.801862 | 2,556,893.13 | 149,956.28 | 0.13 |
| | Original Face: | Base | 9,100,000.000 | 106.186276 | 2,406,936.85 | 112.801862 | 2,556,893.13 | 149,956.28 | 0.13 |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | | 4.0 | 01 Mar 2026 | | |
| | | Local | 2,159,292.180 | 101.939647 | 2,201,174.82 | 107.000935 | 2,310,462.82 | 109,288.00 | 0.12 |
| | Original Face: | Base | 7,060,000.000 | 101.939647 | 2,201,174.82 | 107.000935 | 2,310,462.82 | 109,288.00 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | | 4.0 | 01 Jul 2026 | | |
| | | 1,929,369.060 | Local | 104.389190 | 2,014,052.74 | 106.877572 | 2,062,062.81 | 48,010.07 | 0.11 |
| | Original Face: | 6,000,000.000 | Base | 104.389190 | 2,014,052.74 | 106.877572 | 2,062,062.81 | 48,010.07 | 0.11 |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | | 4.0 | 01 Jan 2042 | | |
| | | 2,985,121.700 | Local | 104.969491 | 3,133,467.04 | 107.592310 | 3,211,761.39 | 78,294.35 | 0.17 |
| | Original Face: | 5,000,000.000 | Base | 104.969491 | 3,133,467.04 | 107.592310 | 3,211,761.39 | 78,294.35 | 0.17 |
| 31417GWJ1 | FNMA POOL AB9648 FN 06/28 FIXED 2.5 | | | | | 2.5 | 01 Jun 2028 | | |
| | | 3,657,478.250 | Local | 101.689229 | 3,719,261.44 | 102.734269 | 3,757,483.54 | 38,222.10 | 0.20 |
| | Original Face: | 5,000,000.000 | Base | 101.689229 | 3,719,261.44 | 102.734269 | 3,757,483.54 | 38,222.10 | 0.20 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.0 | 01 Jan 2025 | | |
| | | 1,023,366.470 | Local | 101.888499 | 1,042,692.74 | 106.304332 | 1,087,882.89 | 45,190.15 | 0.06 |
| | Original Face: | 7,000,000.000 | Base | 101.888499 | 1,042,692.74 | 106.304332 | 1,087,882.89 | 45,190.15 | 0.06 |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.5 | 01 Mar 2034 | | |
| | | 3,687,305.400 | Local | 103.654903 | 3,822,072.83 | 106.062052 | 3,910,831.77 | 88,758.94 | 0.21 |
| | Original Face: | 5,000,000.000 | Base | 103.654903 | 3,822,072.83 | 106.062052 | 3,910,831.77 | 88,758.94 | 0.21 |
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | | 4.0 | 01 Mar 2034 | | |
| | | 5,813,499.100 | Local | 105.169579 | 6,114,032.52 | 108.011712 | 6,279,259.91 | 165,227.39 | 0.33 |
| | Original Face: | 7,899,440.000 | Base | 105.169579 | 6,114,032.52 | 108.011712 | 6,279,259.91 | 165,227.39 | 0.33 |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.5 | 01 Apr 2034 | | |
| | | 6,183,419.760 | Local | 107.848422 | 6,668,720.64 | 109.439362 | 6,767,095.14 | 98,374.50 | 0.36 |
| | Original Face: | 8,000,000.000 | Base | 107.848422 | 6,668,720.64 | 109.439362 | 6,767,095.14 | 98,374.50 | 0.36 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | | 2.55 | 01 Feb 2037 | | |
| | | 1,480,727.350 | Local | 103.793225 | 1,536,894.67 | 105.902909 | 1,568,133.34 | 31,238.67 | 0.08 |
| | Original Face: | 5,000,000.000 | Base | 103.793225 | 1,536,894.67 | 105.902909 | 1,568,133.34 | 31,238.67 | 0.08 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | | 5.75 | 01 Sep 2032 | | |
| | | 1,084,003.700 | Local | 107.859254 | 1,169,198.30 | 114.063488 | 1,236,452.43 | 67,254.13 | 0.07 |
| | Original Face: | 3,262,241.000 | Base | 107.859254 | 1,169,198.30 | 114.063488 | 1,236,452.43 | 67,254.13 | 0.07 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | | 2.432 | 01 Jan 2037 | | |
| | | 2,303,719.960 | Local | 103.786732 | 2,390,955.67 | 105.980912 | 2,441,503.42 | 50,547.75 | 0.13 |
| | Original Face: | 6,271,091.000 | Base | 103.786732 | 2,390,955.67 | 105.980912 | 2,441,503.42 | 50,547.75 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | | 3.5 | 01 Dec 2025 | | |
| | | Local | 3,294,195.720 | 104.692165 | 3,448,764.82 | 105.862601 | 3,487,321.27 | 38,556.45 | 0.18 |
| Original Face: | | Base | 12,000,000.000 | 104.692165 | 3,448,764.82 | 105.862601 | 3,487,321.27 | 38,556.45 | 0.18 |
| 31677QAV1 | FIFTH THIRD BANK SR UNSECURED 02/18 1.45 | | | | | 1.45 | 28 Feb 2018 | | |
| | | Local | 15,000,000.000 | 99.926013 | 14,988,901.99 | 99.223700 | 14,883,555.00 | -105,346.99 | 0.78 |
| | | Base | | 99.926013 | 14,988,901.99 | 99.223700 | 14,883,555.00 | -105,346.99 | 0.78 |
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | | 5.95 | 01 Feb 2038 | | |
| | | Local | 5,000,000.000 | 99.601668 | 4,980,083.41 | 127.464800 | 6,373,240.00 | 1,393,156.59 | 0.34 |
| | | Base | | 99.601668 | 4,980,083.41 | 127.464800 | 6,373,240.00 | 1,393,156.59 | 0.34 |
| 345397WD1 | FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3 | | | | | 3.0 | 12 Jun 2017 | | |
| | | Local | 10,000,000.000 | 99.989957 | 9,998,995.68 | 100.824200 | 10,082,420.00 | 83,424.32 | 0.53 |
| | | Base | | 99.989957 | 9,998,995.68 | 100.824200 | 10,082,420.00 | 83,424.32 | 0.53 |
| 35671DAU9 | FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55 | | | | | 3.55 | 01 Mar 2022 | | |
| | | Local | 5,000,000.000 | 99.849641 | 4,992,482.04 | 42.750000 | 2,137,500.00 | -2,854,982.04 | 0.11 |
| | | Base | | 99.849641 | 4,992,482.04 | 42.750000 | 2,137,500.00 | -2,854,982.04 | 0.11 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.8755 | 15 Mar 2020 | | |
| | | Local | 5,000,000.000 | 99.979609 | 4,998,980.47 | 99.835470 | 4,991,773.50 | -7,206.97 | 0.26 |
| Original Face: | | Base | 5,000,000.000 | 99.979609 | 4,998,980.47 | 99.835470 | 4,991,773.50 | -7,206.97 | 0.26 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | | 5.5 | 20 Jun 2040 | | |
| | | Local | 5,479,655.940 | 111.068900 | 6,086,193.56 | 110.249807 | 6,041,310.10 | -44,883.46 | 0.32 |
| Original Face: | | Base | 6,000,000.000 | 111.068900 | 6,086,193.56 | 110.249807 | 6,041,310.10 | -44,883.46 | 0.32 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | | 5.5 | 15 Oct 2033 | | |
| | | Local | 437,064.600 | 101.191627 | 442,272.78 | 113.895212 | 497,795.65 | 55,522.87 | 0.03 |
| Original Face: | | Base | 7,000,000.000 | 101.191627 | 442,272.78 | 113.895212 | 497,795.65 | 55,522.87 | 0.03 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | | 3.5 | 20 Nov 2041 | | |
| | | Local | 1,613,738.900 | 103.214900 | 1,665,618.99 | 103.963280 | 1,677,695.89 | 12,076.90 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 103.214900 | 1,665,618.99 | 103.963280 | 1,677,695.89 | 12,076.90 | 0.09 |
| 36206YCN9 | GNMA POOL 424977 GN 10/18 FIXED 4 | | | | | 4.0 | 15 Oct 2018 | | |
| | | Local | 286,436.680 | 99.903155 | 286,159.28 | 105.698758 | 302,760.01 | 16,600.73 | 0.02 |
| Original Face: | | Base | 7,500,000.000 | 99.903155 | 286,159.28 | 105.698758 | 302,760.01 | 16,600.73 | 0.02 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.5 | 20 Jun 2028 | | |
| | | Local | 9,507,269.810 | 101.670145 | 9,666,055.00 | 102.821000 | 9,775,469.89 | 109,414.89 | 0.52 |
| | Original Face: | Base | 13,640,889.000 | 101.670145 | 9,666,055.00 | 102.821000 | 9,775,469.89 | 109,414.89 | 0.52 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | | 5.0 | 20 Sep 2041 | | |
| | | Local | 4,197,698.700 | 109.771504 | 4,607,877.01 | 108.808503 | 4,567,453.12 | -40,423.89 | 0.24 |
| | Original Face: | Base | 5,000,000.000 | 109.771504 | 4,607,877.01 | 108.808503 | 4,567,453.12 | -40,423.89 | 0.24 |
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | | 4.0 | 15 Jul 2045 | | |
| | | Local | 9,602,366.020 | 107.410444 | 10,313,943.94 | 107.078002 | 10,282,021.68 | -31,922.26 | 0.54 |
| | Original Face: | Base | 10,000,000.000 | 107.410444 | 10,313,943.94 | 107.078002 | 10,282,021.68 | -31,922.26 | 0.54 |
| 36249KAA8 | GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A | | | | | 3.679 | 10 Aug 2043 | | |
| | | Local | 4,216,618.400 | 104.640429 | 4,412,287.57 | 103.821940 | 4,377,775.03 | -34,512.54 | 0.23 |
| | Original Face: | Base | 14,082,000.000 | 104.640429 | 4,412,287.57 | 103.821940 | 4,377,775.03 | -34,512.54 | 0.23 |
| 36290X3X6 | GNMA POOL 621014 GN 09/18 FIXED 4 | | | | | 4.0 | 15 Sep 2018 | | |
| | | Local | 236,863.990 | 99.944584 | 236,732.73 | 105.666641 | 250,286.22 | 13,553.49 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 99.944584 | 236,732.73 | 105.666641 | 250,286.22 | 13,553.49 | 0.01 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | | 5.5 | 15 Mar 2034 | | |
| | | Local | 343,897.700 | 101.116268 | 347,736.52 | 112.190169 | 385,819.41 | 38,082.89 | 0.02 |
| | Original Face: | Base | 7,322,535.000 | 101.116268 | 347,736.52 | 112.190169 | 385,819.41 | 38,082.89 | 0.02 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | | 5.0 | 15 Jul 2039 | | |
| | | Local | 2,537,003.190 | 106.313756 | 2,697,183.39 | 111.917005 | 2,839,337.99 | 142,154.60 | 0.15 |
| | Original Face: | Base | 8,800,000.000 | 106.313756 | 2,697,183.39 | 111.917005 | 2,839,337.99 | 142,154.60 | 0.15 |
| 369604BC6 | GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25 | | | | | 5.25 | 06 Dec 2017 | | |
| | | Local | 5,000,000.000 | 99.851485 | 4,992,574.25 | 107.239500 | 5,361,975.00 | 369,400.75 | 0.28 |
| | | Base | | 99.851485 | 4,992,574.25 | 107.239500 | 5,361,975.00 | 369,400.75 | 0.28 |
| 36962G3H5 | GENERAL ELECTRIC CO COMPANY GUAR 09/17 5.625 | | | | | 5.625 | 15 Sep 2017 | | |
| | | Local | 5,000,000.000 | 99.945240 | 4,997,262.00 | 106.971200 | 5,348,560.00 | 351,298.00 | 0.28 |
| | | Base | | 99.945240 | 4,997,262.00 | 106.971200 | 5,348,560.00 | 351,298.00 | 0.28 |
| 36962G5W0 | GENERAL ELECTRIC CO COMPANY GUAR 04/17 2.3 | | | | | 2.3 | 27 Apr 2017 | | |
| | | Local | 5,000,000.000 | 100.049674 | 5,002,483.70 | 101.471500 | 5,073,575.00 | 71,091.30 | 0.27 |
| | | Base | | 100.049674 | 5,002,483.70 | 101.471500 | 5,073,575.00 | 71,091.30 | 0.27 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36966THT2 | GENERAL ELECTRIC CO COMPANY GUAR 03/23 VAR | | | | | 1.512 | 15 Mar 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.637100 | 9,863,710.00 | -136,290.00 | 0.52 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.637100 | 9,863,710.00 | -136,290.00 | 0.52 |
| 38141GFG4 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95 | | | | | 5.95 | 18 Jan 2018 | | |
| | | Local | 5,000,000.000 | 99.972109 | 4,998,605.44 | 107.336500 | 5,366,825.00 | 368,219.56 | 0.28 |
| | | Base | | 99.972109 | 4,998,605.44 | 107.336500 | 5,366,825.00 | 368,219.56 | 0.28 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.5219 | 30 Apr 2018 | | |
| | | Local | 9,000,000.000 | 100.000000 | 9,000,000.00 | 100.328900 | 9,029,601.00 | 29,601.00 | 0.48 |
| | | Base | | 100.000000 | 9,000,000.00 | 100.328900 | 9,029,601.00 | 29,601.00 | 0.48 |
| 38238QAM8 | GOODRICH CORP SR UNSECURED 02/18 6.8 | | | | | 6.8 | 01 Feb 2018 | | |
| | | Local | 1,800,000.000 | 108.946943 | 1,961,044.97 | 109.204200 | 1,965,675.60 | 4,630.63 | 0.10 |
| | | Base | | 108.946943 | 1,961,044.97 | 109.204200 | 1,965,675.60 | 4,630.63 | 0.10 |
| 38259PAD4 | GOOGLE INC SR UNSECURED 02/24 3.375 | | | | | 3.375 | 25 Feb 2024 | | |
| | | Local | 5,000,000.000 | 99.986305 | 4,999,315.26 | 106.949400 | 5,347,470.00 | 348,154.74 | 0.28 |
| | | Base | | 99.986305 | 4,999,315.26 | 106.949400 | 5,347,470.00 | 348,154.74 | 0.28 |
| 38373M8F0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C | | | | | 5.1 | 16 Dec 2043 | | |
| | | Local | 98,344.560 | 108.749198 | 106,948.92 | 99.980720 | 98,325.60 | -8,623.32 | 0.01 |
| Original Face: | | Base | 4,000,000.000 | 108.749198 | 106,948.92 | 99.980720 | 98,325.60 | -8,623.32 | 0.01 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | | 3.5 | 16 Apr 2042 | | |
| | | Local | 1,464,221.820 | 107.681871 | 1,576,701.45 | 105.412840 | 1,543,477.80 | -33,223.65 | 0.08 |
| Original Face: | | Base | 2,500,000.000 | 107.681871 | 1,576,701.45 | 105.412840 | 1,543,477.80 | -33,223.65 | 0.08 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | | 3.5 | 20 Apr 2042 | | |
| | | Local | 5,459,799.120 | 107.436764 | 5,865,831.51 | 104.227430 | 5,690,608.31 | -175,223.20 | 0.30 |
| Original Face: | | Base | 8,000,000.000 | 107.436764 | 5,865,831.51 | 104.227430 | 5,690,608.31 | -175,223.20 | 0.30 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | | 3.0 | 16 Oct 2039 | | |
| | | Local | 1,417,956.000 | 104.299423 | 1,478,919.92 | 103.797350 | 1,471,800.75 | -7,119.17 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 104.299423 | 1,478,919.92 | 103.797350 | 1,471,800.75 | -7,119.17 | 0.08 |
| 38376CRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC | | | | | 4.5 | 20 May 2038 | | |
| | | Local | 1,260,342.470 | 103.695008 | 1,306,912.22 | 103.956620 | 1,310,209.43 | 3,297.21 | 0.07 |
| Original Face: | | Base | 7,440,000.000 | 103.695008 | 1,306,912.22 | 103.956620 | 1,310,209.43 | 3,297.21 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38376FNL2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG | | | | | 4.5 | 20 Jul 2038 | | |
| | | Local | 811,565.100 | 103.515375 | 840,094.66 | 104.799320 | 850,514.71 | 10,420.05 | 0.04 |
| Original Face: | | Base | 4,500,000.000 | 103.515375 | 840,094.66 | 104.799320 | 850,514.71 | 10,420.05 | 0.04 |
| 38376GW30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B | | | | | 3.0 | 16 Feb 2041 | | |
| | | Local | 5,470,991.800 | 102.794393 | 5,623,872.82 | 101.619190 | 5,559,577.55 | -64,295.27 | 0.29 |
| Original Face: | | Base | 6,500,000.000 | 102.794393 | 5,623,872.82 | 101.619190 | 5,559,577.55 | -64,295.27 | 0.29 |
| 38376TCB6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD | | | | | 4.5 | 20 Jul 2037 | | |
| | | Local | 1,861,127.520 | 105.208860 | 1,958,071.04 | 103.456230 | 1,925,452.37 | -32,618.67 | 0.10 |
| Original Face: | | Base | 7,600,000.000 | 105.208860 | 1,958,071.04 | 103.456230 | 1,925,452.37 | -32,618.67 | 0.10 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | | 5.73371 | 20 Aug 2034 | | |
| | | Local | 1,669,955.100 | 109.204989 | 1,823,674.29 | 113.149420 | 1,889,544.51 | 65,870.22 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 109.204989 | 1,823,674.29 | 113.149420 | 1,889,544.51 | 65,870.22 | 0.10 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | | 6.11844 | 20 Apr 2037 | | |
| | | Local | 3,762,488.700 | 110.275209 | 4,149,092.26 | 112.601620 | 4,236,623.23 | 87,530.97 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 110.275209 | 4,149,092.26 | 112.601620 | 4,236,623.23 | 87,530.97 | 0.22 |
| 38378BDT3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B | | | | | 2.68692 | 16 Aug 2041 | | |
| | | Local | 3,250,000.000 | 103.735082 | 3,371,390.18 | 102.201210 | 3,321,539.33 | -49,850.85 | 0.18 |
| Original Face: | | Base | 3,250,000.000 | 103.735082 | 3,371,390.18 | 102.201210 | 3,321,539.33 | -49,850.85 | 0.18 |
| 38378BUA5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B | | | | | 2.67631 | 16 Oct 2047 | | |
| | | Local | 5,000,000.000 | 104.508597 | 5,225,429.87 | 101.316650 | 5,065,832.50 | -159,597.37 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 104.508597 | 5,225,429.87 | 101.316650 | 5,065,832.50 | -159,597.37 | 0.27 |
| 38378KX79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG | | | | | 3.0 | 16 Oct 2051 | | |
| | | Local | 2,000,000.000 | 99.647968 | 1,992,959.35 | 100.966700 | 2,019,334.00 | 26,374.65 | 0.11 |
| Original Face: | | Base | 2,000,000.000 | 99.647968 | 1,992,959.35 | 100.966700 | 2,019,334.00 | 26,374.65 | 0.11 |
| 38378NY56 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC | | | | | 2.25 | 16 Dec 2047 | | |
| | | Local | 2,895,540.020 | 100.285118 | 2,903,795.72 | 101.166640 | 2,929,320.55 | 25,524.83 | 0.15 |
| Original Face: | | Base | 3,000,000.000 | 100.285118 | 2,903,795.72 | 101.166640 | 2,929,320.55 | 25,524.83 | 0.15 |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | | 3.5 | 20 Sep 2043 | | |
| | | Local | 5,429,000.000 | 97.482604 | 5,292,330.56 | 105.260640 | 5,714,600.15 | 422,269.59 | 0.30 |
| Original Face: | | Base | 5,429,000.000 | 97.482604 | 5,292,330.56 | 105.260640 | 5,714,600.15 | 422,269.59 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38379GMY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ | | | | | 3.0 | 20 Nov 2043 | | |
| | | Local | 3,091,493.900 | 102.931953 | 3,182,135.06 | 103.771550 | 3,208,091.14 | 25,956.08 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 102.931953 | 3,182,135.06 | 103.771550 | 3,208,091.14 | 25,956.08 | 0.17 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | | 2.95 | 16 Oct 2029 | | |
| | | Local | 2,847,473.700 | 103.528442 | 2,947,945.17 | 105.572460 | 3,006,148.03 | 58,202.86 | 0.16 |
| Original Face: | | Base | 3,000,000.000 | 103.528442 | 2,947,945.17 | 105.572460 | 3,006,148.03 | 58,202.86 | 0.16 |
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | | 2.2 | 16 Aug 2055 | | |
| | | Local | 9,920,075.860 | 99.876412 | 9,907,815.85 | 100.581540 | 9,977,765.07 | 69,949.22 | 0.53 |
| Original Face: | | Base | 10,000,000.000 | 99.876412 | 9,907,815.85 | 100.581540 | 9,977,765.07 | 69,949.22 | 0.53 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | | 3.2 | 21 Aug 2025 | | |
| | | Local | 5,000,000.000 | 99.703325 | 4,985,166.26 | 102.784000 | 5,139,200.00 | 154,033.74 | 0.27 |
| | | Base | | 99.703325 | 4,985,166.26 | 102.784000 | 5,139,200.00 | 154,033.74 | 0.27 |
| 43814CAD1 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4 | | | | | 0.62 | 21 Mar 2019 | | |
| | | Local | 5,000,000.000 | 99.999502 | 4,999,975.08 | 99.935210 | 4,996,760.50 | -3,214.58 | 0.26 |
| Original Face: | | Base | 5,000,000.000 | 99.999502 | 4,999,975.08 | 99.935210 | 4,996,760.50 | -3,214.58 | 0.26 |
| 438516AX4 | HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3 | | | | | 5.3 | 01 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.924984 | 4,996,249.21 | 108.546200 | 5,427,310.00 | 431,060.79 | 0.29 |
| | | Base | | 99.924984 | 4,996,249.21 | 108.546200 | 5,427,310.00 | 431,060.79 | 0.29 |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | | 6.5 | 15 Jan 2028 | | |
| | | Local | 10,000,000.000 | 125.224284 | 12,522,428.42 | 126.999800 | 12,699,980.00 | 177,551.58 | 0.67 |
| | | Base | | 125.224284 | 12,522,428.42 | 126.999800 | 12,699,980.00 | 177,551.58 | 0.67 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | | 6.4 | 15 May 2038 | | |
| | | Local | 5,000,000.000 | 99.142257 | 4,957,112.86 | 122.282600 | 6,114,130.00 | 1,157,017.14 | 0.32 |
| | | Base | | 99.142257 | 4,957,112.86 | 122.282600 | 6,114,130.00 | 1,157,017.14 | 0.32 |
| 46635TCG5 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A | | | | | 4.7171 | 15 Feb 2046 | | |
| | | Local | 10,000,000.000 | 110.049378 | 11,004,937.81 | 109.462860 | 10,946,286.00 | -58,651.81 | 0.58 |
| Original Face: | | Base | 10,000,000.000 | 110.049378 | 11,004,937.81 | 109.462860 | 10,946,286.00 | -58,651.81 | 0.58 |
| 46636DAE6 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A | | | | | 4.1063 | 15 Jul 2046 | | |
| | | Local | 5,775,000.000 | 108.184569 | 6,247,658.86 | 104.459640 | 6,032,544.21 | -215,114.65 | 0.32 |
| Original Face: | | Base | 5,775,000.000 | 108.184569 | 6,247,658.86 | 104.459640 | 6,032,544.21 | -215,114.65 | 0.32 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 46637WAC7 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3 | | | | | 3.1388 | 15 Jun 2045 | | |
| | | 6,901,358.290 | Local | 102.878956 | 7,100,045.35 | 101.712200 | 7,019,523.35 | -80,522.00 | 0.37 |
| | Original Face: | 10,000,000.000 | Base | 102.878956 | 7,100,045.35 | 101.712200 | 7,019,523.35 | -80,522.00 | 0.37 |
| 46638UAD8 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB | | | | | 2.3791 | 15 Oct 2045 | | |
| | | 10,000,000.000 | Local | 100.308046 | 10,030,804.63 | 100.503110 | 10,050,311.00 | 19,506.37 | 0.53 |
| | Original Face: | 10,000,000.000 | Base | 100.308046 | 10,030,804.63 | 100.503110 | 10,050,311.00 | 19,506.37 | 0.53 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | | 4.95 | 15 May 2033 | | |
| | | 5,000,000.000 | Local | 97.894796 | 4,894,739.79 | 118.070700 | 5,903,535.00 | 1,008,795.21 | 0.31 |
| | | | Base | 97.894796 | 4,894,739.79 | 118.070700 | 5,903,535.00 | 1,008,795.21 | 0.31 |
| 48126DX53 | JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR | | | | | 1.5195 | 21 Jun 2023 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.642400 | 4,932,120.00 | -67,880.00 | 0.26 |
| | | | Base | 100.000000 | 5,000,000.00 | 98.642400 | 4,932,120.00 | -67,880.00 | 0.26 |
| 487836BB3 | KELLOGG CO SR UNSECURED 05/16 4.45 | | | | | 4.45 | 30 May 2016 | | |
| | | 4,000,000.000 | Local | 99.987758 | 3,999,510.32 | 101.175100 | 4,047,004.00 | 47,493.68 | 0.21 |
| | | | Base | 99.987758 | 3,999,510.32 | 101.175100 | 4,047,004.00 | 47,493.68 | 0.21 |
| 49327M2A1 | KEY BANK NA SR UNSECURED 02/18 1.65 | | | | | 1.65 | 01 Feb 2018 | | |
| | | 3,500,000.000 | Local | 99.961631 | 3,498,657.10 | 99.930100 | 3,497,553.50 | -1,103.60 | 0.18 |
| | | | Base | 99.961631 | 3,498,657.10 | 99.930100 | 3,497,553.50 | -1,103.60 | 0.18 |
| 501044CP4 | KROGER CO/THE SR UNSECURED 01/17 2.2 | | | | | 2.2 | 15 Jan 2017 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.905800 | 3,027,174.00 | 27,174.00 | 0.16 |
| | | | Base | 100.000000 | 3,000,000.00 | 100.905800 | 3,027,174.00 | 27,174.00 | 0.16 |
| 55616XAF4 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875 | | | | | 3.875 | 15 Jan 2022 | | |
| | | 2,000,000.000 | Local | 99.526280 | 1,990,525.59 | 98.481200 | 1,969,624.00 | -20,901.59 | 0.10 |
| | | | Base | 99.526280 | 1,990,525.59 | 98.481200 | 1,969,624.00 | -20,901.59 | 0.10 |
| 58013MEB6 | MCDONALD S CORP SR UNSECURED 10/17 5.8 | | | | | 5.8 | 15 Oct 2017 | | |
| | | 3,000,000.000 | Local | 99.965573 | 2,998,967.20 | 106.945700 | 3,208,371.00 | 209,403.80 | 0.17 |
| | | | Base | 99.965573 | 2,998,967.20 | 106.945700 | 3,208,371.00 | 209,403.80 | 0.17 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | | 6.3 | 01 Mar 2038 | | |
| | | 5,000,000.000 | Local | 99.655667 | 4,982,783.36 | 117.177600 | 5,858,880.00 | 876,096.64 | 0.31 |
| | | | Base | 99.655667 | 4,982,783.36 | 117.177600 | 5,858,880.00 | 876,096.64 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 58768EAF6 | MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4 | | | | | 0.9 | 16 Dec 2019 | | |
| | | Local | 5,800,000.000 | 99.999109 | 5,799,948.34 | 99.962690 | 5,797,836.02 | -2,112.32 | 0.31 |
| Original Face: | | Base | 5,800,000.000 | 99.999109 | 5,799,948.34 | 99.962690 | 5,797,836.02 | -2,112.32 | 0.31 |
| 59156RAU2 | METLIFE INC SR UNSECURED 06/16 6.75 | | | | | 6.75 | 01 Jun 2016 | | |
| | | Local | 2,847,000.000 | 101.900691 | 2,901,112.67 | 101.938000 | 2,902,174.86 | 1,062.19 | 0.15 |
| | | Base | | 101.900691 | 2,901,112.67 | 101.938000 | 2,902,174.86 | 1,062.19 | 0.15 |
| 594918AV6 | MICROSOFT CORP SR UNSECURED 12/18 1.625 | | | | | 1.625 | 06 Dec 2018 | | |
| | | Local | 5,000,000.000 | 99.672223 | 4,983,611.17 | 101.361100 | 5,068,055.00 | 84,443.83 | 0.27 |
| | | Base | | 99.672223 | 4,983,611.17 | 101.361100 | 5,068,055.00 | 84,443.83 | 0.27 |
| 59562VAT4 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75 | | | | | 5.75 | 01 Apr 2018 | | |
| | | Local | 10,000,000.000 | 99.960886 | 9,996,088.57 | 108.295000 | 10,829,500.00 | 833,411.43 | 0.57 |
| | | Base | | 99.960886 | 9,996,088.57 | 108.295000 | 10,829,500.00 | 833,411.43 | 0.57 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | | 6.375 | 15 Feb 2028 | | |
| | | Local | 10,000,000.000 | 126.632874 | 12,663,287.41 | 131.536400 | 13,153,640.00 | 490,352.59 | 0.69 |
| | | Base | | 126.632874 | 12,663,287.41 | 131.536400 | 13,153,640.00 | 490,352.59 | 0.69 |
| 61747YCM5 | MORGAN STANLEY SR UNSECURED 01/20 5.5 | | | | | 5.5 | 26 Jan 2020 | | |
| | | Local | 3,100,000.000 | 108.884631 | 3,375,423.57 | 109.852000 | 3,405,412.00 | 29,988.43 | 0.18 |
| | | Base | | 108.884631 | 3,375,423.57 | 109.852000 | 3,405,412.00 | 29,988.43 | 0.18 |
| 626717AD4 | MURPHY OIL CORP SR UNSECURED 06/22 4 | | | | | 4.0 | 01 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.866963 | 4,993,348.17 | 58.842300 | 2,942,115.00 | -2,051,233.17 | 0.16 |
| | | Base | | 99.866963 | 4,993,348.17 | 58.842300 | 2,942,115.00 | -2,051,233.17 | 0.16 |
| 637432HT5 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45 | | | | | 5.45 | 10 Apr 2017 | | |
| | | Local | 7,500,000.000 | 99.961982 | 7,497,148.66 | 105.059200 | 7,879,440.00 | 382,291.34 | 0.42 |
| | | Base | | 99.961982 | 7,497,148.66 | 105.059200 | 7,879,440.00 | 382,291.34 | 0.42 |
| 651229AG1 | NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25 | | | | | 6.25 | 15 Apr 2018 | | |
| | | Local | 3,000,000.000 | 99.934474 | 2,998,034.22 | 106.234500 | 3,187,035.00 | 189,000.78 | 0.17 |
| | | Base | | 99.934474 | 2,998,034.22 | 106.234500 | 3,187,035.00 | 189,000.78 | 0.17 |
| 651229AN6 | NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05 | | | | | 2.05 | 01 Dec 2017 | | |
| | | Local | 3,000,000.000 | 99.958532 | 2,998,755.95 | 99.116600 | 2,973,498.00 | -25,257.95 | 0.16 |
| | | Base | | 99.958532 | 2,998,755.95 | 99.116600 | 2,973,498.00 | -25,257.95 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 651639AN6 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5 | | | | | 3.5 | 15 Mar 2022 | | |
| | | 8,000,000.000 | Local | 99.543226 | 7,963,458.10 | 90.112300 | 7,208,984.00 | -754,474.10 | 0.38 |
| | | | Base | 99.543226 | 7,963,458.10 | 90.112300 | 7,208,984.00 | -754,474.10 | 0.38 |
| 655844AZ1 | NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75 | | | | | 5.75 | 01 Apr 2018 | | |
| | | 5,000,000.000 | Local | 99.940039 | 4,997,001.95 | 108.051500 | 5,402,575.00 | 405,573.05 | 0.28 |
| | | | Base | 99.940039 | 4,997,001.95 | 108.051500 | 5,402,575.00 | 405,573.05 | 0.28 |
| 674599BX2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125 | | | | | 4.125 | 01 Jun 2016 | | |
| | | 5,000,000.000 | Local | 99.966713 | 4,998,335.65 | 101.060000 | 5,053,000.00 | 54,664.35 | 0.27 |
| | | | Base | 99.966713 | 4,998,335.65 | 101.060000 | 5,053,000.00 | 54,664.35 | 0.27 |
| 709599AE4 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75 | | | | | 3.75 | 11 May 2017 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 101.930000 | 4,077,200.00 | 77,200.00 | 0.21 |
| | | | Base | 100.000000 | 4,000,000.00 | 101.930000 | 4,077,200.00 | 77,200.00 | 0.21 |
| 713448CM8 | PEPSICO INC SR UNSECURED 03/24 3.6 | | | | | 3.6 | 01 Mar 2024 | | |
| | | 5,000,000.000 | Local | 99.859647 | 4,992,982.33 | 106.488700 | 5,324,435.00 | 331,452.67 | 0.28 |
| | | | Base | 99.859647 | 4,992,982.33 | 106.488700 | 5,324,435.00 | 331,452.67 | 0.28 |
| 71713UAT9 | PHARMACIA CORP COMPANY GUAR 12/27 6.75 | | | | | 6.75 | 15 Dec 2027 | | |
| | | 3,000,000.000 | Local | 125.086229 | 3,752,586.86 | 128.306000 | 3,849,180.00 | 96,593.14 | 0.20 |
| | | | Base | 125.086229 | 3,752,586.86 | 128.306000 | 3,849,180.00 | 96,593.14 | 0.20 |
| 718172AH2 | PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5 | | | | | 4.5 | 26 Mar 2020 | | |
| | | 5,000,000.000 | Local | 99.468372 | 4,973,418.61 | 110.357500 | 5,517,875.00 | 544,456.39 | 0.29 |
| | | | Base | 99.468372 | 4,973,418.61 | 110.357500 | 5,517,875.00 | 544,456.39 | 0.29 |
| 724479AG5 | PITNEY BOWES INC SR UNSECURED 03/15 5 | | | | | 5.0 | 15 Mar 2015 | | |
| | | 0.000 | Local | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 |
| | | | Base | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 |
| 737679DD9 | POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05 | | | | | 3.05 | 01 Apr 2022 | | |
| | | 3,000,000.000 | Local | 99.821448 | 2,994,643.43 | 101.716500 | 3,051,495.00 | 56,851.57 | 0.16 |
| | | | Base | 99.821448 | 2,994,643.43 | 101.716500 | 3,051,495.00 | 56,851.57 | 0.16 |
| 740816AD5 | PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625 | | | | | 5.625 | 01 Oct 2038 | | |
| | | 9,800,000.000 | Local | 99.942337 | 9,794,349.02 | 129.331600 | 12,674,496.80 | 2,880,147.78 | 0.67 |
| | | | Base | 99.942337 | 9,794,349.02 | 129.331600 | 12,674,496.80 | 2,880,147.78 | 0.67 |

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|---|---|---|---|---|---|---|---|---|---|
| 742651DS8 | PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875 | | | | | 1.875 | 15 Jul 2018 | | |
| | | Local | 3,000,000.000 | 99.981914 | 2,999,457.42 | 101.854700 | 3,055,641.00 | 56,183.58 | 0.16 |
| | | Base | | 99.981914 | 2,999,457.42 | 101.854700 | 3,055,641.00 | 56,183.58 | 0.16 |
| 742651DV1 | PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3 | | | | | 2.3 | 15 Sep 2020 | | |
| | | Local | 10,000,000.000 | 101.173623 | 10,117,362.30 | 102.659400 | 10,265,940.00 | 148,577.70 | 0.54 |
| | | Base | | 101.173623 | 10,117,362.30 | 102.659400 | 10,265,940.00 | 148,577.70 | 0.54 |
| 771196BE1 | ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35 | | | | | 3.35 | 30 Sep 2024 | | |
| | | Local | 5,000,000.000 | 100.855326 | 5,042,766.32 | 104.640700 | 5,232,035.00 | 189,268.68 | 0.28 |
| | | Base | | 100.855326 | 5,042,766.32 | 104.640700 | 5,232,035.00 | 189,268.68 | 0.28 |
| 779382AP5 | ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875 | | | | | 4.875 | 01 Jun 2022 | | |
| | | Local | 4,000,000.000 | 99.585922 | 3,983,436.89 | 66.092800 | 2,643,712.00 | -1,339,724.89 | 0.14 |
| | | Base | | 99.585922 | 3,983,436.89 | 66.092800 | 2,643,712.00 | -1,339,724.89 | 0.14 |
| 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 | 112.563000 | 5,628,150.00 | 628,150.00 | 0.30 |
| | | Base | | 100.000000 | 5,000,000.00 | 112.563000 | 5,628,150.00 | 628,150.00 | 0.30 |
| 822582BH4 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR | | | | | 0.8061 | 11 May 2020 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.080200 | 9,708,020.00 | -291,980.00 | 0.51 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.080200 | 9,708,020.00 | -291,980.00 | 0.51 |
| 844895AV4 | SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875 | | | | | 3.875 | 01 Apr 2022 | | |
| | | Local | 4,000,000.000 | 99.979441 | 3,999,177.65 | 104.430600 | 4,177,224.00 | 178,046.35 | 0.22 |
| | | Base | | 99.979441 | 3,999,177.65 | 104.430600 | 4,177,224.00 | 178,046.35 | 0.22 |
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | | 2.7 | 15 Jun 2022 | | |
| | | Local | 5,000,000.000 | 99.982793 | 4,999,139.64 | 101.802700 | 5,090,135.00 | 90,995.36 | 0.27 |
| | | Base | | 99.982793 | 4,999,139.64 | 101.802700 | 5,090,135.00 | 90,995.36 | 0.27 |
| 857477AL7 | STATE STREET CORP SR SUBORDINA 05/23 3.1 | | | | | 3.1 | 15 May 2023 | | |
| | | Local | 5,000,000.000 | 99.882198 | 4,994,109.89 | 99.504000 | 4,975,200.00 | -18,909.89 | 0.26 |
| | | Base | | 99.882198 | 4,994,109.89 | 99.504000 | 4,975,200.00 | -18,909.89 | 0.26 |
| 86787EAQ0 | SUNTRUST BANK SR UNSECURED 02/17 VAR | | | | | 0.8016 | 15 Feb 2017 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.528900 | 9,952,890.00 | -47,110.00 | 0.52 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.528900 | 9,952,890.00 | -47,110.00 | 0.52 |

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|---|---|---|---|---|---|---|---|---|---|
| 871829AL1 | SYSCO CORPORATION COMPANY GUAR 02/18 5.25 | | | | | 5.25 | 12 Feb 2018 | | |
| | | Local | 4,000,000.000 | 99.859855 | 3,994,394.19 | 107.080000 | 4,283,200.00 | 288,805.81 | 0.23 |
| | | Base | | 99.859855 | 3,994,394.19 | 107.080000 | 4,283,200.00 | 288,805.81 | 0.23 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | | 6.35 | 01 Nov 2032 | | |
| | | Local | 5,000,000.000 | 109.820930 | 5,491,046.48 | 127.165900 | 6,358,295.00 | 867,248.52 | 0.34 |
| | | Base | | 109.820930 | 5,491,046.48 | 127.165900 | 6,358,295.00 | 867,248.52 | 0.34 |
| 880591EC2 | TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5 | | | | | 4.5 | 01 Apr 2018 | | |
| | | Local | 10,000,000.000 | 99.994194 | 9,999,419.35 | 107.421200 | 10,742,120.00 | 742,700.65 | 0.57 |
| | | Base | | 99.994194 | 9,999,419.35 | 107.421200 | 10,742,120.00 | 742,700.65 | 0.57 |
| 89233P5T9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | | | | | 3.3 | 12 Jan 2022 | | |
| | | Local | 5,000,000.000 | 99.779583 | 4,988,979.17 | 104.416300 | 5,220,815.00 | 231,835.83 | 0.28 |
| | | Base | | 99.779583 | 4,988,979.17 | 104.416300 | 5,220,815.00 | 231,835.83 | 0.28 |
| 89352HAN9 | TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875 | | | | | 1.875 | 12 Jan 2018 | | |
| | | Local | 5,000,000.000 | 99.862717 | 4,993,135.86 | 98.195100 | 4,909,755.00 | -83,380.86 | 0.26 |
| | | Base | | 99.862717 | 4,993,135.86 | 98.195100 | 4,909,755.00 | -83,380.86 | 0.26 |
| 902494AT0 | TYSON FOODS INC COMPANY GUAR 06/22 4.5 | | | | | 4.5 | 15 Jun 2022 | | |
| | | Local | 3,000,000.000 | 99.660739 | 2,989,822.18 | 107.290300 | 3,218,709.00 | 228,886.82 | 0.17 |
| | | Base | | 99.660739 | 2,989,822.18 | 107.290300 | 3,218,709.00 | 228,886.82 | 0.17 |
| 90327QCW7 | USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25 | | | | | 2.25 | 13 Dec 2016 | | |
| | | Local | 10,000,000.000 | 99.969676 | 9,996,967.64 | 101.052000 | 10,105,200.00 | 108,232.36 | 0.53 |
| | | Base | | 99.969676 | 9,996,967.64 | 101.052000 | 10,105,200.00 | 108,232.36 | 0.53 |
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | | 6.2 | 15 Jan 2038 | | |
| | | Local | 5,000,000.000 | 99.624575 | 4,981,228.77 | 130.328200 | 6,516,410.00 | 1,535,181.23 | 0.34 |
| | | Base | | 99.624575 | 4,981,228.77 | 130.328200 | 6,516,410.00 | 1,535,181.23 | 0.34 |
| 91159HHD5 | US BANCORP SR UNSECURED 05/17 1.65 | | | | | 1.65 | 15 May 2017 | | |
| | | Local | 10,000,000.000 | 99.924393 | 9,992,439.25 | 100.632200 | 10,063,220.00 | 70,780.75 | 0.53 |
| | | Base | | 99.924393 | 9,992,439.25 | 100.632200 | 10,063,220.00 | 70,780.75 | 0.53 |
| 911759LH9 | HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05 | | | | | 2.05 | 01 Aug 2019 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 102.949000 | 5,147,450.00 | 147,450.00 | 0.27 |
| | | Base | | 100.000000 | 5,000,000.00 | 102.949000 | 5,147,450.00 | 147,450.00 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 912810DW5 | US TREASURY N/B 05/16 7.25 | | | | | 7.25 | 15 May 2016 | | |
| | | 5,000,000.000 | Local | 101.009892 | 5,050,494.60 | 101.925800 | 5,096,290.00 | 45,795.40 | 0.27 |
| | | | Base | 101.009892 | 5,050,494.60 | 101.925800 | 5,096,290.00 | 45,795.40 | 0.27 |
| 912810DX3 | US TREASURY N/B 11/16 7.5 | | | | | 7.5 | 15 Nov 2016 | | |
| | | 5,000,000.000 | Local | 102.756973 | 5,137,848.67 | 105.371100 | 5,268,555.00 | 130,706.33 | 0.28 |
| | | | Base | 102.756973 | 5,137,848.67 | 105.371100 | 5,268,555.00 | 130,706.33 | 0.28 |
| 912810DZ8 | US TREASURY N/B 08/17 8.875 | | | | | 8.875 | 15 Aug 2017 | | |
| | | 10,000,000.000 | Local | 109.322639 | 10,932,263.91 | 112.472700 | 11,247,270.00 | 315,006.09 | 0.59 |
| | | | Base | 109.322639 | 10,932,263.91 | 112.472700 | 11,247,270.00 | 315,006.09 | 0.59 |
| 912810ED6 | US TREASURY N/B 08/19 8.125 | | | | | 8.125 | 15 Aug 2019 | | |
| | | 10,000,000.000 | Local | 114.006898 | 11,400,689.81 | 124.347700 | 12,434,770.00 | 1,034,080.19 | 0.66 |
| | | | Base | 114.006898 | 11,400,689.81 | 124.347700 | 12,434,770.00 | 1,034,080.19 | 0.66 |
| 912810EH7 | US TREASURY N/B 02/21 7.875 | | | | | 7.875 | 15 Feb 2021 | | |
| | | 7,500,000.000 | Local | 116.970331 | 8,772,774.83 | 131.546900 | 9,866,017.50 | 1,093,242.67 | 0.52 |
| | | | Base | 116.970331 | 8,772,774.83 | 131.546900 | 9,866,017.50 | 1,093,242.67 | 0.52 |
| 912810EM6 | US TREASURY N/B 08/22 7.25 | | | | | 7.25 | 15 Aug 2022 | | |
| | | 5,000,000.000 | Local | 122.917348 | 6,145,867.41 | 135.062500 | 6,753,125.00 | 607,257.59 | 0.36 |
| | | | Base | 122.917348 | 6,145,867.41 | 135.062500 | 6,753,125.00 | 607,257.59 | 0.36 |
| 912810EN4 | US TREASURY N/B 11/22 7.625 | | | | | 7.625 | 15 Nov 2022 | | |
| | | 5,000,000.000 | Local | 125.375788 | 6,268,789.38 | 138.640600 | 6,932,030.00 | 663,240.62 | 0.37 |
| | | | Base | 125.375788 | 6,268,789.38 | 138.640600 | 6,932,030.00 | 663,240.62 | 0.37 |
| 912810EP9 | US TREASURY N/B 02/23 7.125 | | | | | 7.125 | 15 Feb 2023 | | |
| | | 5,000,000.000 | Local | 113.646778 | 5,682,338.91 | 136.445300 | 6,822,265.00 | 1,139,926.09 | 0.36 |
| | | | Base | 113.646778 | 5,682,338.91 | 136.445300 | 6,822,265.00 | 1,139,926.09 | 0.36 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | | 6.875 | 15 Aug 2025 | | |
| | | 7,500,000.000 | Local | 123.836918 | 9,287,768.86 | 143.304700 | 10,747,852.50 | 1,460,083.64 | 0.57 |
| | | | Base | 123.836918 | 9,287,768.86 | 143.304700 | 10,747,852.50 | 1,460,083.64 | 0.57 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | | 6.0 | 15 Feb 2026 | | |
| | | 12,500,000.000 | Local | 123.835192 | 15,479,398.96 | 136.960900 | 17,120,112.50 | 1,640,713.54 | 0.90 |
| | | | Base | 123.835192 | 15,479,398.96 | 136.960900 | 17,120,112.50 | 1,640,713.54 | 0.90 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | | 6.75 | 15 Aug 2026 | | |
| | | 10,000,000.000 | Local | 141.761426 | 14,176,142.56 | 145.382800 | 14,538,280.00 | 362,137.44 | 0.77 |
| | | | Base | 141.761426 | 14,176,142.56 | 145.382800 | 14,538,280.00 | 362,137.44 | 0.77 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | | 6.5 | 15 Nov 2026 | | |
| | | 7,500,000.000 | Local | 140.511342 | 10,538,350.63 | 143.718800 | 10,778,910.00 | 240,559.37 | 0.57 |
| | | | Base | 140.511342 | 10,538,350.63 | 143.718800 | 10,778,910.00 | 240,559.37 | 0.57 |
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | | 6.375 | 15 Aug 2027 | | |
| | | 10,000,000.000 | Local | 120.783123 | 12,078,312.26 | 144.500000 | 14,450,000.00 | 2,371,687.74 | 0.76 |
| | | | Base | 120.783123 | 12,078,312.26 | 144.500000 | 14,450,000.00 | 2,371,687.74 | 0.76 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | | 5.5 | 15 Aug 2028 | | |
| | | 7,500,000.000 | Local | 136.280707 | 10,221,053.05 | 137.273400 | 10,295,505.00 | 74,451.95 | 0.54 |
| | | | Base | 136.280707 | 10,221,053.05 | 137.273400 | 10,295,505.00 | 74,451.95 | 0.54 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | | 5.25 | 15 Nov 2028 | | |
| | | 7,500,000.000 | Local | 131.467556 | 9,860,066.73 | 134.894500 | 10,117,087.50 | 257,020.77 | 0.53 |
| | | | Base | 131.467556 | 9,860,066.73 | 134.894500 | 10,117,087.50 | 257,020.77 | 0.53 |
| 912810FG8 | US TREASURY N/B 02/29 5.25 | | | | | 5.25 | 15 Feb 2029 | | |
| | | 5,000,000.000 | Local | 136.184754 | 6,809,237.70 | 135.277300 | 6,763,865.00 | -45,372.70 | 0.36 |
| | | | Base | 136.184754 | 6,809,237.70 | 135.277300 | 6,763,865.00 | -45,372.70 | 0.36 |
| 912810FJ2 | US TREASURY N/B 08/29 6.125 | | | | | 6.125 | 15 Aug 2029 | | |
| | | 10,000,000.000 | Local | 143.188596 | 14,318,859.55 | 146.558600 | 14,655,860.00 | 337,000.45 | 0.77 |
| | | | Base | 143.188596 | 14,318,859.55 | 146.558600 | 14,655,860.00 | 337,000.45 | 0.77 |
| 912810PU6 | US TREASURY N/B 05/37 5 | | | | | 5.0 | 15 May 2037 | | |
| | | 2,500,000.000 | Local | 121.608682 | 3,040,217.04 | 143.015600 | 3,575,390.00 | 535,172.96 | 0.19 |
| | | | Base | 121.608682 | 3,040,217.04 | 143.015600 | 3,575,390.00 | 535,172.96 | 0.19 |
| 912828A75 | US TREASURY N/B 12/18 1.5 | | | | | 1.5 | 31 Dec 2018 | | |
| | | 5,000,000.000 | Local | 99.951429 | 4,997,571.47 | 101.492200 | 5,074,610.00 | 77,038.53 | 0.27 |
| | | | Base | 99.951429 | 4,997,571.47 | 101.492200 | 5,074,610.00 | 77,038.53 | 0.27 |
| 912828B33 | US TREASURY N/B 01/19 1.5 | | | | | 1.5 | 31 Jan 2019 | | |
| | | 5,000,000.000 | Local | 99.870775 | 4,993,538.76 | 101.476600 | 5,073,830.00 | 80,291.24 | 0.27 |
| | | | Base | 99.870775 | 4,993,538.76 | 101.476600 | 5,073,830.00 | 80,291.24 | 0.27 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912828B58 | US TREASURY N/B 01/21 2.125 | | | | 2.125 | 31 Jan 2021 | | |
| | 5,000,000.000 | Local | 99.814878 | 4,990,743.90 | 103.636700 | 5,181,835.00 | 191,091.10 | 0.27 |
| | | Base | 99.814878 | 4,990,743.90 | 103.636700 | 5,181,835.00 | 191,091.10 | 0.27 |
| 912828D64 | US TREASURY N/B 08/16 0.5 | | | | 0.5 | 31 Aug 2016 | | |
| | 5,000,000.000 | Local | 99.997379 | 4,999,868.97 | 99.976600 | 4,998,830.00 | -1,038.97 | 0.26 |
| | | Base | 99.997379 | 4,999,868.97 | 99.976600 | 4,998,830.00 | -1,038.97 | 0.26 |
| 912828EE6 | US TREASURY N/B 08/15 4.25 | | | | 4.25 | 15 Aug 2015 | | |
| | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 |
| | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 |
| 912828FQ8 | US TREASURY N/B 08/16 4.875 | | | | 4.875 | 15 Aug 2016 | | |
| | 5,000,000.000 | Local | 100.875592 | 5,043,779.58 | 102.334000 | 5,116,700.00 | 72,920.42 | 0.27 |
| | | Base | 100.875592 | 5,043,779.58 | 102.334000 | 5,116,700.00 | 72,920.42 | 0.27 |
| 912828FY1 | US TREASURY N/B 11/16 4.625 | | | | 4.625 | 15 Nov 2016 | | |
| | 10,000,000.000 | Local | 102.107719 | 10,210,771.87 | 103.132800 | 10,313,280.00 | 102,508.13 | 0.54 |
| | | Base | 102.107719 | 10,210,771.87 | 103.132800 | 10,313,280.00 | 102,508.13 | 0.54 |
| 912828G38 | US TREASURY N/B 11/24 2.25 | | | | 2.25 | 15 Nov 2024 | | |
| | 2,500,000.000 | Local | 104.511817 | 2,612,795.43 | 102.996100 | 2,574,902.50 | -37,892.93 | 0.14 |
| | | Base | 104.511817 | 2,612,795.43 | 102.996100 | 2,574,902.50 | -37,892.93 | 0.14 |
| 912828JH4 | US TREASURY N/B 08/18 4 | | | | 4.0 | 15 Aug 2018 | | |
| | 10,000,000.000 | Local | 101.663737 | 10,166,373.70 | 107.933600 | 10,793,360.00 | 626,986.30 | 0.57 |
| | | Base | 101.663737 | 10,166,373.70 | 107.933600 | 10,793,360.00 | 626,986.30 | 0.57 |
| 912828KD1 | US TREASURY N/B 02/19 2.75 | | | | 2.75 | 15 Feb 2019 | | |
| | 5,000,000.000 | Local | 103.593450 | 5,179,672.50 | 105.210900 | 5,260,545.00 | 80,872.50 | 0.28 |
| | | Base | 103.593450 | 5,179,672.50 | 105.210900 | 5,260,545.00 | 80,872.50 | 0.28 |
| 912828KR0 | US TREASURY N/B 04/16 2.625 | | | | 2.625 | 30 Apr 2016 | | |
| | 7,500,000.000 | Local | 100.089367 | 7,506,702.54 | 100.522400 | 7,539,180.00 | 32,477.46 | 0.40 |
| | | Base | 100.089367 | 7,506,702.54 | 100.522400 | 7,539,180.00 | 32,477.46 | 0.40 |
| 912828KT6 | US TREASURY N/B 03/16 2.375 | | | | 2.375 | 31 Mar 2016 | | |
| | 5,000,000.000 | Local | 100.282117 | 5,014,105.86 | 100.309500 | 5,015,475.00 | 1,369.14 | 0.26 |
| | | Base | 100.282117 | 5,014,105.86 | 100.309500 | 5,015,475.00 | 1,369.14 | 0.26 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828LD0 | US TREASURY N/B 07/16 3.25 | | | | | 3.25 | 31 Jul 2016 | | |
| | | 5,000,000.000 | Local | 100.406182 | 5,020,309.10 | 101.356400 | 5,067,820.00 | 47,510.90 | 0.27 |
| | | | Base | 100.406182 | 5,020,309.10 | 101.356400 | 5,067,820.00 | 47,510.90 | 0.27 |
| 912828LU2 | US TREASURY N/B 10/16 3.125 | | | | | 3.125 | 31 Oct 2016 | | |
| | | 5,000,000.000 | Local | 101.868993 | 5,093,449.65 | 101.855500 | 5,092,775.00 | -674.65 | 0.27 |
| | | | Base | 101.868993 | 5,093,449.65 | 101.855500 | 5,092,775.00 | -674.65 | 0.27 |
| 912828M56 | US TREASURY N/B 11/25 2.25 | | | | | 2.25 | 15 Nov 2025 | | |
| | | 5,000,000.000 | Local | 99.544918 | 4,977,245.91 | 102.856000 | 5,142,800.00 | 165,554.09 | 0.27 |
| | | | Base | 99.544918 | 4,977,245.91 | 102.856000 | 5,142,800.00 | 165,554.09 | 0.27 |
| 912828MA5 | US TREASURY N/B 11/16 2.75 | | | | | 2.75 | 30 Nov 2016 | | |
| | | 10,000,000.000 | Local | 101.736840 | 10,173,684.04 | 101.742200 | 10,174,220.00 | 535.96 | 0.54 |
| | | | Base | 101.736840 | 10,173,684.04 | 101.742200 | 10,174,220.00 | 535.96 | 0.54 |
| 912828MD9 | US TREASURY N/B 12/16 3.25 | | | | | 3.25 | 31 Dec 2016 | | |
| | | 10,000,000.000 | Local | 102.367478 | 10,236,747.75 | 102.347700 | 10,234,770.00 | -1,977.75 | 0.54 |
| | | | Base | 102.367478 | 10,236,747.75 | 102.347700 | 10,234,770.00 | -1,977.75 | 0.54 |
| 912828MK3 | US TREASURY N/B 01/17 3.125 | | | | | 3.125 | 31 Jan 2017 | | |
| | | 10,000,000.000 | Local | 102.484412 | 10,248,441.15 | 102.425800 | 10,242,580.00 | -5,861.15 | 0.54 |
| | | | Base | 102.484412 | 10,248,441.15 | 102.425800 | 10,242,580.00 | -5,861.15 | 0.54 |
| 912828MP2 | US TREASURY N/B 02/20 3.625 | | | | | 3.625 | 15 Feb 2020 | | |
| | | 5,000,000.000 | Local | 106.873491 | 5,343,674.54 | 109.457000 | 5,472,850.00 | 129,175.46 | 0.29 |
| | | | Base | 106.873491 | 5,343,674.54 | 109.457000 | 5,472,850.00 | 129,175.46 | 0.29 |
| 912828MV9 | US TREASURY N/B 03/17 3.25 | | | | | 3.25 | 31 Mar 2017 | | |
| | | 7,500,000.000 | Local | 102.962734 | 7,722,205.04 | 102.945300 | 7,720,897.50 | -1,307.54 | 0.41 |
| | | | Base | 102.962734 | 7,722,205.04 | 102.945300 | 7,720,897.50 | -1,307.54 | 0.41 |
| 912828NR7 | US TREASURY N/B 07/17 2.375 | | | | | 2.375 | 31 Jul 2017 | | |
| | | 7,500,000.000 | Local | 102.365439 | 7,677,407.90 | 102.418000 | 7,681,350.00 | 3,942.10 | 0.40 |
| | | | Base | 102.365439 | 7,677,407.90 | 102.418000 | 7,681,350.00 | 3,942.10 | 0.40 |
| 912828NT3 | US TREASURY N/B 08/20 2.625 | | | | | 2.625 | 15 Aug 2020 | | |
| | | 5,000,000.000 | Local | 100.504888 | 5,025,244.39 | 105.761700 | 5,288,085.00 | 262,840.61 | 0.28 |
| | | | Base | 100.504888 | 5,025,244.39 | 105.761700 | 5,288,085.00 | 262,840.61 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 912828PC8 | US TREASURY N/B 11/20 2.625 | | | | | 2.625 | 15 Nov 2020 | | |
| | | 5,000,000.000 | Local | 99.548255 | 4,977,412.77 | 105.843800 | 5,292,190.00 | 314,777.23 | 0.28 |
| | | | Base | 99.548255 | 4,977,412.77 | 105.843800 | 5,292,190.00 | 314,777.23 | 0.28 |
| 912828PE4 | US TREASURY N/B 10/15 1.25 | | | | | 1.25 | 31 Oct 2015 | | |
| | | 0.000 | Local | 0.000000 | -0.17 | 0.000000 | 0.00 | 0.17 | 0.00 |
| | | | Base | 0.000000 | -0.17 | 0.000000 | 0.00 | 0.17 | 0.00 |
| 912828PK0 | US TREASURY N/B 11/17 2.25 | | | | | 2.25 | 30 Nov 2017 | | |
| | | 5,000,000.000 | Local | 100.227582 | 5,011,379.08 | 102.617200 | 5,130,860.00 | 119,480.92 | 0.27 |
| | | | Base | 100.227582 | 5,011,379.08 | 102.617200 | 5,130,860.00 | 119,480.92 | 0.27 |
| 912828PS3 | US TREASURY N/B 01/16 2 | | | | | 2.0 | 31 Jan 2016 | | |
| | | 0.000 | Local | 0.000000 | -0.05 | 0.000000 | 0.00 | 0.05 | 0.00 |
| | | | Base | 0.000000 | -0.05 | 0.000000 | 0.00 | 0.05 | 0.00 |
| 912828PT1 | US TREASURY N/B 01/18 2.625 | | | | | 2.625 | 31 Jan 2018 | | |
| | | 5,000,000.000 | Local | 103.656861 | 5,182,843.04 | 103.585900 | 5,179,295.00 | -3,548.04 | 0.27 |
| | | | Base | 103.656861 | 5,182,843.04 | 103.585900 | 5,179,295.00 | -3,548.04 | 0.27 |
| 912828QJ2 | US TREASURY N/B 02/16 2.125 | | | | | 2.125 | 29 Feb 2016 | | |
| | | 10,000,000.000 | Local | 100.129978 | 10,012,997.80 | 100.121100 | 10,012,110.00 | -887.80 | 0.53 |
| | | | Base | 100.129978 | 10,012,997.80 | 100.121100 | 10,012,110.00 | -887.80 | 0.53 |
| 912828QN3 | US TREASURY N/B 05/21 3.125 | | | | | 3.125 | 15 May 2021 | | |
| | | 5,000,000.000 | Local | 108.003716 | 5,400,185.78 | 108.632800 | 5,431,640.00 | 31,454.22 | 0.29 |
| | | | Base | 108.003716 | 5,400,185.78 | 108.632800 | 5,431,640.00 | 31,454.22 | 0.29 |
| 912828QQ6 | US TREASURY N/B 05/18 2.375 | | | | | 2.375 | 31 May 2018 | | |
| | | 5,000,000.000 | Local | 102.380210 | 5,119,010.51 | 103.464800 | 5,173,240.00 | 54,229.49 | 0.27 |
| | | | Base | 102.380210 | 5,119,010.51 | 103.464800 | 5,173,240.00 | 54,229.49 | 0.27 |
| 912828QR4 | US TREASURY N/B 06/16 1.5 | | | | | 1.5 | 30 Jun 2016 | | |
| | | 10,000,000.000 | Local | 100.400881 | 10,040,088.07 | 100.418900 | 10,041,890.00 | 1,801.93 | 0.53 |
| | | | Base | 100.400881 | 10,040,088.07 | 100.418900 | 10,041,890.00 | 1,801.93 | 0.53 |
| 912828RF9 | US TREASURY N/B 08/16 1 | | | | | 1.0 | 31 Aug 2016 | | |
| | | 5,000,000.000 | Local | 100.222559 | 5,011,127.93 | 100.254900 | 5,012,745.00 | 1,617.07 | 0.26 |
| | | | Base | 100.222559 | 5,011,127.93 | 100.254900 | 5,012,745.00 | 1,617.07 | 0.26 |

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|---|---|---|---|---|---|---|---|---|
| 912828RJ1 | US TREASURY N/B 09/16 1 | | | | 1.0 | 30 Sep 2016 | | |
| | 10,000,000.000 | Local | 100.263760 | 10,026,376.00 | 100.285200 | 10,028,520.00 | 2,144.00 | 0.53 |
| | | Base | 100.263760 | 10,026,376.00 | 100.285200 | 10,028,520.00 | 2,144.00 | 0.53 |
| 912828SK7 | WI TREASURY SEC 03/15 0.375 | | | | 0.375 | 15 Mar 2015 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 912828SN1 | US TREASURY N/B 03/19 1.5 | | | | 1.5 | 31 Mar 2019 | | |
| | 5,000,000.000 | Local | 99.906387 | 4,995,319.36 | 101.453100 | 5,072,655.00 | 77,335.64 | 0.27 |
| | | Base | 99.906387 | 4,995,319.36 | 101.453100 | 5,072,655.00 | 77,335.64 | 0.27 |
| 912828SV3 | US TREASURY N/B 05/22 1.75 | | | | 1.75 | 15 May 2022 | | |
| | 5,000,000.000 | Local | 100.559016 | 5,027,950.78 | 101.003900 | 5,050,195.00 | 22,244.22 | 0.27 |
| | | Base | 100.559016 | 5,027,950.78 | 101.003900 | 5,050,195.00 | 22,244.22 | 0.27 |
| 912828TC4 | US TREASURY N/B 06/19 1 | | | | 1.0 | 30 Jun 2019 | | |
| | 5,000,000.000 | Local | 99.461488 | 4,973,074.40 | 99.730500 | 4,986,525.00 | 13,450.60 | 0.26 |
| | | Base | 99.461488 | 4,973,074.40 | 99.730500 | 4,986,525.00 | 13,450.60 | 0.26 |
| 912828TJ9 | US TREASURY N/B 08/22 1.625 | | | | 1.625 | 15 Aug 2022 | | |
| | 5,000,000.000 | Local | 99.494382 | 4,974,719.10 | 100.093800 | 5,004,690.00 | 29,970.90 | 0.26 |
| | | Base | 99.494382 | 4,974,719.10 | 100.093800 | 5,004,690.00 | 29,970.90 | 0.26 |
| 912828TR1 | US TREASURY N/B 09/19 1 | | | | 1.0 | 30 Sep 2019 | | |
| | 5,000,000.000 | Local | 99.571506 | 4,978,575.30 | 99.515600 | 4,975,780.00 | -2,795.30 | 0.26 |
| | | Base | 99.571506 | 4,978,575.30 | 99.515600 | 4,975,780.00 | -2,795.30 | 0.26 |
| 912828TW0 | US TREASURY N/B 10/17 0.75 | | | | 0.75 | 31 Oct 2017 | | |
| | 5,000,000.000 | Local | 99.875103 | 4,993,755.17 | 99.949200 | 4,997,460.00 | 3,704.83 | 0.26 |
| | | Base | 99.875103 | 4,993,755.17 | 99.949200 | 4,997,460.00 | 3,704.83 | 0.26 |
| 912828TY6 | US TREASURY N/B 11/22 1.625 | | | | 1.625 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | 98.873562 | 4,943,678.09 | 99.867200 | 4,993,360.00 | 49,681.91 | 0.26 |
| | | Base | 98.873562 | 4,943,678.09 | 99.867200 | 4,993,360.00 | 49,681.91 | 0.26 |
| 912828UB4 | US TREASURY N/B 11/19 1 | | | | 1.0 | 30 Nov 2019 | | |
| | 7,500,000.000 | Local | 99.418087 | 7,456,356.51 | 99.332000 | 7,449,900.00 | -6,456.51 | 0.39 |
| | | Base | 99.418087 | 7,456,356.51 | 99.332000 | 7,449,900.00 | -6,456.51 | 0.39 |

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|---|---|---|---|---|---|---|---|---|---|
| 912828UE8 | US TREASURY N/B 12/17 0.75 | | | | | 0.75 | 31 Dec 2017 | | |
| | | 10,000,000.000 | Local | 99.944476 | 9,994,447.60 | 99.914100 | 9,991,410.00 | -3,037.60 | 0.53 |
| | | | Base | 99.944476 | 9,994,447.60 | 99.914100 | 9,991,410.00 | -3,037.60 | 0.53 |
| 912828US7 | US TREASURY N/B 03/16 0.375 | | | | | 0.375 | 15 Mar 2016 | | |
| | | 5,000,000.000 | Local | 100.001307 | 5,000,065.36 | 99.994100 | 4,999,705.00 | -360.36 | 0.26 |
| | | | Base | 100.001307 | 5,000,065.36 | 99.994100 | 4,999,705.00 | -360.36 | 0.26 |
| 912828UX6 | TSY INFL IX N/B 04/18 0.125 | | | | | 0.125 | 15 Apr 2018 | | |
| | | 102,679.000 | Local | 103.401582 | 106,171.71 | 100.476600 | 103,168.37 | -3,003.34 | 0.01 |
| | Original Face: | 100,000.000 | Base | 103.401582 | 106,171.71 | 100.476600 | 103,168.37 | -3,003.34 | 0.01 |
| 912828VC1 | US TREASURY N/B 05/16 0.25 | | | | | 0.25 | 15 May 2016 | | |
| | | 5,000,000.000 | Local | 99.925145 | 4,996,257.23 | 99.943300 | 4,997,165.00 | 907.77 | 0.26 |
| | | | Base | 99.925145 | 4,996,257.23 | 99.943300 | 4,997,165.00 | 907.77 | 0.26 |
| 912828VL1 | US TREASURY N/B 07/16 0.625 | | | | | 0.625 | 15 Jul 2016 | | |
| | | 5,000,000.000 | Local | 100.018289 | 5,000,914.46 | 100.062500 | 5,003,125.00 | 2,210.54 | 0.26 |
| | | | Base | 100.018289 | 5,000,914.46 | 100.062500 | 5,003,125.00 | 2,210.54 | 0.26 |
| 912828VW7 | US TREASURY N/B 09/16 0.875 | | | | | 0.875 | 15 Sep 2016 | | |
| | | 5,000,000.000 | Local | 100.149695 | 5,007,484.76 | 100.191400 | 5,009,570.00 | 2,085.24 | 0.26 |
| | | | Base | 100.149695 | 5,007,484.76 | 100.191400 | 5,009,570.00 | 2,085.24 | 0.26 |
| 912828WA4 | US TREASURY N/B 10/16 0.625 | | | | | 0.625 | 15 Oct 2016 | | |
| | | 10,000,000.000 | Local | 100.031647 | 10,003,164.65 | 100.035200 | 10,003,520.00 | 355.35 | 0.53 |
| | | | Base | 100.031647 | 10,003,164.65 | 100.035200 | 10,003,520.00 | 355.35 | 0.53 |
| 912828WS5 | US TREASURY N/B 06/19 1.625 | | | | | 1.625 | 30 Jun 2019 | | |
| | | 5,000,000.000 | Local | 99.938709 | 4,996,935.46 | 101.816400 | 5,090,820.00 | 93,884.54 | 0.27 |
| | | | Base | 99.938709 | 4,996,935.46 | 101.816400 | 5,090,820.00 | 93,884.54 | 0.27 |
| 92343VBN3 | VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5 | | | | | 2.5 | 15 Sep 2016 | | |
| | | 3,026,000.000 | Local | 100.838903 | 3,051,385.21 | 100.787100 | 3,049,817.65 | -1,567.56 | 0.16 |
| | | | Base | 100.838903 | 3,051,385.21 | 100.787100 | 3,049,817.65 | -1,567.56 | 0.16 |
| 927804FF6 | VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4 | | | | | 5.4 | 30 Apr 2018 | | |
| | | 7,000,000.000 | Local | 99.949736 | 6,996,481.52 | 107.569800 | 7,529,886.00 | 533,404.48 | 0.40 |
| | | | Base | 99.949736 | 6,996,481.52 | 107.569800 | 7,529,886.00 | 533,404.48 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92936TAB8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2 | | | | | 3.431 | 15 Jun 2045 | | |
| | | Local | 5,000,000.000 | 101.771644 | 5,088,582.21 | 104.608520 | 5,230,426.00 | 141,843.79 | 0.28 |
| Original Face: | | Base | 5,000,000.000 | 101.771644 | 5,088,582.21 | 104.608520 | 5,230,426.00 | 141,843.79 | 0.28 |
| 92937EAC8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3 | | | | | 2.695 | 15 Mar 2045 | | |
| | | Local | 5,000,000.000 | 102.718858 | 5,135,942.91 | 101.247750 | 5,062,387.50 | -73,555.41 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 102.718858 | 5,135,942.91 | 101.247750 | 5,062,387.50 | -73,555.41 | 0.27 |
| 92937FAF8 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS | | | | | 3.56 | 15 Mar 2048 | | |
| | | Local | 7,400,000.000 | 101.083455 | 7,480,175.69 | 101.827540 | 7,535,237.96 | 55,062.27 | 0.40 |
| Original Face: | | Base | 7,400,000.000 | 101.083455 | 7,480,175.69 | 101.827540 | 7,535,237.96 | 55,062.27 | 0.40 |
| 92938VAL9 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1 | | | | | 1.233 | 15 Mar 2047 | | |
| | | Local | 1,379,079.730 | 99.999621 | 1,379,074.51 | 99.579020 | 1,373,274.08 | -5,800.43 | 0.07 |
| Original Face: | | Base | 2,000,000.000 | 99.999621 | 1,379,074.51 | 99.579020 | 1,373,274.08 | -5,800.43 | 0.07 |
| 931142CG6 | WAL MART STORES INC SR UNSECURED 04/17 5.375 | | | | | 5.375 | 05 Apr 2017 | | |
| | | Local | 5,000,000.000 | 99.956083 | 4,997,804.16 | 105.370800 | 5,268,540.00 | 270,735.84 | 0.28 |
| | | Base | | 99.956083 | 4,997,804.16 | 105.370800 | 5,268,540.00 | 270,735.84 | 0.28 |
| 931142CH4 | WAL MART STORES INC SR UNSECURED 04/27 5.875 | | | | | 5.875 | 05 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.895532 | 4,994,776.59 | 124.862800 | 6,243,140.00 | 1,248,363.41 | 0.33 |
| | | Base | | 99.895532 | 4,994,776.59 | 124.862800 | 6,243,140.00 | 1,248,363.41 | 0.33 |
| 94973VAX5 | ANTHEM INC SR UNSECURED 05/22 3.125 | | | | | 3.125 | 15 May 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.249400 | 4,912,470.00 | -87,530.00 | 0.26 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.249400 | 4,912,470.00 | -87,530.00 | 0.26 |
| 94989JAW6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1 | | | | | 1.531 | 15 May 2048 | | |
| | | Local | 3,183,253.940 | 99.997553 | 3,183,176.05 | 99.343150 | 3,162,344.74 | -20,831.31 | 0.17 |
| Original Face: | | Base | 3,500,000.000 | 99.997553 | 3,183,176.05 | 99.343150 | 3,162,344.74 | -20,831.31 | 0.17 |
| 94989JAZ9 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4 | | | | | 3.54 | 15 May 2048 | | |
| | | Local | 5,000,000.000 | 103.855755 | 5,192,787.74 | 102.458450 | 5,122,922.50 | -69,865.24 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 103.855755 | 5,192,787.74 | 102.458450 | 5,122,922.50 | -69,865.24 | 0.27 |
| ACI080VT9 | COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR | | | | | 0.5095 | 26 Sep 2017 | | |
| | | Local | 10,000,000.000 | 98.317522 | 9,831,752.23 | 98.190730 | 9,819,073.00 | -12,679.23 | 0.52 |
| | | Base | | 98.317522 | 9,831,752.23 | 98.190730 | 9,819,073.00 | -12,679.23 | 0.52 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 1,762,076,253.000 | Local | | 1,834,500,268.12 | | 1,877,171,024.61 | 42,670,756.49 | 98.97 |
| | Original Face: | 1,395,348,155.000 | Base | | 1,834,500,268.12 | | 1,877,171,024.61 | 42,670,756.49 | 98.97 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 1,762,076,253.000 | Base | | 1,834,500,268.12 | | 1,877,171,024.61 | 42,670,756.49 | 98.97 |
| | Original Face: | 1,395,348,155.000 | | | | | | | |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 1,781,553,928.260 | Base | 1,853,977,943.38 | | 1,896,644,779.87 | 42,666,836.49 | 100.00 |
| Original Face: | | 1,395,348,155.000 | | | | | | |

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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 | | | | | | | | |
| | | 924,634.090 | Local | 1.000000 | 924,634.09 | 1.000000 | 924,634.09 | 0.00 | 0.38 |
| | | | Base | 1.000000 | 924,634.09 | 1.000000 | 924,634.09 | 0.00 | 0.38 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 924,634.090 | Local | | 924,634.09 | | 924,634.09 | 0.00 | 0.38 |
| | | | Base | | 924,634.09 | | 924,634.09 | 0.00 | 0.38 |
| **CASH Total** | | | | | | | | | |
| | | 924,634.090 | Base | | 924,634.09 | | 924,634.09 | 0.00 | 0.38 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 19121AEH0 | COCA-COLA COMPANY | | | | | 0.5 | 17 May 2016 | | |
| | | 3,000,000.000 | Local | 99.852778 | 2,995,583.33 | 99.842858 | 2,995,285.74 | -297.59 | 1.23 |
| | | | Base | 99.852778 | 2,995,583.33 | 99.842858 | 2,995,285.74 | -297.59 | 1.23 |
| 21684BP65 | COOPERATIEVE CENTRALE | | | | | 1.0031 | 25 Sep 2017 | | |
| | | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.921600 | 2,498,040.00 | -1,960.00 | 1.03 |
| | | | Base | 100.000000 | 2,500,000.00 | 99.921600 | 2,498,040.00 | -1,960.00 | 1.03 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 24,000,000.000 | Local | 100.000000 | 24,000,000.00 | 100.000000 | 24,000,000.00 | 0.00 | 9.89 |
| | | | Base | 100.000000 | 24,000,000.00 | 100.000000 | 24,000,000.00 | 0.00 | 9.89 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 29,500,000.000 | Local | | 29,495,583.33 | | 29,493,325.74 | -2,257.59 | 12.16 |
| | | | Base | | 29,495,583.33 | | 29,493,325.74 | -2,257.59 | 12.16 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 29,500,000.000 | Base | | 29,495,583.33 | | 29,493,325.74 | -2,257.59 | 12.16 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RCD2 | AT+T INC SR UNSECURED 03/19 VAR | | | | | 1.162 | 11 Mar 2019 | | |
| | | | 500,000.000 | Local | 100.000000 | 500,000.00 | 99.025900 | 495,129.50 | -4,870.50 | 0.20 |
| | | | | Base | 100.000000 | 500,000.00 | 99.025900 | 495,129.50 | -4,870.50 | 0.20 |
| 02580ECC5 | AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6 | | | | | 6.0 | 13 Sep 2017 | | |
| | | | 500,000.000 | Local | 107.457312 | 537,286.56 | 106.906600 | 534,533.00 | -2,753.56 | 0.22 |
| | | | | Base | 107.457312 | 537,286.56 | 106.906600 | 534,533.00 | -2,753.56 | 0.22 |
| 0258M0DG1 | AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3 | | | | | 1.3 | 29 Jul 2016 | | |
| | | | 500,000.000 | Local | 99.996256 | 499,981.28 | 100.125000 | 500,625.00 | 643.72 | 0.21 |
| | | | | Base | 99.996256 | 499,981.28 | 100.125000 | 500,625.00 | 643.72 | 0.21 |
| 0258M0DH9 | AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR | | | | | 1.1281 | 29 Jul 2016 | | |
| | | | 500,000.000 | Local | 100.000000 | 500,000.00 | 99.960000 | 499,800.00 | -200.00 | 0.21 |
| | | | | Base | 100.000000 | 500,000.00 | 99.960000 | 499,800.00 | -200.00 | 0.21 |
| 031162BF6 | AMGEN INC SR UNSECURED 06/16 2.3 | | | | | 2.3 | 15 Jun 2016 | | |
| | | | 500,000.000 | Local | 99.982726 | 499,913.63 | 100.522300 | 502,611.50 | 2,697.87 | 0.21 |
| | | | | Base | 99.982726 | 499,913.63 | 100.522300 | 502,611.50 | 2,697.87 | 0.21 |
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 0.7289 | 01 Feb 2019 | | |
| | | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.367300 | 1,967,346.00 | -32,654.00 | 0.81 |
| | | | | Base | 100.000000 | 2,000,000.00 | 98.367300 | 1,967,346.00 | -32,654.00 | 0.81 |
| 037833BE9 | APPLE INC SR UNSECURED 05/20 VAR | | | | | 0.65915 | 06 May 2020 | | |
| | | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.954900 | 4,947,745.00 | -52,255.00 | 2.04 |
| | | | | Base | 100.000000 | 5,000,000.00 | 98.954900 | 4,947,745.00 | -52,255.00 | 2.04 |
| 05522RCT3 | BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A | | | | | 0.7555 | 15 Jun 2020 | | |
| | | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.000780 | 3,000,023.40 | 23.40 | 1.24 |
| | Original Face: | | 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 100.000780 | 3,000,023.40 | 23.40 | 1.24 |
| 05531FAG8 | BB+T CORPORATION SR UNSECURED 03/16 3.2 | | | | | 3.2 | 15 Mar 2016 | | |
| | | | 750,000.000 | Local | 100.029248 | 750,219.36 | 100.095000 | 750,712.50 | 493.14 | 0.31 |
| | | | | Base | 100.029248 | 750,219.36 | 100.095000 | 750,712.50 | 493.14 | 0.31 |

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|---|---|---|---|---|---|---|---|---|---|
| 06050TLR1 | BANK OF AMERICA NA SR UNSECURED 11/16 1.125 | | | | | 1.125 | 14 Nov 2016 | | |
| | | Local | 1,000,000.000 | 99.952057 | 999,520.57 | 99.987300 | 999,873.00 | 352.43 | 0.41 |
| | | Base | | 99.952057 | 999,520.57 | 99.987300 | 999,873.00 | 352.43 | 0.41 |
| 06406HBX6 | BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3 | | | | | 2.3 | 28 Jul 2016 | | |
| | | Local | 500,000.000 | 99.991730 | 499,958.65 | 100.674700 | 503,373.50 | 3,414.85 | 0.21 |
| | | Base | | 99.991730 | 499,958.65 | 100.674700 | 503,373.50 | 3,414.85 | 0.21 |
| 06741UQ31 | BARCLAYS BANK PLC SR UNSECURED 10/17 VAR | | | | | 1.0 | 30 Oct 2017 | | |
| | | Local | 1,000,000.000 | 99.891074 | 998,910.74 | 100.310000 | 1,003,100.00 | 4,189.26 | 0.41 |
| | | Base | | 99.891074 | 998,910.74 | 100.310000 | 1,003,100.00 | 4,189.26 | 0.41 |
| 071813BH1 | BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95 | | | | | 0.95 | 01 Jun 2016 | | |
| | | Local | 1,000,000.000 | 99.989372 | 999,893.72 | 99.967900 | 999,679.00 | -214.72 | 0.41 |
| | | Base | | 99.989372 | 999,893.72 | 99.967900 | 999,679.00 | -214.72 | 0.41 |
| 071813BJ7 | BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85 | | | | | 1.85 | 15 Jun 2018 | | |
| | | Local | 1,000,000.000 | 99.995290 | 999,952.90 | 99.796500 | 997,965.00 | -1,987.90 | 0.41 |
| | | Base | | 99.995290 | 999,952.90 | 99.796500 | 997,965.00 | -1,987.90 | 0.41 |
| 110122AS7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875 | | | | | 0.875 | 01 Aug 2017 | | |
| | | Local | 2,000,000.000 | 99.548508 | 1,990,970.15 | 99.835300 | 1,996,706.00 | 5,735.85 | 0.82 |
| | | Base | | 99.548508 | 1,990,970.15 | 99.835300 | 1,996,706.00 | 5,735.85 | 0.82 |
| 126802DH7 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1 | | | | | 2.25 | 17 Jul 2023 | | |
| | | Local | 1,000,000.000 | 99.962945 | 999,629.45 | 101.579210 | 1,015,792.10 | 16,162.65 | 0.42 |
| Original Face: | | Base | 1,000,000.000 | 99.962945 | 999,629.45 | 101.579210 | 1,015,792.10 | 16,162.65 | 0.42 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 1.0955 | 17 Jul 2023 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.157640 | 2,003,152.80 | 3,152.80 | 0.83 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.157640 | 2,003,152.80 | 3,152.80 | 0.83 |
| 14313VAB0 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A | | | | | 1.1 | 15 Nov 2018 | | |
| | | Local | 2,000,000.000 | 99.992416 | 1,999,848.32 | 99.992650 | 1,999,853.00 | 4.68 | 0.82 |
| Original Face: | | Base | 2,000,000.000 | 99.992416 | 1,999,848.32 | 99.992650 | 1,999,853.00 | 4.68 | 0.82 |
| 14313VAH7 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B | | | | | 0.8755 | 15 Nov 2018 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.985020 | 1,999,700.40 | -299.60 | 0.82 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.985020 | 1,999,700.40 | -299.60 | 0.82 |

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|---|---|---|---|---|---|---|---|---|---|
| 14313WAC6 | CARMAX AUTO OWNER TRUST CARMX 2015 1 A3 | | | | | 1.38 | 15 Nov 2019 | | |
| | | Local | 2,500,000.000 | 99.981679 | 2,499,541.97 | 100.136670 | 2,503,416.75 | 3,874.78 | 1.03 |
| Original Face: | | Base | 2,500,000.000 | 99.981679 | 2,499,541.97 | 100.136670 | 2,503,416.75 | 3,874.78 | 1.03 |
| 14912L5M9 | CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR | | | | | 0.6467 | 26 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.992900 | 999,929.00 | -71.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.992900 | 999,929.00 | -71.00 | 0.41 |
| 14912L5P2 | CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3 | | | | | 1.3 | 01 Mar 2018 | | |
| | | Local | 500,000.000 | 99.919952 | 499,599.76 | 99.706100 | 498,530.50 | -1,069.26 | 0.21 |
| | | Base | | 99.919952 | 499,599.76 | 99.706100 | 498,530.50 | -1,069.26 | 0.21 |
| 166764AV2 | CHEVRON CORP SR UNSECURED 03/18 1.365 | | | | | 1.365 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.240800 | 4,962,040.00 | -37,960.00 | 2.05 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.240800 | 4,962,040.00 | -37,960.00 | 2.05 |
| 2027A0GL7 | COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR | | | | | 0.9219 | 30 Oct 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.375000 | 1,003,750.00 | 3,750.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.375000 | 1,003,750.00 | 3,750.00 | 0.41 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0441 | 03 Aug 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.911200 | 999,112.00 | -888.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.911200 | 999,112.00 | -888.00 | 0.41 |
| 24422ERW1 | JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2 | | | | | 1.2 | 10 Oct 2017 | | |
| | | Local | 500,000.000 | 99.931408 | 499,657.04 | 99.840300 | 499,201.50 | -455.54 | 0.21 |
| | | Base | | 99.931408 | 499,657.04 | 99.840300 | 499,201.50 | -455.54 | 0.21 |
| 254683BQ7 | DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A | | | | | 1.45 | 15 Mar 2021 | | |
| | | Local | 1,000,000.000 | 99.987568 | 999,875.68 | 100.102110 | 1,001,021.10 | 1,145.42 | 0.41 |
| Original Face: | | Base | 1,000,000.000 | 99.987568 | 999,875.68 | 100.102110 | 1,001,021.10 | 1,145.42 | 0.41 |
| 25468PCS3 | WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125 | | | | | 1.125 | 15 Feb 2017 | | |
| | | Local | 2,000,000.000 | 99.800873 | 1,996,017.45 | 100.269000 | 2,005,380.00 | 9,362.55 | 0.83 |
| | | Base | | 99.800873 | 1,996,017.45 | 100.269000 | 2,005,380.00 | 9,362.55 | 0.83 |
| 25468PCZ7 | WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875 | | | | | 0.875 | 30 May 2017 | | |
| | | Local | 500,000.000 | 99.920292 | 499,601.46 | 99.989600 | 499,948.00 | 346.54 | 0.21 |
| | | Base | | 99.920292 | 499,601.46 | 99.989600 | 499,948.00 | 346.54 | 0.21 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 25468PDG8 | WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR | | | | | 0.9401 | 08 Jan 2019 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.972000 | 999,720.00 | -280.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.972000 | 999,720.00 | -280.00 | 0.41 |
| 31283K2K3 | FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5 | | | | | 4.5 | 01 Apr 2020 | | |
| | | Local | 49,988.730 | 101.293512 | 50,635.34 | 104.236812 | 52,106.66 | 1,471.32 | 0.02 |
| Original Face: | | Base | 1,100,000.000 | 101.293512 | 50,635.34 | 104.236812 | 52,106.66 | 1,471.32 | 0.02 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | 4.0 | 01 Mar 2041 | | |
| | | Local | 1,191,573.710 | 103.979448 | 1,238,991.77 | 108.066942 | 1,287,697.27 | 48,705.50 | 0.53 |
| Original Face: | | Base | 2,090,000.000 | 103.979448 | 1,238,991.77 | 108.066942 | 1,287,697.27 | 48,705.50 | 0.53 |
| 3128MBX28 | FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5 | | | | | 5.5 | 01 Jan 2019 | | |
| | | Local | 65,581.070 | 100.287491 | 65,769.61 | 103.078418 | 67,599.93 | 1,830.32 | 0.03 |
| Original Face: | | Base | 1,500,000.000 | 100.287491 | 65,769.61 | 103.078418 | 67,599.93 | 1,830.32 | 0.03 |
| 3128MBZR1 | FED HM LN PC POOL G13252 FG 02/19 FIXED 6 | | | | | 6.0 | 01 Feb 2019 | | |
| | | Local | 56,257.800 | 100.840417 | 56,730.60 | 102.307755 | 57,556.09 | 825.49 | 0.02 |
| Original Face: | | Base | 1,500,000.000 | 100.840417 | 56,730.60 | 102.307755 | 57,556.09 | 825.49 | 0.02 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | | 4.5 | 01 Mar 2023 | | |
| | | Local | 9,509.140 | 101.572277 | 9,658.65 | 106.742155 | 10,150.26 | 491.61 | 0.00 |
| Original Face: | | Base | 250,000.000 | 101.572277 | 9,658.65 | 106.742155 | 10,150.26 | 491.61 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | | 4.5 | 01 Jun 2024 | | |
| | | Local | 104,536.740 | 100.157705 | 104,701.60 | 107.427881 | 112,301.60 | 7,600.00 | 0.05 |
| Original Face: | | Base | 1,000,000.000 | 100.157705 | 104,701.60 | 107.427881 | 112,301.60 | 7,600.00 | 0.05 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | | 4.5 | 01 Feb 2024 | | |
| | | Local | 128,701.400 | 100.958777 | 129,935.36 | 107.421867 | 138,253.45 | 8,318.09 | 0.06 |
| Original Face: | | Base | 2,206,300.000 | 100.958777 | 129,935.36 | 107.421867 | 138,253.45 | 8,318.09 | 0.06 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | 3.0 | 01 Nov 2026 | | |
| | | Local | 1,614,829.950 | 101.933909 | 1,646,059.29 | 104.651128 | 1,689,937.76 | 43,878.47 | 0.70 |
| Original Face: | | Base | 5,000,000.000 | 101.933909 | 1,646,059.29 | 104.651128 | 1,689,937.76 | 43,878.47 | 0.70 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | | Local | 3,604,278.150 | 102.689087 | 3,701,200.31 | 102.647966 | 3,699,718.21 | -1,482.10 | 1.53 |
| Original Face: | | Base | 5,000,000.000 | 102.689087 | 3,701,200.31 | 102.647966 | 3,699,718.21 | -1,482.10 | 1.53 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | | 4.5 | 01 Jun 2024 | | |
| | | Local | 107,170.210 | 101.604438 | 108,889.69 | 107.592402 | 115,307.00 | 6,417.31 | 0.05 |
| | Original Face: | Base | 1,000,000.000 | 101.604438 | 108,889.69 | 107.592402 | 115,307.00 | 6,417.31 | 0.05 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | | 4.0 | 01 Jul 2025 | | |
| | | Local | 1,004,095.620 | 101.854758 | 1,022,719.16 | 106.717326 | 1,071,544.00 | 48,824.84 | 0.44 |
| | Original Face: | Base | 6,000,000.000 | 101.854758 | 1,022,719.16 | 106.717326 | 1,071,544.00 | 48,824.84 | 0.44 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | | 3.5 | 01 Sep 2025 | | |
| | | Local | 938,213.300 | 102.414378 | 960,865.32 | 105.752713 | 992,186.02 | 31,320.70 | 0.41 |
| | Original Face: | Base | 5,000,000.000 | 102.414378 | 960,865.32 | 105.752713 | 992,186.02 | 31,320.70 | 0.41 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | | 3.5 | 01 Feb 2042 | | |
| | | Local | 2,979,332.250 | 104.369083 | 3,109,501.75 | 104.762388 | 3,121,219.61 | 11,717.86 | 1.29 |
| | Original Face: | Base | 5,000,000.000 | 104.369083 | 3,109,501.75 | 104.762388 | 3,121,219.61 | 11,717.86 | 1.29 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | | 4.0 | 01 Oct 2039 | | |
| | | Local | 2,082,428.200 | 104.313434 | 2,172,252.37 | 107.056883 | 2,229,382.72 | 57,130.35 | 0.92 |
| | Original Face: | Base | 5,700,000.000 | 104.313434 | 2,172,252.37 | 107.056883 | 2,229,382.72 | 57,130.35 | 0.92 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | | 4.0 | 01 Dec 2040 | | |
| | | Local | 957,043.600 | 103.972470 | 995,061.87 | 108.059657 | 1,034,178.03 | 39,116.16 | 0.43 |
| | Original Face: | Base | 2,000,000.000 | 103.972470 | 995,061.87 | 108.059657 | 1,034,178.03 | 39,116.16 | 0.43 |
| 3130A6SW8 | FEDERAL HOME LOAN BANK BONDS 12/17 1 | | | | | 1.0 | 19 Dec 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.279900 | 1,002,799.00 | 2,799.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.279900 | 1,002,799.00 | 2,799.00 | 0.41 |
| 3133EFHR1 | FEDERAL FARM CREDIT BANK BONDS 04/20 1.62 | | | | | 1.62 | 08 Apr 2020 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.000400 | 1,000,004.00 | 4.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.000400 | 1,000,004.00 | 4.00 | 0.41 |
| 3134G87K9 | FREDDIE MAC NOTES 12/18 VAR | | | | | 1.0 | 21 Dec 2018 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.033100 | 1,000,331.00 | 331.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.033100 | 1,000,331.00 | 331.00 | 0.41 |
| 3135G0H63 | FANNIE MAE NOTES 01/19 1.375 | | | | | 1.375 | 28 Jan 2019 | | |
| | | Local | 1,000,000.000 | 99.939333 | 999,393.33 | 100.897600 | 1,008,976.00 | 9,582.67 | 0.42 |
| | | Base | | 99.939333 | 999,393.33 | 100.897600 | 1,008,976.00 | 9,582.67 | 0.42 |

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|---|---|---|---|---|---|---|---|---|---|
| 3135G0WJ8 | FANNIE MAE NOTES 05/18 0.875 | | | | | 0.875 | 21 May 2018 | | |
| | | Local | 2,000,000.000 | 98.087654 | 1,961,753.08 | 99.866500 | 1,997,330.00 | 35,576.92 | 0.82 |
| | | Base | | 98.087654 | 1,961,753.08 | 99.866500 | 1,997,330.00 | 35,576.92 | 0.82 |
| 3136AK2A0 | FANNIEMAE ACES FNA 2014 M10 ASQ2 | | | | | 2.1714 | 25 Sep 2019 | | |
| | | Local | 1,000,000.000 | 101.853009 | 1,018,530.09 | 101.903950 | 1,019,039.50 | 509.41 | 0.42 |
| Original Face: | | Base | 1,000,000.000 | 101.853009 | 1,018,530.09 | 101.903950 | 1,019,039.50 | 509.41 | 0.42 |
| 3136AP3Z3 | FANNIEMAE ACES FNA 2015 M12 FA | | | | | 0.55722 | 25 Apr 2020 | | |
| | | Local | 985,834.910 | 99.970105 | 985,540.19 | 99.073300 | 976,699.18 | -8,841.01 | 0.40 |
| Original Face: | | Base | 1,000,000.000 | 99.970105 | 985,540.19 | 99.073300 | 976,699.18 | -8,841.01 | 0.40 |
| 31371LJV2 | FNMA POOL 255076 FN 01/19 FIXED 4.5 | | | | | 4.5 | 01 Jan 2019 | | |
| | | Local | 83,663.090 | 99.615159 | 83,341.12 | 104.042349 | 87,045.04 | 3,703.92 | 0.04 |
| Original Face: | | Base | 2,360,770.000 | 99.615159 | 83,341.12 | 104.042349 | 87,045.04 | 3,703.92 | 0.04 |
| 3137B1AZ5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2 | | | | | 1.869 | 25 Nov 2019 | | |
| | | Local | 2,500,000.000 | 100.431919 | 2,510,797.97 | 100.778330 | 2,519,458.25 | 8,660.28 | 1.04 |
| Original Face: | | Base | 2,500,000.000 | 100.431919 | 2,510,797.97 | 100.778330 | 2,519,458.25 | 8,660.28 | 1.04 |
| 31387WUX3 | FNMA POOL 596498 FN 07/16 FIXED 6 | | | | | 6.0 | 01 Jul 2016 | | |
| | | Local | 202.400 | 100.108696 | 202.62 | 100.420710 | 203.25 | 0.63 | 0.00 |
| Original Face: | | Base | 345,556.000 | 100.108696 | 202.62 | 100.420710 | 203.25 | 0.63 | 0.00 |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.5 | 01 Nov 2027 | | |
| | | Local | 989,010.350 | 101.791446 | 1,006,727.94 | 102.868389 | 1,017,379.01 | 10,651.07 | 0.42 |
| Original Face: | | Base | 1,500,000.000 | 101.791446 | 1,006,727.94 | 102.868389 | 1,017,379.01 | 10,651.07 | 0.42 |
| 31403DHB8 | FNMA POOL 745526 FN 05/21 FIXED VAR | | | | | 6.0 | 01 May 2021 | | |
| | | Local | 125,458.730 | 100.860705 | 126,538.56 | 108.077585 | 135,592.77 | 9,054.21 | 0.06 |
| Original Face: | | Base | 2,500,000.000 | 100.860705 | 126,538.56 | 108.077585 | 135,592.77 | 9,054.21 | 0.06 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.5 | 01 Jul 2039 | | |
| | | Local | 148,274.880 | 101.759765 | 150,884.17 | 108.980274 | 161,590.37 | 10,706.20 | 0.07 |
| Original Face: | | Base | 983,845.000 | 101.759765 | 150,884.17 | 108.980274 | 161,590.37 | 10,706.20 | 0.07 |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.0 | 01 Aug 2022 | | |
| | | Local | 114,905.430 | 100.908077 | 115,948.86 | 110.804725 | 127,320.65 | 11,371.79 | 0.05 |
| Original Face: | | Base | 1,800,000.000 | 100.908077 | 115,948.86 | 110.804725 | 127,320.65 | 11,371.79 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 31416B6K9 | FNMA POOL 995574 FN 11/21 FIXED VAR | | | | | 4.5 | 01 Nov 2021 | | |
| | | Local | 263,842.990 | 102.620301 | 270,756.47 | 105.282674 | 277,780.96 | 7,024.49 | 0.11 |
| Original Face: | | Base | 3,350,000.000 | 102.620301 | 270,756.47 | 105.282674 | 277,780.96 | 7,024.49 | 0.11 |
| 31416BN38 | FNMA POOL 995110 FN 11/18 FIXED VAR | | | | | 5.5 | 01 Nov 2018 | | |
| | | Local | 54,863.030 | 100.781656 | 55,291.87 | 102.423999 | 56,192.91 | 901.04 | 0.02 |
| Original Face: | | Base | 1,500,000.000 | 100.781656 | 55,291.87 | 102.423999 | 56,192.91 | 901.04 | 0.02 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.0 | 01 Dec 2040 | | |
| | | Local | 2,844,936.480 | 104.384664 | 2,969,677.38 | 107.066073 | 3,045,961.77 | 76,284.39 | 1.26 |
| Original Face: | | Base | 5,200,000.000 | 104.384664 | 2,969,677.38 | 107.066073 | 3,045,961.77 | 76,284.39 | 1.26 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.5 | 01 Jan 2027 | | |
| | | Local | 1,497,260.390 | 102.083353 | 1,528,453.61 | 102.877484 | 1,540,343.82 | 11,890.21 | 0.63 |
| Original Face: | | Base | 2,680,283.000 | 102.083353 | 1,528,453.61 | 102.877484 | 1,540,343.82 | 11,890.21 | 0.63 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.5 | 01 Aug 2027 | | |
| | | Local | 8,810,731.500 | 103.036804 | 9,078,296.16 | 102.862702 | 9,062,956.49 | -15,339.67 | 3.74 |
| Original Face: | | Base | 15,000,000.000 | 103.036804 | 9,078,296.16 | 102.862702 | 9,062,956.49 | -15,339.67 | 3.74 |
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.0 | 01 Nov 2024 | | |
| | | Local | 397,527.710 | 103.129493 | 409,968.31 | 108.160044 | 429,966.15 | 19,997.84 | 0.18 |
| Original Face: | | Base | 1,500,000.000 | 103.129493 | 409,968.31 | 108.160044 | 429,966.15 | 19,997.84 | 0.18 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.0 | 01 Jan 2025 | | |
| | | Local | 467,824.670 | 101.895199 | 476,690.88 | 106.304332 | 497,317.89 | 20,627.01 | 0.20 |
| Original Face: | | Base | 3,200,000.000 | 101.895199 | 476,690.88 | 106.304332 | 497,317.89 | 20,627.01 | 0.20 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.5 | 01 Feb 2027 | | |
| | | Local | 356,251.370 | 104.036369 | 370,630.99 | 105.886968 | 377,223.77 | 6,592.78 | 0.16 |
| Original Face: | | Base | 765,534.000 | 104.036369 | 370,630.99 | 105.886968 | 377,223.77 | 6,592.78 | 0.16 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.5 | 01 Aug 2027 | | |
| | | Local | 2,783,672.160 | 103.031259 | 2,868,052.46 | 102.867796 | 2,863,502.20 | -4,550.26 | 1.18 |
| Original Face: | | Base | 5,157,070.000 | 103.031259 | 2,868,052.46 | 102.867796 | 2,863,502.20 | -4,550.26 | 1.18 |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.5 | 01 Mar 2025 | | |
| | | Local | 559,203.400 | 102.221154 | 571,624.17 | 107.699755 | 602,260.69 | 30,636.52 | 0.25 |
| Original Face: | | Base | 5,000,000.000 | 102.221154 | 571,624.17 | 107.699755 | 602,260.69 | 30,636.52 | 0.25 |

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|---|---|---|---|---|---|---|---|---|---|
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.0 | 01 Aug 2025 | | |
| | | Local | 904,288.950 | 103.000988 | 931,426.55 | 107.083501 | 968,344.27 | 36,917.72 | 0.40 |
| | Original Face: | Base | 5,000,000.000 | 103.000988 | 931,426.55 | 107.083501 | 968,344.27 | 36,917.72 | 0.40 |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.0 | 01 Feb 2041 | | |
| | | Local | 760,065.080 | 104.127423 | 791,436.18 | 107.221271 | 814,951.44 | 23,515.26 | 0.34 |
| | Original Face: | Base | 2,000,000.000 | 104.127423 | 791,436.18 | 107.221271 | 814,951.44 | 23,515.26 | 0.34 |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.5 | 01 Sep 2040 | | |
| | | Local | 876,752.150 | 103.939652 | 911,293.13 | 109.009375 | 955,742.04 | 44,448.91 | 0.39 |
| | Original Face: | Base | 5,000,000.000 | 103.939652 | 911,293.13 | 109.009375 | 955,742.04 | 44,448.91 | 0.39 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.5 | 01 Nov 2040 | | |
| | | Local | 4,196,977.240 | 107.788396 | 4,523,854.43 | 109.009302 | 4,575,095.59 | 51,241.16 | 1.89 |
| | Original Face: | Base | 14,750,000.000 | 107.788396 | 4,523,854.43 | 109.009302 | 4,575,095.59 | 51,241.16 | 1.89 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.0 | 01 Nov 2025 | | |
| | | Local | 564,616.060 | 101.675369 | 574,075.46 | 104.298891 | 588,888.29 | 14,812.83 | 0.24 |
| | Original Face: | Base | 2,000,000.000 | 101.675369 | 574,075.46 | 104.298891 | 588,888.29 | 14,812.83 | 0.24 |
| 34528QDR2 | FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1 | | | | | 1.42 | 15 Jan 2020 | | |
| | | Local | 5,000,000.000 | 99.982167 | 4,999,108.33 | 100.034450 | 5,001,722.50 | 2,614.17 | 2.06 |
| | Original Face: | Base | 5,000,000.000 | 99.982167 | 4,999,108.33 | 100.034450 | 5,001,722.50 | 2,614.17 | 2.06 |
| 34528QDS0 | FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2 | | | | | 0.8255 | 15 Jan 2020 | | |
| | | Local | 4,250,000.000 | 100.000000 | 4,250,000.00 | 99.568490 | 4,231,660.83 | -18,339.17 | 1.74 |
| | Original Face: | Base | 4,250,000.000 | 100.000000 | 4,250,000.00 | 99.568490 | 4,231,660.83 | -18,339.17 | 1.74 |
| 345397WH2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 05/16 VAR | | | | | 1.5939 | 09 May 2016 | | |
| | | Local | 2,000,000.000 | 100.161953 | 2,003,239.06 | 100.108400 | 2,002,168.00 | -1,071.06 | 0.83 |
| | | Base | | 100.161953 | 2,003,239.06 | 100.108400 | 2,002,168.00 | -1,071.06 | 0.83 |
| 345397XN8 | FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551 | | | | | 2.551 | 05 Oct 2018 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.395800 | 993,958.00 | -6,042.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.395800 | 993,958.00 | -6,042.00 | 0.41 |
| 345397XS7 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR | | | | | 2.2001 | 08 Jan 2019 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.211400 | 992,114.00 | -7,886.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.211400 | 992,114.00 | -7,886.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 369550AV0 | GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1 | | | | | 1.0 | 15 Nov 2017 | | |
| | | Local | 500,000.000 | 99.778426 | 498,892.13 | 99.916800 | 499,584.00 | 691.87 | 0.21 |
| | | Base | | 99.778426 | 498,892.13 | 99.916800 | 499,584.00 | 691.87 | 0.21 |
| 36962G5W0 | GENERAL ELECTRIC CO COMPANY GUAR 04/17 2.3 | | | | | 2.3 | 27 Apr 2017 | | |
| | | Local | 500,000.000 | 99.983462 | 499,917.31 | 101.471500 | 507,357.50 | 7,440.19 | 0.21 |
| | | Base | | 99.983462 | 499,917.31 | 101.471500 | 507,357.50 | 7,440.19 | 0.21 |
| 36962G6L3 | GENERAL ELECTRIC CO COMPANY GUAR 12/17 VAR | | | | | 0.952 | 07 Dec 2017 | | |
| | | Local | 1,000,000.000 | 99.868237 | 998,682.37 | 99.386000 | 993,860.00 | -4,822.37 | 0.41 |
| | | Base | | 99.868237 | 998,682.37 | 99.386000 | 993,860.00 | -4,822.37 | 0.41 |
| 377372AD9 | GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65 | | | | | 5.65 | 15 May 2018 | | |
| | | Local | 2,000,000.000 | 109.473748 | 2,189,474.95 | 109.581400 | 2,191,628.00 | 2,153.05 | 0.90 |
| | | Base | | 109.473748 | 2,189,474.95 | 109.581400 | 2,191,628.00 | 2,153.05 | 0.90 |
| 38141GRC0 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375 | | | | | 2.375 | 22 Jan 2018 | | |
| | | Local | 1,000,000.000 | 100.300583 | 1,003,005.83 | 100.508500 | 1,005,085.00 | 2,079.17 | 0.41 |
| | | Base | | 100.300583 | 1,003,005.83 | 100.508500 | 1,005,085.00 | 2,079.17 | 0.41 |
| 38143UXV8 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR | | | | | 2.3821 | 24 Aug 2016 | | |
| | | Local | 1,000,000.000 | 100.455777 | 1,004,557.77 | 99.852100 | 998,521.00 | -6,036.77 | 0.41 |
| | | Base | | 100.455777 | 1,004,557.77 | 99.852100 | 998,521.00 | -6,036.77 | 0.41 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.5 | 16 May 2042 | | |
| | | Local | 3,595,398.080 | 98.673257 | 3,547,696.38 | 98.530820 | 3,542,575.21 | -5,121.17 | 1.46 |
| Original Face: | | Base | 4,000,000.000 | 98.673257 | 3,547,696.38 | 98.530820 | 3,542,575.21 | -5,121.17 | 1.46 |
| 41283LAG0 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25 | | | | | 2.25 | 15 Jan 2019 | | |
| | | Local | 1,000,000.000 | 99.988261 | 999,882.61 | 100.854300 | 1,008,543.00 | 8,660.39 | 0.42 |
| | | Base | | 99.988261 | 999,882.61 | 100.854300 | 1,008,543.00 | 8,660.39 | 0.42 |
| 427866AP3 | HERSHEY COMPANY SR UNSECURED 09/16 5.45 | | | | | 5.45 | 01 Sep 2016 | | |
| | | Local | 2,000,000.000 | 102.849196 | 2,056,983.92 | 102.706000 | 2,054,120.00 | -2,863.92 | 0.85 |
| | | Base | | 102.849196 | 2,056,983.92 | 102.706000 | 2,054,120.00 | -2,863.92 | 0.85 |
| 427866AS7 | HERSHEY COMPANY SR UNSECURED 11/16 1.5 | | | | | 1.5 | 01 Nov 2016 | | |
| | | Local | 1,000,000.000 | 99.964899 | 999,648.99 | 100.495700 | 1,004,957.00 | 5,308.01 | 0.41 |
| | | Base | | 99.964899 | 999,648.99 | 100.495700 | 1,004,957.00 | 5,308.01 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 427866AV0 | HERSHEY COMPANY SR UNSECURED 08/18 1.6 | | | | | 1.6 | 21 Aug 2018 | | |
| | | Local | 2,000,000.000 | 99.977891 | 1,999,557.81 | 100.821400 | 2,016,428.00 | 16,870.19 | 0.83 |
| | | Base | | 99.977891 | 1,999,557.81 | 100.821400 | 2,016,428.00 | 16,870.19 | 0.83 |
| 44890LAC8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3 | | | | | 0.71 | 15 Sep 2017 | | |
| | | Local | 386,812.240 | 99.997828 | 386,803.84 | 99.977870 | 386,726.64 | -77.20 | 0.16 |
| Original Face: | | Base | 2,000,000.000 | 99.997828 | 386,803.84 | 99.977870 | 386,726.64 | -77.20 | 0.16 |
| 44921QAB2 | HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A | | | | | 0.7755 | 15 May 2018 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.916400 | 999,164.00 | -836.00 | 0.41 |
| Original Face: | | Base | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.916400 | 999,164.00 | -836.00 | 0.41 |
| 459058DS9 | INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625 | | | | | 0.625 | 14 Oct 2016 | | |
| | | Local | 2,000,000.000 | 99.955002 | 1,999,100.04 | 100.202700 | 2,004,054.00 | 4,953.96 | 0.83 |
| | | Base | | 99.955002 | 1,999,100.04 | 100.202700 | 2,004,054.00 | 4,953.96 | 0.83 |
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | Local | 1,000,000.000 | 99.946219 | 999,462.19 | 100.569000 | 1,005,690.00 | 6,227.81 | 0.41 |
| | | Base | | 99.946219 | 999,462.19 | 100.569000 | 1,005,690.00 | 6,227.81 | 0.41 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | Local | 500,000.000 | 99.910186 | 499,550.93 | 100.347400 | 501,737.00 | 2,186.07 | 0.21 |
| | | Base | | 99.910186 | 499,550.93 | 100.347400 | 501,737.00 | 2,186.07 | 0.21 |
| 459200HK0 | IBM CORP SR UNSECURED 02/18 1.25 | | | | | 1.25 | 08 Feb 2018 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.637200 | 498,186.00 | -1,814.00 | 0.21 |
| | | Base | | 100.000000 | 500,000.00 | 99.637200 | 498,186.00 | -1,814.00 | 0.21 |
| 459200HL8 | IBM CORP SR UNSECURED 05/16 0.45 | | | | | 0.45 | 06 May 2016 | | |
| | | Local | 1,000,000.000 | 99.975645 | 999,756.45 | 99.967500 | 999,675.00 | -81.45 | 0.41 |
| | | Base | | 99.975645 | 999,756.45 | 99.967500 | 999,675.00 | -81.45 | 0.41 |
| 459200HV6 | IBM CORP SR UNSECURED 02/16 VAR | | | | | 0.4036 | 05 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.999200 | 999,992.00 | -8.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.999200 | 999,992.00 | -8.00 | 0.41 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.7261 | 12 Feb 2019 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.664900 | 498,324.50 | -1,675.50 | 0.21 |
| | | Base | | 100.000000 | 500,000.00 | 99.664900 | 498,324.50 | -1,675.50 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 478160AY0 | JOHNSON + JOHNSON SR UNSECURED 05/16 2.15 | | | | | 2.15 | 15 May 2016 | | |
| | | Local | 3,000,000.000 | 100.418498 | 3,012,554.94 | 100.481300 | 3,014,439.00 | 1,884.06 | 1.24 |
| | | Base | | 100.418498 | 3,012,554.94 | 100.481300 | 3,014,439.00 | 1,884.06 | 1.24 |
| 494368BK8 | KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR | | | | | 0.4816 | 15 May 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.981800 | 999,818.00 | -182.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.981800 | 999,818.00 | -182.00 | 0.41 |
| 532457BK3 | ELI LILLY + CO SR UNSECURED 03/18 1.25 | | | | | 1.25 | 01 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.938835 | 4,996,941.76 | 100.209400 | 5,010,470.00 | 13,528.24 | 2.07 |
| | | Base | | 99.938835 | 4,996,941.76 | 100.209400 | 5,010,470.00 | 13,528.24 | 2.07 |
| 548661DB0 | LOWE S COS INC SR UNSECURED 09/19 VAR | | | | | 0.9065 | 10 Sep 2019 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.433600 | 497,168.00 | -2,832.00 | 0.20 |
| | | Base | | 100.000000 | 500,000.00 | 99.433600 | 497,168.00 | -2,832.00 | 0.20 |
| 585055BA3 | MEDTRONIC INC COMPANY GUAR 04/18 1.375 | | | | | 1.375 | 01 Apr 2018 | | |
| | | Local | 1,000,000.000 | 99.935527 | 999,355.27 | 99.893100 | 998,931.00 | -424.27 | 0.41 |
| | | Base | | 99.935527 | 999,355.27 | 99.893100 | 998,931.00 | -424.27 | 0.41 |
| 58933YAP0 | MERCK + CO INC SR UNSECURED 02/20 VAR | | | | | 0.7164 | 10 Feb 2020 | | |
| | | Local | 5,500,000.000 | 100.000000 | 5,500,000.00 | 99.230000 | 5,457,650.00 | -42,350.00 | 2.25 |
| | | Base | | 100.000000 | 5,500,000.00 | 99.230000 | 5,457,650.00 | -42,350.00 | 2.25 |
| 58933YAS4 | MERCK + CO INC SR UNSECURED 02/20 1.85 | | | | | 1.85 | 10 Feb 2020 | | |
| | | Local | 3,000,000.000 | 99.984704 | 2,999,541.13 | 100.791400 | 3,023,742.00 | 24,200.87 | 1.25 |
| | | Base | | 99.984704 | 2,999,541.13 | 100.791400 | 3,023,742.00 | 24,200.87 | 1.25 |
| 59156RBE7 | METLIFE INC SR UNSECURED 12/17 1.756 | | | | | 1.756 | 15 Dec 2017 | | |
| | | Local | 1,500,000.000 | 100.000000 | 1,500,000.00 | 100.206600 | 1,503,099.00 | 3,099.00 | 0.62 |
| | | Base | | 100.000000 | 1,500,000.00 | 100.206600 | 1,503,099.00 | 3,099.00 | 0.62 |
| 594918AY0 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | | | | | 1.85 | 12 Feb 2020 | | |
| | | Local | 5,000,000.000 | 99.991972 | 4,999,598.61 | 101.193200 | 5,059,660.00 | 60,061.39 | 2.09 |
| | | Base | | 99.991972 | 4,999,598.61 | 101.193200 | 5,059,660.00 | 60,061.39 | 2.09 |
| 61761JVM8 | MORGAN STANLEY SR UNSECURED 01/18 1.875 | | | | | 1.875 | 05 Jan 2018 | | |
| | | Local | 1,125,000.000 | 100.166655 | 1,126,874.87 | 99.646300 | 1,121,020.88 | -5,853.99 | 0.46 |
| | | Base | | 100.166655 | 1,126,874.87 | 99.646300 | 1,121,020.88 | -5,853.99 | 0.46 |

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|---|---|---|---|---|---|---|---|---|---|
| 654740AJ8 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5 | | | | | 1.5 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.969461 | 4,998,473.06 | 99.407400 | 4,970,370.00 | -28,103.06 | 2.05 |
| | | Base | | 99.969461 | 4,998,473.06 | 99.407400 | 4,970,370.00 | -28,103.06 | 2.05 |
| 65474VAG6 | NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | | | | | 0.7255 | 15 Feb 2018 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.82 |
| | Original Face: | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.82 |
| 674599BZ7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5 | | | | | 2.5 | 01 Feb 2016 | | |
| | | Local | 1,500,000.000 | 100.000001 | 1,500,000.01 | 100.000000 | 1,500,000.00 | -0.01 | 0.62 |
| | | Base | | 100.000001 | 1,500,000.01 | 100.000000 | 1,500,000.00 | -0.01 | 0.62 |
| 693476BM4 | PNC FUNDING CORP COMPANY GUAR 09/16 2.7 | | | | | 2.7 | 19 Sep 2016 | | |
| | | Local | 500,000.000 | 100.915474 | 504,577.37 | 100.952100 | 504,760.50 | 183.13 | 0.21 |
| | | Base | | 100.915474 | 504,577.37 | 100.952100 | 504,760.50 | 183.13 | 0.21 |
| 713448CE6 | PEPSICO INC SR UNSECURED 02/16 0.7 | | | | | 0.7 | 26 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.003600 | 1,000,036.00 | 36.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.003600 | 1,000,036.00 | 36.00 | 0.41 |
| 713448CF3 | PEPSICO INC SR UNSECURED 02/16 VAR | | | | | 0.6167 | 26 Feb 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.988000 | 999,880.00 | -120.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.988000 | 999,880.00 | -120.00 | 0.41 |
| 713448CL0 | PEPSICO INC SR UNSECURED 02/17 0.95 | | | | | 0.95 | 22 Feb 2017 | | |
| | | Local | 1,000,000.000 | 99.959636 | 999,596.36 | 100.121000 | 1,001,210.00 | 1,613.64 | 0.41 |
| | | Base | | 99.959636 | 999,596.36 | 100.121000 | 1,001,210.00 | 1,613.64 | 0.41 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 1,000,000.000 | 99.957920 | 999,579.20 | 100.024700 | 1,000,247.00 | 667.80 | 0.41 |
| | | Base | | 99.957920 | 999,579.20 | 100.024700 | 1,000,247.00 | 667.80 | 0.41 |
| 718172AJ8 | PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5 | | | | | 2.5 | 16 May 2016 | | |
| | | Local | 1,000,000.000 | 99.960678 | 999,606.78 | 100.529600 | 1,005,296.00 | 5,689.22 | 0.41 |
| | | Base | | 99.960678 | 999,606.78 | 100.529600 | 1,005,296.00 | 5,689.22 | 0.41 |
| 718172BP3 | PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25 | | | | | 1.25 | 11 Aug 2017 | | |
| | | Local | 1,000,000.000 | 99.807984 | 998,079.84 | 100.319200 | 1,003,192.00 | 5,112.16 | 0.41 |
| | | Base | | 99.807984 | 998,079.84 | 100.319200 | 1,003,192.00 | 5,112.16 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 79604YAB5 | SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75 | | | | | 1.75 | 10 Apr 2017 | | |
| | | Local | 4,000,000.000 | 100.493709 | 4,019,748.34 | 100.202300 | 4,008,092.00 | -11,656.34 | 1.65 |
| | | Base | | 100.493709 | 4,019,748.34 | 100.202300 | 4,008,092.00 | -11,656.34 | 1.65 |
| 882508AX2 | TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875 | | | | | 0.875 | 12 Mar 2017 | | |
| | | Local | 500,000.000 | 99.927296 | 499,636.48 | 99.942900 | 499,714.50 | 78.02 | 0.21 |
| | | Base | | 99.927296 | 499,636.48 | 99.942900 | 499,714.50 | 78.02 | 0.21 |
| 88579YAD3 | 3M COMPANY SR UNSECURED 09/16 1.375 | | | | | 1.375 | 29 Sep 2016 | | |
| | | Local | 1,250,000.000 | 100.438042 | 1,255,475.52 | 100.411200 | 1,255,140.00 | -335.52 | 0.52 |
| | | Base | | 100.438042 | 1,255,475.52 | 100.411200 | 1,255,140.00 | -335.52 | 0.52 |
| 88579YAE1 | 3M COMPANY SR UNSECURED 06/17 1 | | | | | 1.0 | 26 Jun 2017 | | |
| | | Local | 500,000.000 | 100.171784 | 500,858.92 | 100.201600 | 501,008.00 | 149.08 | 0.21 |
| | | Base | | 100.171784 | 500,858.92 | 100.201600 | 501,008.00 | 149.08 | 0.21 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 500,000.000 | 99.980592 | 499,902.96 | 99.676100 | 498,380.50 | -1,522.46 | 0.21 |
| | | Base | | 99.980592 | 499,902.96 | 99.676100 | 498,380.50 | -1,522.46 | 0.21 |
| 89236TAK1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR | | | | | 0.6536 | 17 May 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.030100 | 1,000,301.00 | 301.00 | 0.41 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.030100 | 1,000,301.00 | 301.00 | 0.41 |
| 89236TAL9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8 | | | | | 0.8 | 17 May 2016 | | |
| | | Local | 2,000,000.000 | 100.040617 | 2,000,812.34 | 100.007200 | 2,000,144.00 | -668.34 | 0.82 |
| | | Base | | 100.040617 | 2,000,812.34 | 100.007200 | 2,000,144.00 | -668.34 | 0.82 |
| 89236TBB0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | | | | | 2.1 | 17 Jan 2019 | | |
| | | Local | 500,000.000 | 99.949736 | 499,748.68 | 101.357400 | 506,787.00 | 7,038.32 | 0.21 |
| | | Base | | 99.949736 | 499,748.68 | 101.357400 | 506,787.00 | 7,038.32 | 0.21 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 1.5 | 13 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.347300 | 4,917,365.00 | -82,635.00 | 2.03 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.347300 | 4,917,365.00 | -82,635.00 | 2.03 |
| 89236WAB4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2 | | | | | 0.71 | 17 Jul 2017 | | |
| | | Local | 2,719,398.130 | 99.999646 | 2,719,388.50 | 99.948450 | 2,717,996.28 | -1,392.22 | 1.12 |
| Original Face: | | Base | 3,750,000.000 | 99.999646 | 2,719,388.50 | 99.948450 | 2,717,996.28 | -1,392.22 | 1.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 90327QCW7 | USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25 | | | | | 2.25 | 13 Dec 2016 | | |
| | | Local | 500,000.000 | 99.969544 | 499,847.72 | 101.052000 | 505,260.00 | 5,412.28 | 0.21 |
| | | Base | | 99.969544 | 499,847.72 | 101.052000 | 505,260.00 | 5,412.28 | 0.21 |
| 91159HHD5 | US BANCORP SR UNSECURED 05/17 1.65 | | | | | 1.65 | 15 May 2017 | | |
| | | Local | 1,000,000.000 | 99.954498 | 999,544.98 | 100.632200 | 1,006,322.00 | 6,777.02 | 0.41 |
| | | Base | | 99.954498 | 999,544.98 | 100.632200 | 1,006,322.00 | 6,777.02 | 0.41 |
| 912828KZ2 | US TREASURY N/B 06/16 3.25 | | | | | 3.25 | 30 Jun 2016 | | |
| | | Local | 1,000,000.000 | 100.919107 | 1,009,191.07 | 101.135800 | 1,011,358.00 | 2,166.93 | 0.42 |
| | | Base | | 100.919107 | 1,009,191.07 | 101.135800 | 1,011,358.00 | 2,166.93 | 0.42 |
| 912828M72 | US TREASURY N/B 11/17 0.875 | | | | | 0.875 | 30 Nov 2017 | | |
| | | Local | 1,000,000.000 | 99.773416 | 997,734.16 | 100.179700 | 1,001,797.00 | 4,062.84 | 0.41 |
| | | Base | | 99.773416 | 997,734.16 | 100.179700 | 1,001,797.00 | 4,062.84 | 0.41 |
| 912828MD9 | US TREASURY N/B 12/16 3.25 | | | | | 3.25 | 31 Dec 2016 | | |
| | | Local | 1,000,000.000 | 101.920898 | 1,019,208.98 | 102.347700 | 1,023,477.00 | 4,268.02 | 0.42 |
| | | Base | | 101.920898 | 1,019,208.98 | 102.347700 | 1,023,477.00 | 4,268.02 | 0.42 |
| 92867VAB6 | VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A | | | | | 0.87 | 20 Jun 2017 | | |
| | | Local | 4,129,483.520 | 99.999764 | 4,129,473.77 | 99.865340 | 4,123,922.76 | -5,551.01 | 1.70 |
| Original Face: | | Base | 6,000,000.000 | 99.999764 | 4,129,473.77 | 99.865340 | 4,123,922.76 | -5,551.01 | 1.70 |
| 929903DU3 | WACHOVIA CORP SR UNSECURED 06/17 VAR | | | | | 0.782 | 15 Jun 2017 | | |
| | | Local | 1,000,000.000 | 99.285239 | 992,852.39 | 99.462300 | 994,623.00 | 1,770.61 | 0.41 |
| | | Base | | 99.285239 | 992,852.39 | 99.462300 | 994,623.00 | 1,770.61 | 0.41 |
| 931142DE0 | WAL MART STORES INC SR UNSECURED 04/16 0.6 | | | | | 0.6 | 11 Apr 2016 | | |
| | | Local | 1,000,000.000 | 99.995489 | 999,954.89 | 100.020800 | 1,000,208.00 | 253.11 | 0.41 |
| | | Base | | 99.995489 | 999,954.89 | 100.020800 | 1,000,208.00 | 253.11 | 0.41 |
| 94974BFD7 | WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1 | | | | | 2.1 | 08 May 2017 | | |
| | | Local | 1,000,000.000 | 100.083197 | 1,000,831.97 | 100.961000 | 1,009,610.00 | 8,778.03 | 0.42 |
| | | Base | | 100.083197 | 1,000,831.97 | 100.961000 | 1,009,610.00 | 8,778.03 | 0.42 |
| 94974BFG0 | WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 | | | | | 1.5 | 16 Jan 2018 | | |
| | | Local | 1,000,000.000 | 99.930620 | 999,306.20 | 99.876800 | 998,768.00 | -538.20 | 0.41 |
| | | Base | | 99.930620 | 999,306.20 | 99.876800 | 998,768.00 | -538.20 | 0.41 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 94974BFL9 | WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25 | | | | | 1.25 | 20 Jul 2016 | | |
| | | Local | 2,000,000.000 | 99.985069 | 1,999,701.37 | 100.225000 | 2,004,500.00 | 4,798.63 | 0.83 |
| | | Base | | 99.985069 | 1,999,701.37 | 100.225000 | 2,004,500.00 | 4,798.63 | 0.83 |
| 94986RPR6 | WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR | | | | | 0.6616 | 14 May 2018 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.945000 | 1,998,900.00 | -1,100.00 | 0.82 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.945000 | 1,998,900.00 | -1,100.00 | 0.82 |
| 94989JAW6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1 | | | | | 1.531 | 15 May 2048 | | |
| | | Local | 909,501.140 | 99.997553 | 909,478.88 | 99.343150 | 903,527.08 | -5,951.80 | 0.37 |
| Original Face: | | Base | 1,000,000.000 | 99.997553 | 909,478.88 | 99.343150 | 903,527.08 | -5,951.80 | 0.37 |
| 98385XAH9 | XTO ENERGY INC COMPANY GUAR 04/16 5.65 | | | | | 5.65 | 01 Apr 2016 | | |
| | | Local | 1,000,000.000 | 100.727773 | 1,007,277.73 | 100.829800 | 1,008,298.00 | 1,020.27 | 0.42 |
| | | Base | | 100.727773 | 1,007,277.73 | 100.829800 | 1,008,298.00 | 1,020.27 | 0.42 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 209,795,295.950 | | 211,564,613.32 | | 212,183,524.14 | 618,910.82 | 87.46 |
| Original Face: | | Base | 172,939,358.000 | | 211,564,613.32 | | 212,183,524.14 | 618,910.82 | 87.46 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 209,795,295.950 | | 211,564,613.32 | | 212,183,524.14 | 618,910.82 | 87.46 |
| Original Face: | | | 172,939,358.000 | | | | | | |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 240,219,930.040 | Base | 241,984,830.74 | | 242,601,483.97 | 616,653.23 | 100.00 |
| Original Face: | | 172,939,358.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | 999,807.680 | Local | 1.000000 | 999,807.68 | 1.000000 | 999,807.68 | 0.00 | 0.66 |
| | | | | Base | 1.000000 | 999,807.68 | 1.000000 | 999,807.68 | 0.00 | 0.66 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 999,807.680 | Local | | 999,807.68 | | 999,807.68 | 0.00 | 0.66 |
| | | | | Base | | 999,807.68 | | 999,807.68 | 0.00 | 0.66 |
| **CASH Total** | | | | | | | | | |
| | | | 999,807.680 | Base | | 999,807.68 | | 999,807.68 | 0.00 | 0.66 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 923SER009 | FDIC REPUBLIC BK OF ARIZONA 12/49 VAR | | | | | 0.7 | 31 Jul 2016 | | |
| | | | 246,716.060 | Local | 100.000000 | 246,716.06 | 100.000000 | 246,716.06 | 0.00 | 0.16 |
| | | | | Base | 100.000000 | 246,716.06 | 100.000000 | 246,716.06 | 0.00 | 0.16 |
| 923TQW003 | FDIC ARIZONA BUSINESS BANK 12/49 VAR | | | | | 0.6 | 12 Mar 2016 | | |
| | | | 249,615.270 | Local | 100.000000 | 249,615.27 | 100.000000 | 249,615.27 | 0.00 | 0.17 |
| | | | | Base | 100.000000 | 249,615.27 | 100.000000 | 249,615.27 | 0.00 | 0.17 |
| 923UKT003 | FDIC WEST VALLEY NATL BK CD 12/49 VAR | | | | | 0.3 | 30 Jun 2016 | | |
| | | | 248,578.770 | Local | 100.000000 | 248,578.77 | 100.000000 | 248,578.77 | 0.00 | 0.16 |
| | | | | Base | 100.000000 | 248,578.77 | 100.000000 | 248,578.77 | 0.00 | 0.16 |
| 923ULB001 | FDIC ALERUS FINANCIAL CD 01/15 VAR | | | | | 0.3 | 02 Jan 2017 | | |
| | | | 247,458.400 | Local | 100.000000 | 247,458.40 | 100.000000 | 247,458.40 | 0.00 | 0.16 |
| | | | | Base | 100.000000 | 247,458.40 | 100.000000 | 247,458.40 | 0.00 | 0.16 |
| 923UNC007 | FDIC PINNACLE BANK 12/49 VAR | | | | | 1.0 | 30 Nov 2016 | | |
| | | | 240,000.000 | Local | 100.000000 | 240,000.00 | 100.000000 | 240,000.00 | 0.00 | 0.16 |
| | | | | Base | 100.000000 | 240,000.00 | 100.000000 | 240,000.00 | 0.00 | 0.16 |

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

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 923UVZ007 | FDIC MERIDIAN 12/49 VAR | | | | | 0.4 | 14 Jul 2016 | | |
| | | 247,953.460 | Local | 100.000000 | 247,953.46 | 100.000000 | 247,953.46 | 0.00 | 0.16 |
| | | | Base | 100.000000 | 247,953.46 | 100.000000 | 247,953.46 | 0.00 | 0.16 |
| 923UYB007 | FDIC BMO HARRIS BANK 12/49 VAR | | | | | 0.55 | 30 Aug 2016 | | |
| | | 245,000.000 | Local | 100.000000 | 245,000.00 | 100.000000 | 245,000.00 | 0.00 | 0.16 |
| | | | Base | 100.000000 | 245,000.00 | 100.000000 | 245,000.00 | 0.00 | 0.16 |
| 923UYB007 | FDIC BMO HARRIS BANK 12/49 VAR | | | | | 0.5 | 02 Oct 2016 | | |
| | | 246,421.780 | Local | 100.000000 | 246,421.78 | 100.000000 | 246,421.78 | 0.00 | 0.16 |
| | | | Base | 100.000000 | 246,421.78 | 100.000000 | 246,421.78 | 0.00 | 0.16 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 14,000,000.000 | Local | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 9.29 |
| | | | Base | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 9.29 |
| 979RFK008 | FDIC US BANK CDARS ACCOUNT | | | | | 0.28 | 01 Feb 2016 | | |
| | | 15,199,877.410 | Local | 100.000000 | 15,199,877.41 | 100.000000 | 15,199,877.41 | 0.00 | 10.08 |
| | | | Base | 100.000000 | 15,199,877.41 | 100.000000 | 15,199,877.41 | 0.00 | 10.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 31,171,621.150 | Local | | 31,171,621.15 | | 31,171,621.15 | 0.00 | 20.68 |
| | | | Base | | 31,171,621.15 | | 31,171,621.15 | 0.00 | 20.68 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 31,171,621.150 | Base | | 31,171,621.15 | | 31,171,621.15 | 0.00 | 20.68 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 30218HAA5 | EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859 | | | | | 1.859 | 28 Aug 2021 | | |
| | | 751,872.190 | Local | 100.976000 | 759,210.46 | 100.790600 | 757,816.49 | -1,393.97 | 0.50 |
| | | | Base | 100.976000 | 759,210.46 | 100.790600 | 757,816.49 | -1,393.97 | 0.50 |
| 31771KAA5 | FICO STRIP PRIN SECURED 09/19 0.00000 | | | | | 0.01 | 26 Sep 2019 | | |
| | | 1,000,000.000 | Local | 93.839538 | 938,395.38 | 94.849100 | 948,491.00 | 10,095.62 | 0.63 |
| | | | Base | 93.839538 | 938,395.38 | 94.849100 | 948,491.00 | 10,095.62 | 0.63 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 36176S4T4 | GNMA POOL 775134 GN 09/41 FIXED 4 | | | | | 4.0 | 15 Sep 2041 | | |
| | | Local | 2,919,117.080 | 106.324464 | 3,103,735.59 | 109.030273 | 3,182,721.32 | 78,985.73 | 2.11 |
| Original Face: | | Base | 5,000,000.000 | 106.324464 | 3,103,735.59 | 109.030273 | 3,182,721.32 | 78,985.73 | 2.11 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | | 3.0 | 15 Aug 2027 | | |
| | | Local | 2,722,416.460 | 105.350801 | 2,868,087.54 | 104.887120 | 2,855,464.22 | -12,623.32 | 1.89 |
| Original Face: | | Base | 5,000,000.000 | 105.350801 | 2,868,087.54 | 104.887120 | 2,855,464.22 | -12,623.32 | 1.89 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | | 2.5 | 20 Apr 2027 | | |
| | | Local | 2,535,747.070 | 104.200376 | 2,642,257.98 | 103.338383 | 2,620,400.02 | -21,857.96 | 1.74 |
| Original Face: | | Base | 4,372,786.000 | 104.200376 | 2,642,257.98 | 103.338383 | 2,620,400.02 | -21,857.96 | 1.74 |
| 36179MAG5 | GNMA II POOL MA0007 G2 04/27 FIXED 3 | | | | | 3.0 | 20 Apr 2027 | | |
| | | Local | 2,425,206.550 | 104.996638 | 2,546,385.34 | 105.254026 | 2,552,627.53 | 6,242.19 | 1.69 |
| Original Face: | | Base | 5,000,000.000 | 104.996638 | 2,546,385.34 | 105.254026 | 2,552,627.53 | 6,242.19 | 1.69 |
| 36179MAH3 | GNMA II POOL MA0008 G2 04/27 FIXED 3.5 | | | | | 3.5 | 20 Apr 2027 | | |
| | | Local | 2,577,779.030 | 105.205332 | 2,711,960.98 | 106.073620 | 2,734,343.53 | 22,382.55 | 1.81 |
| Original Face: | | Base | 7,500,000.000 | 105.205332 | 2,711,960.98 | 106.073620 | 2,734,343.53 | 22,382.55 | 1.81 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | | 2.5 | 20 May 2027 | | |
| | | Local | 2,874,030.050 | 103.677748 | 2,979,729.64 | 103.339278 | 2,970,001.90 | -9,727.74 | 1.97 |
| Original Face: | | Base | 5,000,000.000 | 103.677748 | 2,979,729.64 | 103.339278 | 2,970,001.90 | -9,727.74 | 1.97 |
| 36179MGN4 | GNMA II POOL MA0205 G2 07/27 FIXED 3 | | | | | 3.0 | 20 Jul 2027 | | |
| | | Local | 2,719,059.350 | 105.160475 | 2,859,375.72 | 105.255449 | 2,861,958.13 | 2,582.41 | 1.90 |
| Original Face: | | Base | 5,000,000.000 | 105.160475 | 2,859,375.72 | 105.255449 | 2,861,958.13 | 2,582.41 | 1.90 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.5 | 20 Jul 2027 | | |
| | | Local | 1,743,886.300 | 105.933192 | 1,847,354.42 | 106.084262 | 1,849,988.91 | 2,634.49 | 1.23 |
| Original Face: | | Base | 4,169,641.000 | 105.933192 | 1,847,354.42 | 106.084262 | 1,849,988.91 | 2,634.49 | 1.23 |
| 36179MGW4 | GNMA II POOL MA0213 G2 07/42 FIXED 3 | | | | | 3.0 | 20 Jul 2042 | | |
| | | Local | 5,038,986.380 | 102.377792 | 5,158,802.97 | 102.258133 | 5,152,773.39 | -6,029.58 | 3.42 |
| Original Face: | | Base | 7,500,000.000 | 102.377792 | 5,158,802.97 | 102.258133 | 5,152,773.39 | -6,029.58 | 3.42 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | | 3.0 | 20 May 2043 | | |
| | | Local | 1,290,407.240 | 101.383011 | 1,308,253.72 | 102.258287 | 1,319,548.34 | 11,294.62 | 0.88 |
| Original Face: | | Base | 2,000,000.000 | 101.383011 | 1,308,253.72 | 102.258287 | 1,319,548.34 | 11,294.62 | 0.88 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.5 | 20 Feb 2027 | | |
| | | Local | 833,895.500 | 104.037571 | 867,564.62 | 104.024847 | 867,458.52 | -106.10 | 0.58 |
| Original Face: | | Base | 2,910,888.000 | 104.037571 | 867,564.62 | 104.024847 | 867,458.52 | -106.10 | 0.58 |
| 36202FL61 | GNMA II POOL 004849 G2 11/40 FIXED 4 | | | | | 4.0 | 20 Nov 2040 | | |
| | | Local | 3,314,235.890 | 106.028029 | 3,514,018.98 | 105.412913 | 3,493,632.60 | -20,386.38 | 2.32 |
| Original Face: | | Base | 12,190,366.000 | 106.028029 | 3,514,018.98 | 105.412913 | 3,493,632.60 | -20,386.38 | 2.32 |
| 3620C4U57 | GNMA POOL 748604 GN 09/40 FIXED 4.5 | | | | | 4.5 | 15 Sep 2040 | | |
| | | Local | 1,858,137.680 | 108.269612 | 2,011,798.45 | 109.792433 | 2,040,094.57 | 28,296.12 | 1.35 |
| Original Face: | | Base | 5,000,000.000 | 108.269612 | 2,011,798.45 | 109.792433 | 2,040,094.57 | 28,296.12 | 1.35 |
| 36225BWY0 | GNMA POOL 781563 GN 02/18 FIXED 5 | | | | | 5.0 | 15 Feb 2018 | | |
| | | Local | 48,303.020 | 102.352607 | 49,439.40 | 104.404723 | 50,430.63 | 991.23 | 0.03 |
| Original Face: | | Base | 2,255,000.000 | 102.352607 | 49,439.40 | 104.404723 | 50,430.63 | 991.23 | 0.03 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 1.875 | 20 Sep 2040 | | |
| | | Local | 2,840,649.490 | 103.781320 | 2,948,063.54 | 103.239649 | 2,932,676.56 | -15,386.98 | 1.95 |
| Original Face: | | Base | 9,450,000.000 | 103.781320 | 2,948,063.54 | 103.239649 | 2,932,676.56 | -15,386.98 | 1.95 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.5 | 15 Dec 2027 | | |
| | | Local | 1,661,498.280 | 101.789547 | 1,691,231.58 | 103.412149 | 1,718,191.08 | 26,959.50 | 1.14 |
| Original Face: | | Base | 2,500,000.000 | 101.789547 | 1,691,231.58 | 103.412149 | 1,718,191.08 | 26,959.50 | 1.14 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.5 | 20 Jun 2028 | | |
| | | Local | 1,045,452.740 | 101.670144 | 1,062,913.31 | 102.820918 | 1,074,944.10 | 12,030.79 | 0.71 |
| Original Face: | | Base | 1,500,000.000 | 101.670144 | 1,062,913.31 | 102.820918 | 1,074,944.10 | 12,030.79 | 0.71 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | | 4.0 | 15 Nov 2040 | | |
| | | Local | 1,971,481.230 | 106.613143 | 2,101,858.11 | 106.907090 | 2,107,653.21 | 5,795.10 | 1.40 |
| Original Face: | | Base | 5,872,458.000 | 106.613143 | 2,101,858.11 | 106.907090 | 2,107,653.21 | 5,795.10 | 1.40 |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | | 5.5 | 15 Feb 2024 | | |
| | | Local | 90,437.120 | 104.285486 | 94,312.79 | 108.599180 | 98,213.97 | 3,901.18 | 0.07 |
| Original Face: | | Base | 1,000,000.000 | 104.285486 | 94,312.79 | 108.599180 | 98,213.97 | 3,901.18 | 0.07 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | | 5.0 | 15 Dec 2035 | | |
| | | Local | 92,438.410 | 106.007514 | 97,991.66 | 111.589257 | 103,151.33 | 5,159.67 | 0.07 |
| Original Face: | | Base | 1,000,000.000 | 106.007514 | 97,991.66 | 111.589257 | 103,151.33 | 5,159.67 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 36294XCP9 | GNMA POOL 662578 GN 09/22 FIXED 5 | | | | | 5.0 | 15 Sep 2022 | | |
| | | Local | 1,406.970 | 102.914774 | 1,447.98 | 105.216624 | 1,480.37 | 32.39 | 0.00 |
| Original Face: | | Base | 25,000.000 | 102.914774 | 1,447.98 | 105.216624 | 1,480.37 | 32.39 | 0.00 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | | 5.0 | 15 Oct 2039 | | |
| | | Local | 230,197.340 | 103.976506 | 239,351.15 | 110.752060 | 254,948.30 | 15,597.15 | 0.17 |
| Original Face: | | Base | 2,000,000.000 | 103.976506 | 239,351.15 | 110.752060 | 254,948.30 | 15,597.15 | 0.17 |
| 38374C5H0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD | | | | | 4.0 | 20 Mar 2033 | | |
| | | Local | 21,666.170 | 100.000000 | 21,666.17 | 103.762380 | 22,481.33 | 815.16 | 0.01 |
| Original Face: | | Base | 410,000.000 | 100.000000 | 21,666.17 | 103.762380 | 22,481.33 | 815.16 | 0.01 |
| 38376KWC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD | | | | | 3.0 | 20 Oct 2038 | | |
| | | Local | 50,709.920 | 100.992153 | 51,213.04 | 101.960830 | 51,704.26 | 491.22 | 0.03 |
| Original Face: | | Base | 500,000.000 | 100.992153 | 51,213.04 | 101.960830 | 51,704.26 | 491.22 | 0.03 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | | 2.0 | 20 Jul 2042 | | |
| | | Local | 2,958,378.410 | 102.497652 | 3,032,268.42 | 101.501900 | 3,002,810.30 | -29,458.12 | 1.99 |
| Original Face: | | Base | 4,400,000.000 | 102.497652 | 3,032,268.42 | 101.501900 | 3,002,810.30 | -29,458.12 | 1.99 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.5 | 16 May 2042 | | |
| | | Local | 898,849.520 | 98.673256 | 886,924.09 | 98.530820 | 885,643.80 | -1,280.29 | 0.59 |
| Original Face: | | Base | 1,000,000.000 | 98.673256 | 886,924.09 | 98.530820 | 885,643.80 | -1,280.29 | 0.59 |
| 38378X2R1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A | | | | | 2.5 | 16 Dec 2044 | | |
| | | Local | 1,967,557.800 | 101.432713 | 1,995,747.25 | 101.686390 | 2,000,738.50 | 4,991.25 | 1.33 |
| Original Face: | | Base | 2,000,000.000 | 101.432713 | 1,995,747.25 | 101.686390 | 2,000,738.50 | 4,991.25 | 1.33 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.0 | 16 Jul 2050 | | |
| | | Local | 831,912.670 | 101.486820 | 844,281.71 | 102.984320 | 856,739.61 | 12,457.90 | 0.57 |
| Original Face: | | Base | 1,000,000.000 | 101.486820 | 844,281.71 | 102.984320 | 856,739.61 | 12,457.90 | 0.57 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028 | 16 Aug 2052 | | |
| | | Local | 837,254.260 | 100.824970 | 844,161.36 | 103.265800 | 864,597.31 | 20,435.95 | 0.57 |
| Original Face: | | Base | 1,000,000.000 | 100.824970 | 844,161.36 | 103.265800 | 864,597.31 | 20,435.95 | 0.57 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.85 | 16 Feb 2049 | | |
| | | Local | 903,914.900 | 100.943870 | 912,446.68 | 102.313810 | 924,829.77 | 12,383.09 | 0.61 |
| Original Face: | | Base | 1,000,000.000 | 100.943870 | 912,446.68 | 102.313810 | 924,829.77 | 12,383.09 | 0.61 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | | 2.2 | 16 Aug 2055 | | |
| | | Local | 992,007.590 | 99.876411 | 990,781.58 | 100.581540 | 997,776.51 | 6,994.93 | 0.66 |
| | Original Face: | Base | 1,000,000.000 | 99.876411 | 990,781.58 | 100.581540 | 997,776.51 | 6,994.93 | 0.66 |
| 38379KZY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A | | | | | 2.1 | 15 Jun 2044 | | |
| | | Local | 991,253.260 | 100.364375 | 994,865.14 | 100.758410 | 998,771.02 | 3,905.88 | 0.66 |
| | Original Face: | Base | 1,000,000.000 | 100.364375 | 994,865.14 | 100.758410 | 998,771.02 | 3,905.88 | 0.66 |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | | 2.6 | 16 Dec 2049 | | |
| | | Local | 1,000,000.000 | 100.894810 | 1,008,948.10 | 101.666990 | 1,016,669.90 | 7,721.80 | 0.67 |
| | Original Face: | Base | 1,000,000.000 | 100.894810 | 1,008,948.10 | 101.666990 | 1,016,669.90 | 7,721.80 | 0.67 |
| 465139HR7 | AID ISRAEL US GOVT GUAR 11/16 0.00000 | | | | | | 15 Nov 2016 | | |
| | | Local | 5,000,000.000 | 99.477954 | 4,973,897.71 | 99.522500 | 4,976,125.00 | 2,227.29 | 3.30 |
| | | Base | | 99.477954 | 4,973,897.71 | 99.522500 | 4,976,125.00 | 2,227.29 | 3.30 |
| 465139UM3 | AID ISRAEL US GOVT GUAR 11/16 0.00000 | | | | | | 01 Nov 2016 | | |
| | | Local | 2,000,000.000 | 99.484165 | 1,989,683.29 | 99.589400 | 1,991,788.00 | 2,104.71 | 1.32 |
| | | Base | | 99.484165 | 1,989,683.29 | 99.589400 | 1,991,788.00 | 2,104.71 | 1.32 |
| 465139UN1 | AID ISRAEL US GOVT GUAR 05/17 0.00000 | | | | | | 01 May 2017 | | |
| | | Local | 1,410,000.000 | 99.036994 | 1,396,421.62 | 98.812400 | 1,393,254.84 | -3,166.78 | 0.92 |
| | | Base | | 99.036994 | 1,396,421.62 | 98.812400 | 1,393,254.84 | -3,166.78 | 0.92 |
| 62889KAD3 | NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3 | | | | | 3.0 | 12 Jun 2019 | | |
| | | Local | 1,000,000.000 | 105.458000 | 1,054,580.00 | 105.545000 | 1,055,450.00 | 870.00 | 0.70 |
| | | Base | | 105.458000 | 1,054,580.00 | 105.545000 | 1,055,450.00 | 870.00 | 0.70 |
| 690353A23 | OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000 | | | | | 0.01 | 12 Jul 2016 | | |
| | | Local | 1,500,000.000 | 101.257603 | 1,518,864.05 | 101.134500 | 1,517,017.50 | -1,846.55 | 1.01 |
| | | Base | | 101.257603 | 1,518,864.05 | 101.134500 | 1,517,017.50 | -1,846.55 | 1.01 |
| 690353A56 | OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000 | | | | | 0.01 | 20 Aug 2016 | | |
| | | Local | 5,150,000.000 | 100.992324 | 5,201,104.67 | 100.941100 | 5,198,466.65 | -2,638.02 | 3.45 |
| | | Base | | 100.992324 | 5,201,104.67 | 100.941100 | 5,198,466.65 | -2,638.02 | 3.45 |
| 690353J24 | OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000 | | | | | 0.01 | 26 Jan 2021 | | |
| | | Local | 1,000,000.000 | 100.502485 | 1,005,024.85 | 100.309000 | 1,003,090.00 | -1,934.85 | 0.67 |
| | | Base | | 100.502485 | 1,005,024.85 | 100.309000 | 1,003,090.00 | -1,934.85 | 0.67 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 690353UT2 | OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000 | | | | | | 17 Nov 2017 | | |
| | | Local | 2,000,000.000 | 105.610860 | 2,112,217.20 | 106.592300 | 2,131,846.00 | 19,628.80 | 1.41 |
| | | Base | | 105.610860 | 2,112,217.20 | 106.592300 | 2,131,846.00 | 19,628.80 | 1.41 |
| 690353WF0 | OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57 | | | | | 0.57 | 15 Jun 2017 | | |
| | | Local | 1,421,052.570 | 100.037358 | 1,421,583.45 | 100.087866 | 1,422,301.19 | 717.74 | 0.94 |
| Original Face: | | Base | 4,500,000.000 | 100.037358 | 1,421,583.45 | 100.087866 | 1,422,301.19 | 717.74 | 0.94 |
| 690353ZQ3 | OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.00000 | | | | | 0.01 | 21 Jun 2025 | | |
| | | Local | 1,000,000.000 | 101.035506 | 1,010,355.06 | 100.990800 | 1,009,908.00 | -447.06 | 0.67 |
| | | Base | | 101.035506 | 1,010,355.06 | 100.990800 | 1,009,908.00 | -447.06 | 0.67 |
| 742651DD1 | PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5 | | | | | 5.0 | 15 Dec 2016 | | |
| | | Local | 553,000.000 | 103.323011 | 571,376.25 | 103.551000 | 572,637.03 | 1,260.78 | 0.38 |
| | | Base | | 103.323011 | 571,376.25 | 103.551000 | 572,637.03 | 1,260.78 | 0.38 |
| 742651DU3 | PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25 | | | | | 2.25 | 15 Mar 2020 | | |
| | | Local | 3,440,000.000 | 101.238535 | 3,482,605.62 | 102.781300 | 3,535,676.72 | 53,071.10 | 2.35 |
| | | Base | | 101.238535 | 3,482,605.62 | 102.781300 | 3,535,676.72 | 53,071.10 | 2.35 |
| 831641EW1 | SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1 | | | | | 2.766 | 10 Mar 2022 | | |
| | | Local | 786,200.140 | 102.705945 | 807,474.28 | 102.904580 | 809,035.95 | 1,561.67 | 0.54 |
| Original Face: | | Base | 1,000,000.000 | 102.705945 | 807,474.28 | 102.904580 | 809,035.95 | 1,561.67 | 0.54 |
| 903724AK8 | UKRAINE AID US GOVT GUAR 05/19 1.844 | | | | | 1.844 | 16 May 2019 | | |
| | | Local | 2,270,000.000 | 99.998099 | 2,269,956.85 | 101.130300 | 2,295,657.81 | 25,700.96 | 1.52 |
| | | Base | | 99.998099 | 2,269,956.85 | 101.130300 | 2,295,657.81 | 25,700.96 | 1.52 |
| 912820UY1 | STRIP PRINC 12/16 0.00000 | | | | | | 31 Dec 2016 | | |
| | | Local | 686,000.000 | 99.405366 | 681,920.81 | 99.433400 | 682,113.12 | 192.31 | 0.45 |
| | | Base | | 99.405366 | 681,920.81 | 99.433400 | 682,113.12 | 192.31 | 0.45 |
| 912828K66 | US TREASURY N/B 04/17 0.5 | | | | | 0.5 | 30 Apr 2017 | | |
| | | Local | 5,000,000.000 | 100.012360 | 5,000,617.99 | 99.765600 | 4,988,280.00 | -12,337.99 | 3.31 |
| | | Base | | 100.012360 | 5,000,617.99 | 99.765600 | 4,988,280.00 | -12,337.99 | 3.31 |
| 912828KR0 | US TREASURY N/B 04/16 2.625 | | | | | 2.625 | 30 Apr 2016 | | |
| | | Local | 2,000,000.000 | 100.469587 | 2,009,391.74 | 100.522400 | 2,010,448.00 | 1,056.26 | 1.33 |
| | | Base | | 100.469587 | 2,009,391.74 | 100.522400 | 2,010,448.00 | 1,056.26 | 1.33 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912828LL2 | US TREASURY N/B 08/16 3 | | | | 3.0 | 31 Aug 2016 | | |
| | 5,000,000.000 | Local | 101.430454 | 5,071,522.69 | 101.400400 | 5,070,020.00 | -1,502.69 | 3.36 |
| | | Base | 101.430454 | 5,071,522.69 | 101.400400 | 5,070,020.00 | -1,502.69 | 3.36 |
| 912828M23 | US TREASURY FRN 10/17 VAR | | | | 0.4732353 | 31 Oct 2017 | | |
| | 1,000,000.000 | Local | 99.872984 | 998,729.84 | 99.965700 | 999,657.00 | 927.16 | 0.66 |
| | | Base | 99.872984 | 998,729.84 | 99.965700 | 999,657.00 | 927.16 | 0.66 |
| 912828M64 | US TREASURY N/B 11/18 1.25 | | | | 1.25 | 15 Nov 2018 | | |
| | 1,000,000.000 | Local | 99.986349 | 999,863.49 | 100.816400 | 1,008,164.00 | 8,300.51 | 0.67 |
| | | Base | 99.986349 | 999,863.49 | 100.816400 | 1,008,164.00 | 8,300.51 | 0.67 |
| 912828M72 | US TREASURY N/B 11/17 0.875 | | | | 0.875 | 30 Nov 2017 | | |
| | 1,000,000.000 | Local | 99.773416 | 997,734.16 | 100.179700 | 1,001,797.00 | 4,062.84 | 0.66 |
| | | Base | 99.773416 | 997,734.16 | 100.179700 | 1,001,797.00 | 4,062.84 | 0.66 |
| 912828RX0 | US TREASURY N/B 12/16 0.875 | | | | 0.875 | 31 Dec 2016 | | |
| | 2,000,000.000 | Local | 100.061559 | 2,001,231.18 | 100.218800 | 2,004,376.00 | 3,144.82 | 1.33 |
| | | Base | 100.061559 | 2,001,231.18 | 100.218800 | 2,004,376.00 | 3,144.82 | 1.33 |
| 912828SC5 | US TREASURY N/B 01/17 0.875 | | | | 0.875 | 31 Jan 2017 | | |
| | 2,000,000.000 | Local | 100.193846 | 2,003,876.91 | 100.214800 | 2,004,296.00 | 419.09 | 1.33 |
| | | Base | 100.193846 | 2,003,876.91 | 100.214800 | 2,004,296.00 | 419.09 | 1.33 |
| 912828TG5 | US TREASURY N/B 07/17 0.5 | | | | 0.5 | 31 Jul 2017 | | |
| | 2,000,000.000 | Local | 99.699419 | 1,993,988.37 | 99.648400 | 1,992,968.00 | -1,020.37 | 1.32 |
| | | Base | 99.699419 | 1,993,988.37 | 99.648400 | 1,992,968.00 | -1,020.37 | 1.32 |
| 912828TM2 | US TREASURY N/B 08/17 0.625 | | | | 0.625 | 31 Aug 2017 | | |
| | 1,000,000.000 | Local | 99.719444 | 997,194.44 | 99.785200 | 997,852.00 | 657.56 | 0.66 |
| | | Base | 99.719444 | 997,194.44 | 99.785200 | 997,852.00 | 657.56 | 0.66 |
| 912828TS9 | US TREASURY N/B 09/17 0.625 | | | | 0.625 | 30 Sep 2017 | | |
| | 2,000,000.000 | Local | 99.877746 | 1,997,554.91 | 99.765600 | 1,995,312.00 | -2,242.91 | 1.32 |
| | | Base | 99.877746 | 1,997,554.91 | 99.765600 | 1,995,312.00 | -2,242.91 | 1.32 |
| 912828TW0 | US TREASURY N/B 10/17 0.75 | | | | 0.75 | 31 Oct 2017 | | |
| | 5,000,000.000 | Local | 100.063289 | 5,003,164.47 | 99.949200 | 4,997,460.00 | -5,704.47 | 3.32 |
| | | Base | 100.063289 | 5,003,164.47 | 99.949200 | 4,997,460.00 | -5,704.47 | 3.32 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828WM8 | US TREASURY N/B 05/16 0.375 | | | | | 0.375 | 31 May 2016 | | |
| | | Local | 2,500,000.000 | 99.981094 | 2,499,527.34 | 99.971700 | 2,499,292.50 | -234.84 | 1.66 |
| | | Base | | 99.981094 | 2,499,527.34 | 99.971700 | 2,499,292.50 | -234.84 | 1.66 |
| 912834BH0 | STRIPS 03/16 0.00000 | | | | | | 31 Mar 2016 | | |
| | | Local | 114,000.000 | 99.932798 | 113,923.39 | 99.954900 | 113,948.59 | 25.20 | 0.08 |
| | | Base | | 99.932798 | 113,923.39 | 99.954900 | 113,948.59 | 25.20 | 0.08 |
| 92262BAB1 | VENDEE MORTGAGE TRUST VENDE 2011 2 DG | | | | | 2.75 | 15 Dec 2033 | | |
| | | Local | 1,085,499.030 | 102.754267 | 1,115,396.57 | 102.740720 | 1,115,249.52 | -147.05 | 0.74 |
| | Original Face: | Base | 2,000,000.000 | 102.754267 | 1,115,396.57 | 102.740720 | 1,115,249.52 | -147.05 | 0.74 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 115,955,897.610 | | 118,287,628.05 | | 118,565,260.75 | 277,632.70 | 78.66 |
| | Original Face: | Base | 118,056,139.000 | | 118,287,628.05 | | 118,565,260.75 | 277,632.70 | 78.66 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 115,955,897.610 | | 118,287,628.05 | | 118,565,260.75 | 277,632.70 | 78.66 |
| | Original Face: | | 118,056,139.000 | | | | | | |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 148,127,326.440 | Base | 150,459,056.88 | | 150,736,689.58 | 277,632.70 | 100.00 |
| Original Face: | | 118,056,139.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 94,146.150 | 1.000000 | 94,146.15 | 1.000000 | 94,146.15 | 0.00 | 0.01 |
| | | Base | | 1.000000 | 94,146.15 | 1.000000 | 94,146.15 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 94,146.150 | | 94,146.15 | | 94,146.15 | 0.00 | 0.01 |
| | | Base | | | 94,146.15 | | 94,146.15 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | |
| | | Base | 94,146.150 | | 94,146.15 | | 94,146.15 | 0.00 | 0.01 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00101J106 | ADT CORP/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,526.000 | 26.113090 | 457,658.01 | 29.580000 | 518,419.08 | 60,761.07 | 0.03 |
| | | Base | | 26.113090 | 457,658.01 | 29.580000 | 518,419.08 | 60,761.07 | 0.03 |
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 45,345.000 | 39.253893 | 1,779,967.76 | 57.960000 | 2,628,196.20 | 848,228.44 | 0.14 |
| | | Base | | 39.253893 | 1,779,967.76 | 57.960000 | 2,628,196.20 | 848,228.44 | 0.14 |
| 001204106 | AGL RESOURCES INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 12,777.000 | 38.191151 | 487,968.34 | 63.560000 | 812,106.12 | 324,137.78 | 0.04 |
| | | Base | | 38.191151 | 487,968.34 | 63.560000 | 812,106.12 | 324,137.78 | 0.04 |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,498.000 | 20.006573 | 1,430,429.96 | 9.500000 | 679,231.00 | -751,198.96 | 0.04 |
| | | Base | | 20.006573 | 1,430,429.96 | 9.500000 | 679,231.00 | -751,198.96 | 0.04 |
| 00206R102 | AT+T INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 653,706.000 | 34.665301 | 22,660,915.35 | 36.060000 | 23,572,638.36 | 911,723.01 | 1.29 |
| | | Base | | 34.665301 | 22,660,915.35 | 36.060000 | 23,572,638.36 | 911,723.01 | 1.29 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | | |
| | | 158,509.000 | Local | 24.192614 | 3,834,747.09 | 37.850000 | 5,999,565.65 | 2,164,818.56 | 0.33 |
| | | | Base | 24.192614 | 3,834,747.09 | 37.850000 | 5,999,565.65 | 2,164,818.56 | 0.33 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 173,707.000 | Local | 30.187616 | 5,243,800.17 | 54.900000 | 9,536,514.30 | 4,292,714.13 | 0.52 |
| | | | Base | 30.187616 | 5,243,800.17 | 54.900000 | 9,536,514.30 | 4,292,714.13 | 0.52 |
| 00507V109 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | | | | | | | |
| | | 53,609.000 | Local | 29.398181 | 1,576,007.11 | 34.820000 | 1,866,665.38 | 290,658.27 | 0.10 |
| | | | Base | 29.398181 | 1,576,007.11 | 34.820000 | 1,866,665.38 | 290,658.27 | 0.10 |
| 00724F101 | ADOBE SYSTEMS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 53,002.000 | Local | 36.207302 | 1,919,059.40 | 89.130000 | 4,724,068.26 | 2,805,008.86 | 0.26 |
| | | | Base | 36.207302 | 1,919,059.40 | 89.130000 | 4,724,068.26 | 2,805,008.86 | 0.26 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 7,782.000 | Local | 159.975887 | 1,244,932.35 | 152.050000 | 1,183,253.10 | -61,679.25 | 0.06 |
| | | | Base | 159.975887 | 1,244,932.35 | 152.050000 | 1,183,253.10 | -61,679.25 | 0.06 |
| 00817Y108 | AETNA INC COMMON STOCK USD.01 | | | | | | | | |
| | | 37,053.000 | Local | 32.136067 | 1,190,737.70 | 101.840000 | 3,773,477.52 | 2,582,739.82 | 0.21 |
| | | | Base | 32.136067 | 1,190,737.70 | 101.840000 | 3,773,477.52 | 2,582,739.82 | 0.21 |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | 5,742.000 | Local | 205.287853 | 1,178,762.85 | 134.190000 | 770,518.98 | -408,243.87 | 0.04 |
| | | | Base | 205.287853 | 1,178,762.85 | 134.190000 | 770,518.98 | -408,243.87 | 0.04 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 35,215.000 | Local | 30.638662 | 1,078,940.47 | 37.650000 | 1,325,844.75 | 246,904.28 | 0.07 |
| | | | Base | 30.638662 | 1,078,940.47 | 37.650000 | 1,325,844.75 | 246,904.28 | 0.07 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1. | | | | | | | | |
| | | 20,602.000 | Local | 67.568154 | 1,392,039.11 | 126.710000 | 2,610,479.42 | 1,218,440.31 | 0.14 |
| | | | Base | 67.568154 | 1,392,039.11 | 126.710000 | 2,610,479.42 | 1,218,440.31 | 0.14 |
| 009363102 | AIRGAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 6,891.000 | Local | 57.739097 | 397,880.12 | 140.000000 | 964,740.00 | 566,859.88 | 0.05 |
| | | | Base | 57.739097 | 397,880.12 | 140.000000 | 964,740.00 | 566,859.88 | 0.05 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,908.000 | 43.175487 | 816,362.11 | 45.620000 | 862,582.96 | 46,220.85 | 0.05 |
| | | Base | | 43.175487 | 816,362.11 | 45.620000 | 862,582.96 | 46,220.85 | 0.05 |
| 013817101 | ALCOA INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 139,213.000 | 19.746423 | 2,748,958.82 | 7.290000 | 1,014,862.77 | -1,734,096.05 | 0.06 |
| | | Base | | 19.746423 | 2,748,958.82 | 7.290000 | 1,014,862.77 | -1,734,096.05 | 0.06 |
| 015351109 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 23,943.000 | 108.781671 | 2,604,559.56 | 145.930000 | 3,494,001.99 | 889,442.43 | 0.19 |
| | | Base | | 108.781671 | 2,604,559.56 | 145.930000 | 3,494,001.99 | 889,442.43 | 0.19 |
| 018581108 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,496.000 | 254.867797 | 1,655,621.21 | 199.790000 | 1,297,835.84 | -357,785.37 | 0.07 |
| | | Base | | 254.867797 | 1,655,621.21 | 199.790000 | 1,297,835.84 | -357,785.37 | 0.07 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,155.000 | 39.090666 | 1,608,776.37 | 60.600000 | 2,493,993.00 | 885,216.63 | 0.14 |
| | | Base | | 39.090666 | 1,608,776.37 | 60.600000 | 2,493,993.00 | 885,216.63 | 0.14 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 31,573.000 | 294.097650 | 9,285,545.11 | 742.950000 | 23,457,160.35 | 14,171,615.24 | 1.29 |
| | | Base | | 294.097650 | 9,285,545.11 | 742.950000 | 23,457,160.35 | 14,171,615.24 | 1.29 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 30,956.000 | 292.249589 | 9,046,878.27 | 761.350000 | 23,568,350.60 | 14,521,472.33 | 1.29 |
| | | Base | | 292.249589 | 9,046,878.27 | 761.350000 | 23,568,350.60 | 14,521,472.33 | 1.29 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 208,340.000 | 17.930957 | 3,735,735.60 | 61.110000 | 12,731,657.40 | 8,995,921.80 | 0.70 |
| | | Base | | 17.930957 | 3,735,735.60 | 61.110000 | 12,731,657.40 | 8,995,921.80 | 0.70 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,844.000 | 129.928569 | 5,306,802.46 | 587.000000 | 23,975,428.00 | 18,668,625.54 | 1.32 |
| | | Base | | 129.928569 | 5,306,802.46 | 587.000000 | 23,975,428.00 | 18,668,625.54 | 1.32 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,782.000 | 39.259766 | 1,012,195.28 | 44.920000 | 1,158,127.44 | 145,932.16 | 0.06 |
| | | Base | | 39.259766 | 1,012,195.28 | 44.920000 | 1,158,127.44 | 145,932.16 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 66,978.000 | 51.498839 | 3,449,289.22 | 38.990000 | 2,611,472.22 | -837,817.00 | 0.14 |
| | | Base | | 51.498839 | 3,449,289.22 | 38.990000 | 2,611,472.22 | -837,817.00 | 0.14 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | | |
| | | Local | 52,154.000 | 37.422451 | 1,951,730.53 | 60.970000 | 3,179,829.38 | 1,228,098.85 | 0.17 |
| | | Base | | 37.422451 | 1,951,730.53 | 60.970000 | 3,179,829.38 | 1,228,098.85 | 0.17 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 88,897.000 | 44.415572 | 3,948,411.13 | 53.500000 | 4,755,989.50 | 807,578.37 | 0.26 |
| | | Base | | 44.415572 | 3,948,411.13 | 53.500000 | 4,755,989.50 | 807,578.37 | 0.26 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 131,444.000 | 110.508909 | 14,525,733.07 | 56.480000 | 7,423,957.12 | -7,101,775.95 | 0.41 |
| | | Base | | 110.508909 | 14,525,733.07 | 56.480000 | 7,423,957.12 | -7,101,775.95 | 0.41 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | | |
| | | Local | 45,008.000 | 52.221198 | 2,350,371.69 | 94.340000 | 4,246,054.72 | 1,895,683.03 | 0.23 |
| | | Base | | 52.221198 | 2,350,371.69 | 94.340000 | 4,246,054.72 | 1,895,683.03 | 0.23 |
| 03073E105 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,758.000 | 23.918145 | 496,492.85 | 89.560000 | 1,859,086.48 | 1,362,593.63 | 0.10 |
| | | Base | | 23.918145 | 496,492.85 | 89.560000 | 1,859,086.48 | 1,362,593.63 | 0.10 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,501.000 | 38.087472 | 704,656.32 | 90.650000 | 1,677,115.65 | 972,459.33 | 0.09 |
| | | Base | | 38.087472 | 704,656.32 | 90.650000 | 1,677,115.65 | 972,459.33 | 0.09 |
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,277.000 | 46.438835 | 1,173,834.42 | 47.050000 | 1,189,282.85 | 15,448.43 | 0.07 |
| | | Base | | 46.438835 | 1,173,834.42 | 47.050000 | 1,189,282.85 | 15,448.43 | 0.07 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 80,154.000 | 64.453615 | 5,166,215.09 | 152.730000 | 12,241,920.42 | 7,075,705.33 | 0.67 |
| | | Base | | 64.453615 | 5,166,215.09 | 152.730000 | 12,241,920.42 | 7,075,705.33 | 0.67 |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,756.000 | 22.396207 | 733,610.16 | 49.570000 | 1,623,714.92 | 890,104.76 | 0.09 |
| | | Base | | 22.396207 | 733,610.16 | 49.570000 | 1,623,714.92 | 890,104.76 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| 032511107 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 53,995.000 | 47.847345 | 2,583,517.40 | 39.090000 | 2,110,664.55 | -472,852.85 | 0.12 |
| | | Base | | 47.847345 | 2,583,517.40 | 39.090000 | 2,110,664.55 | -472,852.85 | 0.12 |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | | |
| | | Local | 33,159.000 | 40.389033 | 1,339,259.93 | 53.860000 | 1,785,943.74 | 446,683.81 | 0.10 |
| | | Base | | 40.389033 | 1,339,259.93 | 53.860000 | 1,785,943.74 | 446,683.81 | 0.10 |
| 036752103 | ANTHEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,741.000 | 52.336651 | 1,451,871.03 | 130.490000 | 3,619,923.09 | 2,168,052.06 | 0.20 |
| | | Base | | 52.336651 | 1,451,871.03 | 130.490000 | 3,619,923.09 | 2,168,052.06 | 0.20 |
| 037411105 | APACHE CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 40,167.000 | 67.475213 | 2,710,276.89 | 42.540000 | 1,708,704.18 | -1,001,572.71 | 0.09 |
| | | Base | | 67.475213 | 2,710,276.89 | 42.540000 | 1,708,704.18 | -1,001,572.71 | 0.09 |
| 03748R101 | APARTMENT INVT + MGMT CO A REIT USD.01 | | | | | | | | |
| | | Local | 16,621.000 | 23.999645 | 398,898.10 | 39.150000 | 650,712.15 | 251,814.05 | 0.04 |
| | | Base | | 23.999645 | 398,898.10 | 39.150000 | 650,712.15 | 251,814.05 | 0.04 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 592,429.000 | 23.431662 | 13,881,596.24 | 97.340000 | 57,667,038.86 | 43,785,442.62 | 3.16 |
| | | Base | | 23.431662 | 13,881,596.24 | 97.340000 | 57,667,038.86 | 43,785,442.62 | 3.16 |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 122,106.000 | 19.799210 | 2,417,602.30 | 17.650000 | 2,155,170.90 | -262,431.40 | 0.12 |
| | | Base | | 19.799210 | 2,417,602.30 | 17.650000 | 2,155,170.90 | -262,431.40 | 0.12 |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | | |
| | | Local | 63,409.000 | 23.873104 | 1,513,769.66 | 35.350000 | 2,241,508.15 | 727,738.49 | 0.12 |
| | | Base | | 23.873104 | 1,513,769.66 | 35.350000 | 2,241,508.15 | 727,738.49 | 0.12 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,996.000 | 52.423595 | 366,755.47 | 81.310000 | 568,844.76 | 202,089.29 | 0.03 |
| | | Base | | 52.423595 | 366,755.47 | 81.310000 | 568,844.76 | 202,089.29 | 0.03 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,036.000 | 27.058059 | 650,367.51 | 46.820000 | 1,125,365.52 | 474,998.01 | 0.06 |
| | | Base | | 27.058059 | 650,367.51 | 46.820000 | 1,125,365.52 | 474,998.01 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 49,007.000 | 40.577927 | 1,988,602.48 | 83.090000 | 4,071,991.63 | 2,083,389.15 | 0.22 |
| | | Base | | 40.577927 | 1,988,602.48 | 83.090000 | 4,071,991.63 | 2,083,389.15 | 0.22 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,111.000 | 37.936601 | 307,703.77 | 43.250000 | 350,800.75 | 43,096.98 | 0.02 |
| | | Base | | 37.936601 | 307,703.77 | 43.250000 | 350,800.75 | 43,096.98 | 0.02 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,239.000 | 212.569312 | 688,512.00 | 767.390000 | 2,485,576.21 | 1,797,064.21 | 0.14 |
| | | Base | | 212.569312 | 688,512.00 | 767.390000 | 2,485,576.21 | 1,797,064.21 | 0.14 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | | |
| | | Local | 14,544.000 | 130.842338 | 1,902,970.96 | 171.490000 | 2,494,150.56 | 591,179.60 | 0.14 |
| | | Base | | 130.842338 | 1,902,970.96 | 171.490000 | 2,494,150.56 | 591,179.60 | 0.14 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 9,680.000 | 49.702273 | 481,118.00 | 60.890000 | 589,415.20 | 108,297.20 | 0.03 |
| | | Base | | 49.702273 | 481,118.00 | 60.890000 | 589,415.20 | 108,297.20 | 0.03 |
| 054937107 | BB+T CORP COMMON STOCK USD5. | | | | | | | | |
| | | Local | 82,898.000 | 32.530819 | 2,696,739.85 | 32.660000 | 2,707,448.68 | 10,708.83 | 0.15 |
| | | Base | | 32.530819 | 2,696,739.85 | 32.660000 | 2,707,448.68 | 10,708.83 | 0.15 |
| 057224107 | BAKER HUGHES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 46,338.000 | 57.270580 | 2,653,804.12 | 43.510000 | 2,016,166.38 | -637,637.74 | 0.11 |
| | | Base | | 57.270580 | 2,653,804.12 | 43.510000 | 2,016,166.38 | -637,637.74 | 0.11 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | | |
| | | Local | 14,485.000 | 19.217687 | 278,368.19 | 66.830000 | 968,032.55 | 689,664.36 | 0.05 |
| | | Base | | 19.217687 | 278,368.19 | 66.830000 | 968,032.55 | 689,664.36 | 0.05 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,106,420.000 | 23.796735 | 26,329,183.43 | 14.140000 | 15,644,778.80 | -10,684,404.63 | 0.86 |
| | | Base | | 23.796735 | 26,329,183.43 | 14.140000 | 15,644,778.80 | -10,684,404.63 | 0.86 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 116,136.000 | 35.368612 | 4,107,569.08 | 36.220000 | 4,206,445.92 | 98,876.84 | 0.23 |
| | | Base | | 35.368612 | 4,107,569.08 | 36.220000 | 4,206,445.92 | 98,876.84 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 067383109 | CR BARD INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 7,851.000 | 67.499505 | 529,938.61 | 183.270000 | 1,438,852.77 | 908,914.16 | 0.08 |
| | | Base | | 67.499505 | 529,938.61 | 183.270000 | 1,438,852.77 | 908,914.16 | 0.08 |
| 07177M103 | BAXALTA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,676.000 | 26.346434 | 1,519,556.90 | 40.010000 | 2,307,616.76 | 788,059.86 | 0.13 |
| | | Base | | 26.346434 | 1,519,556.90 | 40.010000 | 2,307,616.76 | 788,059.86 | 0.13 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 58,126.000 | 25.073730 | 1,457,435.65 | 36.600000 | 2,127,411.60 | 669,975.95 | 0.12 |
| | | Base | | 25.073730 | 1,457,435.65 | 36.600000 | 2,127,411.60 | 669,975.95 | 0.12 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,393.000 | 66.994487 | 1,500,207.55 | 145.370000 | 3,255,270.41 | 1,755,062.86 | 0.18 |
| | | Base | | 66.994487 | 1,500,207.55 | 145.370000 | 3,255,270.41 | 1,755,062.86 | 0.18 |
| 075896100 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,734.000 | 34.191056 | 606,344.18 | 43.170000 | 765,576.78 | 159,232.60 | 0.04 |
| | | Base | | 34.191056 | 606,344.18 | 43.170000 | 765,576.78 | 159,232.60 | 0.04 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 199,070.000 | 79.472015 | 15,820,494.08 | 129.770000 | 25,833,313.90 | 10,012,819.82 | 1.42 |
| | | Base | | 79.472015 | 15,820,494.08 | 129.770000 | 25,833,313.90 | 10,012,819.82 | 1.42 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,683.000 | 32.552181 | 1,031,350.75 | 27.930000 | 884,906.19 | -146,444.56 | 0.05 |
| | | Base | | 32.552181 | 1,031,350.75 | 27.930000 | 884,906.19 | -146,444.56 | 0.05 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 23,685.000 | 81.669421 | 1,934,340.23 | 273.060000 | 6,467,426.10 | 4,533,085.87 | 0.35 |
| | | Base | | 81.669421 | 1,934,340.23 | 273.060000 | 6,467,426.10 | 4,533,085.87 | 0.35 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,418.000 | 206.459575 | 2,770,274.58 | 314.260000 | 4,216,740.68 | 1,446,466.10 | 0.23 |
| | | Base | | 206.459575 | 2,770,274.58 | 314.260000 | 4,216,740.68 | 1,446,466.10 | 0.23 |
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | | |
| | | Local | 25,062.000 | 19.036324 | 477,088.34 | 34.050000 | 853,361.10 | 376,272.76 | 0.05 |
| | | Base | | 19.036324 | 477,088.34 | 34.050000 | 853,361.10 | 376,272.76 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 097023105 | BOEING CO/THE COMMON STOCK USD5. | | | | | | | | |
| | | 66,920.000 | Local | 62.880660 | 4,207,973.79 | 120.130000 | 8,039,099.60 | 3,831,125.81 | 0.44 |
| | | | Base | 62.880660 | 4,207,973.79 | 120.130000 | 8,039,099.60 | 3,831,125.81 | 0.44 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | 23,817.000 | Local | 33.567956 | 799,488.00 | 29.360000 | 699,267.12 | -100,220.88 | 0.04 |
| | | | Base | 33.567956 | 799,488.00 | 29.360000 | 699,267.12 | -100,220.88 | 0.04 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | 16,319.000 | Local | 91.218784 | 1,488,599.34 | 116.210000 | 1,896,430.99 | 407,831.65 | 0.10 |
| | | | Base | 91.218784 | 1,488,599.34 | 116.210000 | 1,896,430.99 | 407,831.65 | 0.10 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 142,939.000 | Local | 17.028796 | 2,434,079.03 | 17.530000 | 2,505,720.67 | 71,641.64 | 0.14 |
| | | | Base | 17.028796 | 2,434,079.03 | 17.530000 | 2,505,720.67 | 71,641.64 | 0.14 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | | |
| | | 177,270.000 | Local | 40.399525 | 7,161,623.73 | 62.160000 | 11,019,103.20 | 3,857,479.47 | 0.60 |
| | | | Base | 40.399525 | 7,161,623.73 | 62.160000 | 11,019,103.20 | 3,857,479.47 | 0.60 |
| 111320107 | BROADCOM CORP CL A COMMON STOCK USD.0001 | | | | | | | | |
| | | 59,611.000 | Local | 43.901969 | 2,617,040.30 | 54.670000 | 3,258,933.37 | 641,893.07 | 0.18 |
| | | | Base | 43.901969 | 2,617,040.30 | 54.670000 | 3,258,933.37 | 641,893.07 | 0.18 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | | |
| | | 10,799.000 | Local | 36.995978 | 399,519.57 | 97.840000 | 1,056,574.16 | 657,054.59 | 0.06 |
| | | | Base | 36.995978 | 399,519.57 | 97.840000 | 1,056,574.16 | 657,054.59 | 0.06 |
| 124857202 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | | | | | | | | |
| | | 46,085.000 | Local | 37.423103 | 1,724,643.70 | 47.500000 | 2,189,037.50 | 464,393.80 | 0.12 |
| | | | Base | 37.423103 | 1,724,643.70 | 47.500000 | 2,189,037.50 | 464,393.80 | 0.12 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | | |
| | | 30,892.000 | Local | 21.165954 | 653,858.66 | 27.970000 | 864,049.24 | 210,190.58 | 0.05 |
| | | | Base | 21.165954 | 653,858.66 | 27.970000 | 864,049.24 | 210,190.58 | 0.05 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 24,766.000 | Local | 27.089446 | 670,897.22 | 30.000000 | 742,980.00 | 72,082.78 | 0.04 |
| | | | Base | 27.089446 | 670,897.22 | 30.000000 | 742,980.00 | 72,082.78 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,261.000 | 52.792755 | 805,670.23 | 64.770000 | 988,454.97 | 182,784.74 | 0.05 |
| | | Base | | 52.792755 | 805,670.23 | 64.770000 | 988,454.97 | 182,784.74 | 0.05 |
| 125509109 | CIGNA CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 27,372.000 | 38.154274 | 1,044,358.79 | 133.600000 | 3,656,899.20 | 2,612,540.41 | 0.20 |
| | | Base | | 38.154274 | 1,044,358.79 | 133.600000 | 3,656,899.20 | 2,612,540.41 | 0.20 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,940.000 | 86.307562 | 3,101,893.79 | 89.850000 | 3,229,209.00 | 127,315.21 | 0.18 |
| | | Base | | 86.307562 | 3,101,893.79 | 89.850000 | 3,229,209.00 | 127,315.21 | 0.18 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,442.000 | 19.912254 | 586,256.59 | 38.880000 | 1,144,704.96 | 558,448.37 | 0.06 |
| | | Base | | 19.912254 | 586,256.59 | 38.880000 | 1,144,704.96 | 558,448.37 | 0.06 |
| 126408103 | CSX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 103,597.000 | 11.562555 | 1,197,846.01 | 23.020000 | 2,384,802.94 | 1,186,956.93 | 0.13 |
| | | Base | | 11.562555 | 1,197,846.01 | 23.020000 | 2,384,802.94 | 1,186,956.93 | 0.13 |
| 12650T104 | CSRA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,516.000 | 27.412928 | 397,926.06 | 26.780000 | 388,738.48 | -9,187.58 | 0.02 |
| | | Base | | 27.412928 | 397,926.06 | 26.780000 | 388,738.48 | -9,187.58 | 0.02 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 117,662.000 | 34.376229 | 4,044,775.87 | 96.590000 | 11,364,972.58 | 7,320,196.71 | 0.62 |
| | | Base | | 34.376229 | 4,044,775.87 | 96.590000 | 11,364,972.58 | 7,320,196.71 | 0.62 |
| 12673P105 | CA INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 33,100.000 | 31.467742 | 1,041,582.27 | 28.730000 | 950,963.00 | -90,619.27 | 0.05 |
| | | Base | | 31.467742 | 1,041,582.27 | 28.730000 | 950,963.00 | -90,619.27 | 0.05 |
| 12686C109 | CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,649.000 | 23.509890 | 555,985.38 | 31.910000 | 754,639.59 | 198,654.21 | 0.04 |
| | | Base | | 23.509890 | 555,985.38 | 31.910000 | 754,639.59 | 198,654.21 | 0.04 |
| 127097103 | CABOT OIL + GAS CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 43,978.000 | 16.510293 | 726,089.65 | 20.750000 | 912,543.50 | 186,453.85 | 0.05 |
| | | Base | | 16.510293 | 726,089.65 | 20.750000 | 912,543.50 | 186,453.85 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 13342B105 | CAMERON INTERNATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,308.000 | 43.040941 | 874,075.42 | 65.660000 | 1,333,423.28 | 459,347.86 | 0.07 |
| | | Base | | 43.040941 | 874,075.42 | 65.660000 | 1,333,423.28 | 459,347.86 | 0.07 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | | | | | | | | |
| | | Local | 19,084.000 | 35.213022 | 672,005.32 | 56.410000 | 1,076,528.44 | 404,523.12 | 0.06 |
| | | Base | | 35.213022 | 672,005.32 | 56.410000 | 1,076,528.44 | 404,523.12 | 0.06 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,535.000 | 55.367216 | 3,130,185.58 | 65.620000 | 3,709,826.70 | 579,641.12 | 0.20 |
| | | Base | | 55.367216 | 3,130,185.58 | 65.620000 | 3,709,826.70 | 579,641.12 | 0.20 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | | |
| | | Local | 34,957.000 | 41.907493 | 1,464,960.24 | 81.370000 | 2,844,451.09 | 1,379,490.85 | 0.16 |
| | | Base | | 41.907493 | 1,464,960.24 | 81.370000 | 2,844,451.09 | 1,379,490.85 | 0.16 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 21,532.000 | 24.457829 | 526,625.98 | 44.180000 | 951,283.76 | 424,657.78 | 0.05 |
| | | Base | | 24.457829 | 526,625.98 | 44.180000 | 951,283.76 | 424,657.78 | 0.05 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,910.000 | 38.370511 | 1,876,701.71 | 48.130000 | 2,354,038.30 | 477,336.59 | 0.13 |
| | | Base | | 38.370511 | 1,876,701.71 | 48.130000 | 2,354,038.30 | 477,336.59 | 0.13 |
| 149123101 | CATERPILLAR INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 61,868.000 | 54.497280 | 3,371,637.72 | 62.240000 | 3,850,664.32 | 479,026.60 | 0.21 |
| | | Base | | 54.497280 | 3,371,637.72 | 62.240000 | 3,850,664.32 | 479,026.60 | 0.21 |
| 151020104 | CELGENE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 83,483.000 | 32.492963 | 2,712,610.06 | 100.320000 | 8,375,014.56 | 5,662,404.50 | 0.46 |
| | | Base | | 32.492963 | 2,712,610.06 | 100.320000 | 8,375,014.56 | 5,662,404.50 | 0.46 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,719.000 | 18.638809 | 852,147.72 | 17.870000 | 816,998.53 | -35,149.19 | 0.04 |
| | | Base | | 18.638809 | 852,147.72 | 17.870000 | 816,998.53 | -35,149.19 | 0.04 |
| 156700106 | CENTURYLINK INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 58,337.000 | 62.654722 | 3,655,088.53 | 25.420000 | 1,482,926.54 | -2,172,161.99 | 0.08 |
| | | Base | | 62.654722 | 3,655,088.53 | 25.420000 | 1,482,926.54 | -2,172,161.99 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 156782104 | CERNER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,353.000 | 27.902894 | 902,742.34 | 58.010000 | 1,876,797.53 | 974,055.19 | 0.10 |
| | | Base | | 27.902894 | 902,742.34 | 58.010000 | 1,876,797.53 | 974,055.19 | 0.10 |
| 165167107 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,992.000 | 27.656643 | 1,520,894.13 | 3.390000 | 186,422.88 | -1,334,471.25 | 0.01 |
| | | Base | | 27.656643 | 1,520,894.13 | 3.390000 | 186,422.88 | -1,334,471.25 | 0.01 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 199,983.000 | 63.837579 | 12,766,430.61 | 86.470000 | 17,292,530.01 | 4,526,099.40 | 0.95 |
| | | Base | | 63.837579 | 12,766,430.61 | 86.470000 | 17,292,530.01 | 4,526,099.40 | 0.95 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,314.000 | 300.279568 | 995,126.49 | 452.970000 | 1,501,142.58 | 506,016.09 | 0.08 |
| | | Base | | 300.279568 | 995,126.49 | 452.970000 | 1,501,142.58 | 506,016.09 | 0.08 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,933.000 | 86.315447 | 1,202,633.12 | 84.000000 | 1,170,372.00 | -32,261.12 | 0.06 |
| | | Base | | 86.315447 | 1,202,633.12 | 84.000000 | 1,170,372.00 | -32,261.12 | 0.06 |
| 171798101 | CIMAREX ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,048.000 | 137.841079 | 1,385,027.16 | 93.000000 | 934,464.00 | -450,563.16 | 0.05 |
| | | Base | | 137.841079 | 1,385,027.16 | 93.000000 | 934,464.00 | -450,563.16 | 0.05 |
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2. | | | | | | | | |
| | | Local | 15,670.000 | 36.464082 | 571,392.17 | 57.630000 | 903,062.10 | 331,669.93 | 0.05 |
| | | Base | | 36.464082 | 571,392.17 | 57.630000 | 903,062.10 | 331,669.93 | 0.05 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 539,379.000 | 28.323109 | 15,276,890.20 | 23.790000 | 12,831,826.41 | -2,445,063.79 | 0.70 |
| | | Base | | 28.323109 | 15,276,890.20 | 23.790000 | 12,831,826.41 | -2,445,063.79 | 0.70 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,292.000 | 37.463583 | 348,111.61 | 85.920000 | 798,368.64 | 450,257.03 | 0.04 |
| | | Base | | 37.463583 | 348,111.61 | 85.920000 | 798,368.64 | 450,257.03 | 0.04 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 316,545.000 | 82.142558 | 26,001,816.07 | 42.580000 | 13,478,486.10 | -12,523,329.97 | 0.74 |
| | | Base | | 82.142558 | 26,001,816.07 | 42.580000 | 13,478,486.10 | -12,523,329.97 | 0.74 |

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|---|---|---|---|---|---|---|---|---|---|
| 177376100 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,345.000 | 41.439614 | 677,330.49 | 70.460000 | 1,151,668.70 | 474,338.21 | 0.06 |
| | | Base | | 41.439614 | 677,330.49 | 70.460000 | 1,151,668.70 | 474,338.21 | 0.06 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1. | | | | | | | | |
| | | Local | 13,717.000 | 58.958071 | 808,727.86 | 129.050000 | 1,770,178.85 | 961,450.99 | 0.10 |
| | | Base | | 58.958071 | 808,727.86 | 129.050000 | 1,770,178.85 | 961,450.99 | 0.10 |
| 189754104 | COACH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,489.000 | 32.311169 | 952,824.06 | 37.050000 | 1,092,567.45 | 139,743.39 | 0.06 |
| | | Base | | 32.311169 | 952,824.06 | 37.050000 | 1,092,567.45 | 139,743.39 | 0.06 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 415,907.000 | 28.603016 | 11,896,194.53 | 42.920000 | 17,850,728.44 | 5,954,533.91 | 0.98 |
| | | Base | | 28.603016 | 11,896,194.53 | 42.920000 | 17,850,728.44 | 5,954,533.91 | 0.98 |
| 19122T109 | COCA COLA ENTERPRISES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,186.000 | 22.782941 | 505,462.34 | 46.420000 | 1,029,874.12 | 524,411.78 | 0.06 |
| | | Base | | 22.782941 | 505,462.34 | 46.420000 | 1,029,874.12 | 524,411.78 | 0.06 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 64,613.000 | 24.365127 | 1,574,303.96 | 63.310000 | 4,090,649.03 | 2,516,345.07 | 0.22 |
| | | Base | | 24.365127 | 1,574,303.96 | 63.310000 | 4,090,649.03 | 2,516,345.07 | 0.22 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 95,306.000 | 35.218925 | 3,356,574.90 | 67.530000 | 6,436,014.18 | 3,079,439.28 | 0.35 |
| | | Base | | 35.218925 | 3,356,574.90 | 67.530000 | 6,436,014.18 | 3,079,439.28 | 0.35 |
| 198280109 | COLUMBIA PIPELINE GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,347.000 | 15.372548 | 635,608.73 | 18.550000 | 766,986.85 | 131,378.12 | 0.04 |
| | | Base | | 15.372548 | 635,608.73 | 18.550000 | 766,986.85 | 131,378.12 | 0.04 |
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 259,467.000 | 26.380535 | 6,844,878.28 | 55.710000 | 14,454,906.57 | 7,610,028.29 | 0.79 |
| | | Base | | 26.380535 | 6,844,878.28 | 55.710000 | 14,454,906.57 | 7,610,028.29 | 0.79 |
| 200340107 | COMERICA INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 18,780.000 | 44.555230 | 836,747.22 | 34.300000 | 644,154.00 | -192,593.22 | 0.04 |
| | | Base | | 44.555230 | 836,747.22 | 34.300000 | 644,154.00 | -192,593.22 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 205887102 | CONAGRA FOODS INC COMMON STOCK USD5. | | | | | | | | |
| | | Local | 46,001.000 | 25.066155 | 1,153,068.20 | 41.640000 | 1,915,481.64 | 762,413.44 | 0.11 |
| | | Base | | 25.066155 | 1,153,068.20 | 41.640000 | 1,915,481.64 | 762,413.44 | 0.11 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 131,192.000 | 40.075826 | 5,257,627.78 | 39.080000 | 5,126,983.36 | -130,644.42 | 0.28 |
| | | Base | | 40.075826 | 5,257,627.78 | 39.080000 | 5,126,983.36 | -130,644.42 | 0.28 |
| 20854P109 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,339.000 | 44.346407 | 1,079,347.19 | 7.940000 | 193,251.66 | -886,095.53 | 0.01 |
| | | Base | | 44.346407 | 1,079,347.19 | 7.940000 | 193,251.66 | -886,095.53 | 0.01 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,154.000 | 46.030910 | 1,434,046.98 | 69.390000 | 2,161,776.06 | 727,729.08 | 0.12 |
| | | Base | | 46.030910 | 1,434,046.98 | 69.390000 | 2,161,776.06 | 727,729.08 | 0.12 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,399.000 | 36.902419 | 678,967.60 | 152.480000 | 2,805,479.52 | 2,126,511.92 | 0.15 |
| | | Base | | 36.902419 | 678,967.60 | 152.480000 | 2,805,479.52 | 2,126,511.92 | 0.15 |
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 125,703.000 | 22.387238 | 2,814,142.98 | 18.610000 | 2,339,332.83 | -474,810.15 | 0.13 |
| | | Base | | 22.387238 | 2,814,142.98 | 18.610000 | 2,339,332.83 | -474,810.15 | 0.13 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 46,478.000 | 60.138901 | 2,795,135.86 | 151.120000 | 7,023,755.36 | 4,228,619.50 | 0.39 |
| | | Base | | 60.138901 | 2,795,135.86 | 151.120000 | 7,023,755.36 | 4,228,619.50 | 0.39 |
| 22822V101 | CROWN CASTLE INTL CORP REIT USD.01 | | | | | | | | |
| | | Local | 35,466.000 | 60.263315 | 2,137,298.73 | 86.200000 | 3,057,169.20 | 919,870.47 | 0.17 |
| | | Base | | 60.263315 | 2,137,298.73 | 86.200000 | 3,057,169.20 | 919,870.47 | 0.17 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 17,454.000 | 40.307119 | 703,520.46 | 89.890000 | 1,568,940.06 | 865,419.60 | 0.09 |
| | | Base | | 40.307119 | 703,520.46 | 89.890000 | 1,568,940.06 | 865,419.60 | 0.09 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,868.000 | 27.367949 | 954,265.66 | 27.510000 | 959,218.68 | 4,953.02 | 0.05 |
| | | Base | | 27.367949 | 954,265.66 | 27.510000 | 959,218.68 | 4,953.02 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | | |
| | | Local | 19,071.000 | 46.970494 | 895,774.29 | 85.010000 | 1,621,225.71 | 725,451.42 | 0.09 |
| | | Base | | 46.970494 | 895,774.29 | 85.010000 | 1,621,225.71 | 725,451.42 | 0.09 |
| 235851102 | DANAHER CORP W/D COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,351.000 | 37.586485 | 2,381,141.39 | 86.650000 | 5,489,364.15 | 3,108,222.76 | 0.30 |
| | | Base | | 37.586485 | 2,381,141.39 | 86.650000 | 5,489,364.15 | 3,108,222.76 | 0.30 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 12,254.000 | 28.775623 | 352,616.49 | 63.060000 | 772,737.24 | 420,120.75 | 0.04 |
| | | Base | | 28.775623 | 352,616.49 | 63.060000 | 772,737.24 | 420,120.75 | 0.04 |
| 23918K108 | DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,712.000 | 34.921571 | 618,530.86 | 67.120000 | 1,188,829.44 | 570,298.58 | 0.07 |
| | | Base | | 34.921571 | 618,530.86 | 67.120000 | 1,188,829.44 | 570,298.58 | 0.07 |
| 244199105 | DEERE + CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 33,127.000 | 42.351439 | 1,402,976.11 | 77.010000 | 2,551,110.27 | 1,148,134.16 | 0.14 |
| | | Base | | 42.351439 | 1,402,976.11 | 77.010000 | 2,551,110.27 | 1,148,134.16 | 0.14 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 83,570.000 | 22.921715 | 1,915,567.74 | 44.290000 | 3,701,315.30 | 1,785,747.56 | 0.20 |
| | | Base | | 22.921715 | 1,915,567.74 | 44.290000 | 3,701,315.30 | 1,785,747.56 | 0.20 |
| 249030107 | DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,862.000 | 32.375082 | 481,158.47 | 58.890000 | 875,223.18 | 394,064.71 | 0.05 |
| | | Base | | 32.375082 | 481,158.47 | 58.890000 | 875,223.18 | 394,064.71 | 0.05 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 41,052.000 | 51.610642 | 2,118,720.09 | 27.900000 | 1,145,350.80 | -973,369.29 | 0.06 |
| | | Base | | 51.610642 | 2,118,720.09 | 27.900000 | 1,145,350.80 | -973,369.29 | 0.06 |
| 25271C102 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,850.000 | 62.669315 | 429,284.81 | 18.590000 | 127,341.50 | -301,943.31 | 0.01 |
| | | Base | | 62.669315 | 429,284.81 | 18.590000 | 127,341.50 | -301,943.31 | 0.01 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 161,612.000 | 33.790831 | 5,461,003.81 | 95.820000 | 15,485,661.84 | 10,024,658.03 | 0.85 |
| | | Base | | 33.790831 | 5,461,003.81 | 95.820000 | 15,485,661.84 | 10,024,658.03 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,424.000 | 21.079692 | 957,523.95 | 45.790000 | 2,079,964.96 | 1,122,441.01 | 0.11 |
| | | Base | | 21.079692 | 957,523.95 | 45.790000 | 2,079,964.96 | 1,122,441.01 | 0.11 |
| 25470F104 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,886.000 | 18.665105 | 296,513.86 | 27.590000 | 438,294.74 | 141,780.88 | 0.02 |
| | | Base | | 18.665105 | 296,513.86 | 27.590000 | 438,294.74 | 141,780.88 | 0.02 |
| 25470F302 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,412.000 | 21.895825 | 600,208.35 | 27.210000 | 745,880.52 | 145,672.17 | 0.04 |
| | | Base | | 21.895825 | 600,208.35 | 27.210000 | 745,880.52 | 145,672.17 | 0.04 |
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | | |
| | | Local | 30,914.000 | 50.847036 | 1,571,885.27 | 75.060000 | 2,320,404.84 | 748,519.57 | 0.13 |
| | | Base | | 50.847036 | 1,571,885.27 | 75.060000 | 2,320,404.84 | 748,519.57 | 0.13 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,949.000 | 48.156740 | 1,201,462.50 | 81.320000 | 2,028,852.68 | 827,390.18 | 0.11 |
| | | Base | | 48.156740 | 1,201,462.50 | 81.320000 | 2,028,852.68 | 827,390.18 | 0.11 |
| 25746U109 | DOMINION RESOURCES INC/VA COMMON STOCK | | | | | | | | |
| | | Local | 63,260.000 | 38.889546 | 2,460,152.67 | 72.170000 | 4,565,474.20 | 2,105,321.53 | 0.25 |
| | | Base | | 38.889546 | 2,460,152.67 | 72.170000 | 4,565,474.20 | 2,105,321.53 | 0.25 |
| 260003108 | DOVER CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 16,467.000 | 38.020120 | 626,077.32 | 58.450000 | 962,496.15 | 336,418.83 | 0.05 |
| | | Base | | 38.020120 | 626,077.32 | 58.450000 | 962,496.15 | 336,418.83 | 0.05 |
| 260543103 | DOW CHEMICAL CO W/D COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 119,490.000 | 34.094961 | 4,074,006.89 | 42.000000 | 5,018,580.00 | 944,573.11 | 0.28 |
| | | Base | | 34.094961 | 4,074,006.89 | 42.000000 | 5,018,580.00 | 944,573.11 | 0.28 |
| 26138E109 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,071.000 | 26.689103 | 535,676.99 | 93.840000 | 1,883,462.64 | 1,347,785.65 | 0.10 |
| | | Base | | 26.689103 | 535,676.99 | 93.840000 | 1,883,462.64 | 1,347,785.65 | 0.10 |
| 263534109 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 93,126.000 | 46.577955 | 4,337,618.65 | 52.760000 | 4,913,327.76 | 575,709.11 | 0.27 |
| | | Base | | 46.577955 | 4,337,618.65 | 52.760000 | 4,913,327.76 | 575,709.11 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 73,142.000 | Local | 52.893075 | 3,868,705.26 | 75.300000 | 5,507,592.60 | 1,638,887.34 | 0.30 |
| | | | Base | 52.893075 | 3,868,705.26 | 75.300000 | 5,507,592.60 | 1,638,887.34 | 0.30 |
| 26483E100 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 3,839.000 | Local | 79.117796 | 303,733.22 | 98.420000 | 377,834.38 | 74,101.16 | 0.02 |
| | | | Base | 79.117796 | 303,733.22 | 98.420000 | 377,834.38 | 74,101.16 | 0.02 |
| 268648102 | EMC CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | 206,019.000 | Local | 27.063844 | 5,575,666.08 | 24.770000 | 5,103,090.63 | -472,575.45 | 0.28 |
| | | | Base | 27.063844 | 5,575,666.08 | 24.770000 | 5,103,090.63 | -472,575.45 | 0.28 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 58,411.000 | Local | 37.103209 | 2,167,235.55 | 71.020000 | 4,148,349.22 | 1,981,113.67 | 0.23 |
| | | | Base | 37.103209 | 2,167,235.55 | 71.020000 | 4,148,349.22 | 1,981,113.67 | 0.23 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | | |
| | | 16,209.000 | Local | 41.061552 | 665,566.69 | 61.740000 | 1,000,743.66 | 335,176.97 | 0.05 |
| | | | Base | 41.061552 | 665,566.69 | 61.740000 | 1,000,743.66 | 335,176.97 | 0.05 |
| 269246401 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 31,124.000 | Local | 26.353204 | 820,217.12 | 23.560000 | 733,281.44 | -86,935.68 | 0.04 |
| | | | Base | 26.353204 | 820,217.12 | 23.560000 | 733,281.44 | -86,935.68 | 0.04 |
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | 15,791.000 | Local | 34.568194 | 545,866.35 | 61.210000 | 966,567.11 | 420,700.76 | 0.05 |
| | | | Base | 34.568194 | 545,866.35 | 61.210000 | 966,567.11 | 420,700.76 | 0.05 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | | |
| | | 117,374.000 | Local | 11.607687 | 1,362,440.61 | 23.460000 | 2,753,594.04 | 1,391,153.43 | 0.15 |
| | | | Base | 11.607687 | 1,362,440.61 | 23.460000 | 2,753,594.04 | 1,391,153.43 | 0.15 |
| 278865100 | ECOLAB INC COMMON STOCK USD1. | | | | | | | | |
| | | 28,241.000 | Local | 48.256465 | 1,362,810.82 | 107.870000 | 3,046,356.67 | 1,683,545.85 | 0.17 |
| | | | Base | 48.256465 | 1,362,810.82 | 107.870000 | 3,046,356.67 | 1,683,545.85 | 0.17 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | | | | | | | |
| | | 34,620.000 | Local | 35.332697 | 1,223,217.97 | 61.800000 | 2,139,516.00 | 916,298.03 | 0.12 |
| | | | Base | 35.332697 | 1,223,217.97 | 61.800000 | 2,139,516.00 | 916,298.03 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 22,921.000 | 44.984841 | 1,031,097.53 | 78.210000 | 1,792,651.41 | 761,553.88 | 0.10 |
| | | Base | | 44.984841 | 1,031,097.53 | 78.210000 | 1,792,651.41 | 761,553.88 | 0.10 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,026.000 | 34.289589 | 1,132,447.97 | 64.545000 | 2,131,663.17 | 999,215.20 | 0.12 |
| | | Base | | 34.289589 | 1,132,447.97 | 64.545000 | 2,131,663.17 | 999,215.20 | 0.12 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 69,553.000 | 38.887762 | 2,704,760.54 | 45.980000 | 3,198,046.94 | 493,286.40 | 0.18 |
| | | Base | | 38.887762 | 2,704,760.54 | 45.980000 | 3,198,046.94 | 493,286.40 | 0.18 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,955.000 | 60.687189 | 1,150,325.67 | 70.580000 | 1,337,843.90 | 187,518.23 | 0.07 |
| | | Base | | 60.687189 | 1,150,325.67 | 70.580000 | 1,337,843.90 | 187,518.23 | 0.07 |
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 12,589.000 | 33.434056 | 420,901.33 | 105.800000 | 1,331,916.20 | 911,014.87 | 0.07 |
| | | Base | | 33.434056 | 420,901.33 | 105.800000 | 1,331,916.20 | 911,014.87 | 0.07 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | | |
| | | Local | 7,494.000 | 250.770326 | 1,879,272.82 | 310.570000 | 2,327,411.58 | 448,138.76 | 0.13 |
| | | Base | | 250.770326 | 1,879,272.82 | 310.570000 | 2,327,411.58 | 448,138.76 | 0.13 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | | |
| | | Local | 38,706.000 | 44.114953 | 1,707,513.39 | 77.090000 | 2,983,845.54 | 1,276,332.15 | 0.16 |
| | | Base | | 44.114953 | 1,707,513.39 | 77.090000 | 2,983,845.54 | 1,276,332.15 | 0.16 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | | |
| | | Local | 7,017.000 | 178.341542 | 1,251,422.60 | 213.110000 | 1,495,392.87 | 243,970.27 | 0.08 |
| | | Base | | 178.341542 | 1,251,422.60 | 213.110000 | 1,495,392.87 | 243,970.27 | 0.08 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 33,704.000 | 30.872873 | 1,040,539.30 | 53.800000 | 1,813,275.20 | 772,735.90 | 0.10 |
| | | Base | | 30.872873 | 1,040,539.30 | 53.800000 | 1,813,275.20 | 772,735.90 | 0.10 |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | | |
| | | Local | 97,712.000 | 41.385274 | 4,043,837.93 | 29.570000 | 2,889,343.84 | -1,154,494.09 | 0.16 |
| | | Base | | 41.385274 | 4,043,837.93 | 29.570000 | 2,889,343.84 | -1,154,494.09 | 0.16 |

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|---|---|---|---|---|---|---|---|---|---|
| 30212P303 | EXPEDIA INC COMMON STOCK USD.001 | | | | | | | | |
| | | 12,506.000 | Local | 52.334204 | 654,491.56 | 101.040000 | 1,263,606.24 | 609,114.68 | 0.07 |
| | | | Base | 52.334204 | 654,491.56 | 101.040000 | 1,263,606.24 | 609,114.68 | 0.07 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | | |
| | | 19,808.000 | Local | 41.684688 | 825,690.30 | 45.120000 | 893,736.96 | 68,046.66 | 0.05 |
| | | | Base | 41.684688 | 825,690.30 | 45.120000 | 893,736.96 | 68,046.66 | 0.05 |
| 30219G108 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | | | | | | | | |
| | | 71,860.000 | Local | 26.934399 | 1,935,505.94 | 71.870000 | 5,164,578.20 | 3,229,072.26 | 0.28 |
| | | | Base | 26.934399 | 1,935,505.94 | 71.870000 | 5,164,578.20 | 3,229,072.26 | 0.28 |
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | | 13,095.000 | Local | 86.030000 | 1,126,562.85 | 90.690000 | 1,187,585.55 | 61,022.70 | 0.07 |
| | | | Base | 86.030000 | 1,126,562.85 | 90.690000 | 1,187,585.55 | 61,022.70 | 0.07 |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | | |
| | | 442,350.000 | Local | 58.463195 | 25,861,194.47 | 77.850000 | 34,436,947.50 | 8,575,753.03 | 1.89 |
| | | | Base | 58.463195 | 25,861,194.47 | 77.850000 | 34,436,947.50 | 8,575,753.03 | 1.89 |
| 302445101 | FLIR SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 14,678.000 | Local | 29.162331 | 428,044.70 | 29.240000 | 429,184.72 | 1,140.02 | 0.02 |
| | | | Base | 29.162331 | 428,044.70 | 29.240000 | 429,184.72 | 1,140.02 | 0.02 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | | |
| | | 14,199.000 | Local | 30.714547 | 436,115.85 | 35.720000 | 507,188.28 | 71,072.43 | 0.03 |
| | | | Base | 30.714547 | 436,115.85 | 35.720000 | 507,188.28 | 71,072.43 | 0.03 |
| 30249U101 | FMC TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 24,225.000 | Local | 26.702371 | 646,864.93 | 25.150000 | 609,258.75 | -37,606.18 | 0.03 |
| | | | Base | 26.702371 | 646,864.93 | 25.150000 | 609,258.75 | -37,606.18 | 0.03 |
| 30303M102 | FACEBOOK INC A COMMON STOCK USD.000006 | | | | | | | | |
| | | 241,257.000 | Local | 62.880554 | 15,170,373.86 | 112.210000 | 27,071,447.97 | 11,901,074.11 | 1.49 |
| | | | Base | 62.880554 | 15,170,373.86 | 112.210000 | 27,071,447.97 | 11,901,074.11 | 1.49 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | 30,783.000 | Local | 30.028298 | 924,361.11 | 40.560000 | 1,248,558.48 | 324,197.37 | 0.07 |
| | | | Base | 30.028298 | 924,361.11 | 40.560000 | 1,248,558.48 | 324,197.37 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,905.000 | 77.782764 | 2,170,528.03 | 132.880000 | 3,708,016.40 | 1,537,488.37 | 0.20 |
| | | Base | | 77.782764 | 2,170,528.03 | 132.880000 | 3,708,016.40 | 1,537,488.37 | 0.20 |
| 315616102 | F5 NETWORKS INC COMMON STOCK | | | | | | | | |
| | | Local | 7,478.000 | 128.383410 | 960,051.14 | 93.780000 | 701,286.84 | -258,764.30 | 0.04 |
| | | Base | | 128.383410 | 960,051.14 | 93.780000 | 701,286.84 | -258,764.30 | 0.04 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,480.000 | 28.433989 | 838,234.01 | 59.730000 | 1,760,840.40 | 922,606.39 | 0.10 |
| | | Base | | 28.433989 | 838,234.01 | 59.730000 | 1,760,840.40 | 922,606.39 | 0.10 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 84,405.000 | 24.329509 | 2,053,532.18 | 15.800000 | 1,333,599.00 | -719,933.18 | 0.07 |
| | | Base | | 24.329509 | 2,053,532.18 | 15.800000 | 1,333,599.00 | -719,933.18 | 0.07 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,043.000 | 104.506989 | 840,549.71 | 68.660000 | 552,232.38 | -288,317.33 | 0.03 |
| | | Base | | 104.506989 | 840,549.71 | 68.660000 | 552,232.38 | -288,317.33 | 0.03 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,284.000 | 22.119637 | 537,153.27 | 94.560000 | 2,296,295.04 | 1,759,141.77 | 0.13 |
| | | Base | | 22.119637 | 537,153.27 | 94.560000 | 2,296,295.04 | 1,759,141.77 | 0.13 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 44,952.000 | 45.113846 | 2,027,957.59 | 33.060000 | 1,486,113.12 | -541,844.47 | 0.08 |
| | | Base | | 45.113846 | 2,027,957.59 | 33.060000 | 1,486,113.12 | -541,844.47 | 0.08 |
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,048.000 | 41.717440 | 627,764.03 | 44.890000 | 675,504.72 | 47,740.69 | 0.04 |
| | | Base | | 41.717440 | 627,764.03 | 44.890000 | 675,504.72 | 47,740.69 | 0.04 |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 13,906.000 | 24.457992 | 340,112.83 | 38.640000 | 537,327.84 | 197,215.01 | 0.03 |
| | | Base | | 24.457992 | 340,112.83 | 38.640000 | 537,327.84 | 197,215.01 | 0.03 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 414,174.000 | 12.481626 | 5,169,564.88 | 11.940000 | 4,945,237.56 | -224,327.32 | 0.27 |
| | | Base | | 12.481626 | 5,169,564.88 | 11.940000 | 4,945,237.56 | -224,327.32 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 40,266.000 | 25.684946 | 1,034,230.04 | 34.660000 | 1,395,619.56 | 361,389.52 | 0.08 |
| | | Base | | 25.684946 | 1,034,230.04 | 34.660000 | 1,395,619.56 | 361,389.52 | 0.08 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 122,822.000 | 28.264294 | 3,471,477.09 | 4.600000 | 564,981.20 | -2,906,495.89 | 0.03 |
| | | Base | | 28.264294 | 3,471,477.09 | 4.600000 | 564,981.20 | -2,906,495.89 | 0.03 |
| 35906A108 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 124,133.000 | 8.960058 | 1,112,238.88 | 4.550000 | 564,805.15 | -547,433.73 | 0.03 |
| | | Base | | 8.960058 | 1,112,238.88 | 4.550000 | 564,805.15 | -547,433.73 | 0.03 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,209.000 | 46.012999 | 515,759.71 | 26.210000 | 293,787.89 | -221,971.82 | 0.02 |
| | | Base | | 46.012999 | 515,759.71 | 26.210000 | 293,787.89 | -221,971.82 | 0.02 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 24,342.000 | 27.323930 | 665,119.11 | 24.720000 | 601,734.24 | -63,384.87 | 0.03 |
| | | Base | | 27.323930 | 665,119.11 | 24.720000 | 601,734.24 | -63,384.87 | 0.03 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 31,576.000 | 56.866172 | 1,795,606.25 | 133.770000 | 4,223,921.52 | 2,428,315.27 | 0.23 |
| | | Base | | 56.866172 | 1,795,606.25 | 133.770000 | 4,223,921.52 | 2,428,315.27 | 0.23 |
| 369604103 | GENERAL ELECTRIC CO W/D COMMON STOCK USD.06 | | | | | | | | |
| | | Local | 1,002,859.000 | 31.795948 | 31,886,852.94 | 29.100000 | 29,183,196.90 | -2,703,656.04 | 1.60 |
| | | Base | | 31.795948 | 31,886,852.94 | 29.100000 | 29,183,196.90 | -2,703,656.04 | 1.60 |
| 370023103 | GENERAL GROWTH PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 61,873.000 | 21.824960 | 1,350,375.78 | 28.040000 | 1,734,918.92 | 384,543.14 | 0.10 |
| | | Base | | 21.824960 | 1,350,375.78 | 28.040000 | 1,734,918.92 | 384,543.14 | 0.10 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 63,510.000 | 28.524097 | 1,811,565.39 | 56.510000 | 3,588,950.10 | 1,777,384.71 | 0.20 |
| | | Base | | 28.524097 | 1,811,565.39 | 56.510000 | 3,588,950.10 | 1,777,384.71 | 0.20 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 150,476.000 | 35.490954 | 5,340,536.74 | 29.640000 | 4,460,108.64 | -880,428.10 | 0.24 |
| | | Base | | 35.490954 | 5,340,536.74 | 29.640000 | 4,460,108.64 | -880,428.10 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 16,020.000 | 41.802312 | 669,673.04 | 86.170000 | 1,380,443.40 | 710,770.36 | 0.08 |
| | | Base | | 41.802312 | 669,673.04 | 86.170000 | 1,380,443.40 | 710,770.36 | 0.08 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 153,138.000 | 19.993529 | 3,061,769.12 | 83.000000 | 12,710,454.00 | 9,648,684.88 | 0.70 |
| | | Base | | 19.993529 | 3,061,769.12 | 83.000000 | 12,710,454.00 | 9,648,684.88 | 0.70 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,151.000 | 117.460446 | 4,951,075.26 | 161.560000 | 6,809,915.56 | 1,858,840.30 | 0.37 |
| | | Base | | 117.460446 | 4,951,075.26 | 161.560000 | 6,809,915.56 | 1,858,840.30 | 0.37 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | | |
| | | Local | 28,574.000 | 23.034263 | 658,181.04 | 28.410000 | 811,787.34 | 153,606.30 | 0.04 |
| | | Base | | 23.034263 | 658,181.04 | 28.410000 | 811,787.34 | 153,606.30 | 0.04 |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 6,138.000 | 95.680868 | 587,289.17 | 196.690000 | 1,207,283.22 | 619,994.05 | 0.07 |
| | | Base | | 95.680868 | 587,289.17 | 196.690000 | 1,207,283.22 | 619,994.05 | 0.07 |
| 40412C101 | HCA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,355.000 | 72.898576 | 2,431,532.01 | 69.580000 | 2,320,840.90 | -110,691.11 | 0.13 |
| | | Base | | 72.898576 | 2,431,532.01 | 69.580000 | 2,320,840.90 | -110,691.11 | 0.13 |
| 40414L109 | HCP INC REIT USD1. | | | | | | | | |
| | | Local | 49,415.000 | 36.048707 | 1,781,346.87 | 35.940000 | 1,775,975.10 | -5,371.77 | 0.10 |
| | | Base | | 36.048707 | 1,781,346.87 | 35.940000 | 1,775,975.10 | -5,371.77 | 0.10 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 191,948.000 | 15.351109 | 2,946,614.67 | 9.710000 | 1,863,815.08 | -1,082,799.59 | 0.10 |
| | | Base | | 15.351109 | 2,946,614.67 | 9.710000 | 1,863,815.08 | -1,082,799.59 | 0.10 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 90,938.000 | 31.792487 | 2,891,145.16 | 31.790000 | 2,890,919.02 | -226.14 | 0.16 |
| | | Base | | 31.792487 | 2,891,145.16 | 31.790000 | 2,890,919.02 | -226.14 | 0.16 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,635.000 | 34.144293 | 1,421,597.63 | 30.570000 | 1,272,781.95 | -148,815.68 | 0.07 |
| | | Base | | 34.144293 | 1,421,597.63 | 30.570000 | 1,272,781.95 | -148,815.68 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | | |
| | | 20,387.000 | Local | 42.924849 | 875,108.90 | 40.000000 | 815,480.00 | -59,628.90 | 0.04 |
| | | | Base | 42.924849 | 875,108.90 | 40.000000 | 815,480.00 | -59,628.90 | 0.04 |
| 413086109 | HARMAN INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | 7,553.000 | Local | 79.540974 | 600,772.98 | 74.390000 | 561,867.67 | -38,905.31 | 0.03 |
| | | | Base | 79.540974 | 600,772.98 | 74.390000 | 561,867.67 | -38,905.31 | 0.03 |
| 413875105 | HARRIS CORP COMMON STOCK USD1. | | | | | | | | |
| | | 13,220.000 | Local | 51.363835 | 679,029.90 | 86.970000 | 1,149,743.40 | 470,713.50 | 0.06 |
| | | | Base | 51.363835 | 679,029.90 | 86.970000 | 1,149,743.40 | 470,713.50 | 0.06 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | | |
| | | 43,525.000 | Local | 43.856577 | 1,908,857.51 | 40.180000 | 1,748,834.50 | -160,023.01 | 0.10 |
| | | | Base | 43.856577 | 1,908,857.51 | 40.180000 | 1,748,834.50 | -160,023.01 | 0.10 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | | |
| | | 11,918.000 | Local | 29.174715 | 347,704.25 | 74.280000 | 885,269.04 | 537,564.79 | 0.05 |
| | | | Base | 29.174715 | 347,704.25 | 74.280000 | 885,269.04 | 537,564.79 | 0.05 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | | |
| | | 11,453.000 | Local | 46.755677 | 535,492.77 | 50.800000 | 581,812.40 | 46,319.63 | 0.03 |
| | | | Base | 46.755677 | 535,492.77 | 50.800000 | 581,812.40 | 46,319.63 | 0.03 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1. | | | | | | | | |
| | | 15,267.000 | Local | 43.251512 | 660,320.84 | 88.110000 | 1,345,175.37 | 684,854.53 | 0.07 |
| | | | Base | 43.251512 | 660,320.84 | 88.110000 | 1,345,175.37 | 684,854.53 | 0.07 |
| 42809H107 | HESS CORP COMMON STOCK USD1. | | | | | | | | |
| | | 25,536.000 | Local | 52.807804 | 1,348,500.08 | 42.500000 | 1,085,280.00 | -263,220.08 | 0.06 |
| | | | Base | 52.807804 | 1,348,500.08 | 42.500000 | 1,085,280.00 | -263,220.08 | 0.06 |
| 42824C109 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | | | | | | | | |
| | | 191,078.000 | Local | 18.479034 | 3,530,936.86 | 13.760000 | 2,629,233.28 | -901,703.58 | 0.14 |
| | | | Base | 18.479034 | 3,530,936.86 | 13.760000 | 2,629,233.28 | -901,703.58 | 0.14 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | | |
| | | 134,724.000 | Local | 43.257616 | 5,827,839.07 | 125.760000 | 16,942,890.24 | 11,115,051.17 | 0.93 |
| | | | Base | 43.257616 | 5,827,839.07 | 125.760000 | 16,942,890.24 | 11,115,051.17 | 0.93 |

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|---|---|---|---|---|---|---|---|---|---|
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 81,893.000 | 48.552452 | 3,976,105.98 | 103.200000 | 8,451,357.60 | 4,475,251.62 | 0.46 |
| | | Base | | 48.552452 | 3,976,105.98 | 103.200000 | 8,451,357.60 | 4,475,251.62 | 0.46 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | | |
| | | Local | 14,335.000 | 20.703435 | 296,783.74 | 80.410000 | 1,152,677.35 | 855,893.61 | 0.06 |
| | | Base | | 20.703435 | 296,783.74 | 80.410000 | 1,152,677.35 | 855,893.61 | 0.06 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 79,865.000 | 18.799166 | 1,501,395.41 | 13.850000 | 1,106,130.25 | -395,265.16 | 0.06 |
| | | Base | | 18.799166 | 1,501,395.41 | 13.850000 | 1,106,130.25 | -395,265.16 | 0.06 |
| 444859102 | HUMANA INC COMMON STOCK USD.166 | | | | | | | | |
| | | Local | 15,750.000 | 43.692883 | 688,162.90 | 162.790000 | 2,563,942.50 | 1,875,779.60 | 0.14 |
| | | Base | | 43.692883 | 688,162.90 | 162.790000 | 2,563,942.50 | 1,875,779.60 | 0.14 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,620.000 | 82.097499 | 789,777.94 | 72.700000 | 699,374.00 | -90,403.94 | 0.04 |
| | | Base | | 82.097499 | 789,777.94 | 72.700000 | 699,374.00 | -90,403.94 | 0.04 |
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 84,652.000 | 10.251770 | 867,832.86 | 8.580000 | 726,314.16 | -141,518.70 | 0.04 |
| | | Base | | 10.251770 | 867,832.86 | 8.580000 | 726,314.16 | -141,518.70 | 0.04 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,762.000 | 44.033712 | 1,530,699.88 | 90.070000 | 3,131,013.34 | 1,600,313.46 | 0.17 |
| | | Base | | 44.033712 | 1,530,699.88 | 90.070000 | 3,131,013.34 | 1,600,313.46 | 0.17 |
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,556.000 | 179.012980 | 2,784,725.92 | 157.950000 | 2,457,070.20 | -327,655.72 | 0.13 |
| | | Base | | 179.012980 | 2,784,725.92 | 157.950000 | 2,457,070.20 | -327,655.72 | 0.13 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 501,436.000 | 28.677901 | 14,380,131.77 | 31.020000 | 15,554,544.72 | 1,174,412.95 | 0.85 |
| | | Base | | 28.677901 | 14,380,131.77 | 31.020000 | 15,554,544.72 | 1,174,412.95 | 0.85 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,615.000 | 146.316834 | 1,845,786.86 | 263.800000 | 3,327,837.00 | 1,482,050.14 | 0.18 |
| | | Base | | 146.316834 | 1,845,786.86 | 263.800000 | 3,327,837.00 | 1,482,050.14 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | 94,836.000 | Local | 116.686156 | 11,066,048.28 | 124.790000 | 11,834,584.44 | 768,536.16 | 0.65 |
| | | | Base | 116.686156 | 11,066,048.28 | 124.790000 | 11,834,584.44 | 768,536.16 | 0.65 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | | |
| | | 8,527.000 | Local | 45.500108 | 387,979.42 | 116.960000 | 997,317.92 | 609,338.50 | 0.05 |
| | | | Base | 45.500108 | 387,979.42 | 116.960000 | 997,317.92 | 609,338.50 | 0.05 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | 44,051.000 | Local | 34.440548 | 1,517,140.59 | 34.210000 | 1,506,984.71 | -10,155.88 | 0.08 |
| | | | Base | 34.440548 | 1,517,140.59 | 34.210000 | 1,506,984.71 | -10,155.88 | 0.08 |
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | | | | | | | | |
| | | 43,178.000 | Local | 17.591407 | 759,561.77 | 22.440000 | 968,914.32 | 209,352.55 | 0.05 |
| | | | Base | 17.591407 | 759,561.77 | 22.440000 | 968,914.32 | 209,352.55 | 0.05 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | | |
| | | 28,053.000 | Local | 37.161730 | 1,042,498.02 | 95.510000 | 2,679,342.03 | 1,636,844.01 | 0.15 |
| | | | Base | 37.161730 | 1,042,498.02 | 95.510000 | 2,679,342.03 | 1,636,844.01 | 0.15 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | 3,970.000 | Local | 328.639103 | 1,304,697.24 | 540.850000 | 2,147,174.50 | 842,477.26 | 0.12 |
| | | | Base | 328.639103 | 1,304,697.24 | 540.850000 | 2,147,174.50 | 842,477.26 | 0.12 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | | |
| | | 22,186.000 | Local | 27.813279 | 617,065.40 | 27.540000 | 611,002.44 | -6,062.96 | 0.03 |
| | | | Base | 27.813279 | 617,065.40 | 27.540000 | 611,002.44 | -6,062.96 | 0.03 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | 391,153.000 | Local | 42.335000 | 16,559,462.28 | 59.500000 | 23,273,603.50 | 6,714,141.22 | 1.28 |
| | | | Base | 42.335000 | 16,559,462.28 | 59.500000 | 23,273,603.50 | 6,714,141.22 | 1.28 |
| 469814107 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1. | | | | | | | | |
| | | 13,023.000 | Local | 74.918551 | 975,664.29 | 39.230000 | 510,892.29 | -464,772.00 | 0.03 |
| | | | Base | 74.918551 | 975,664.29 | 39.230000 | 510,892.29 | -464,772.00 | 0.03 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1. | | | | | | | | |
| | | 294,013.000 | Local | 60.874365 | 17,897,854.80 | 104.440000 | 30,706,717.72 | 12,808,862.92 | 1.68 |
| | | | Base | 60.874365 | 17,897,854.80 | 104.440000 | 30,706,717.72 | 12,808,862.92 | 1.68 |

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|---|---|---|---|---|---|---|---|---|---|
| 478366107 | JOHNSON CONTROLS INC COMMON STOCK USD.01388 | | | | | | | | |
| | | | 68,822.000 | Local | 23.742162 | 1,633,983.05 | 35.870000 | 2,468,645.14 | 834,662.09 | 0.14 |
| | | | | Base | 23.742162 | 1,633,983.05 | 35.870000 | 2,468,645.14 | 834,662.09 | 0.14 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | | 37,720.000 | Local | 19.610093 | 739,692.70 | 23.600000 | 890,192.00 | 150,499.30 | 0.05 |
| | | | | Base | 19.610093 | 739,692.70 | 23.600000 | 890,192.00 | 150,499.30 | 0.05 |
| 482480100 | KLA TENCOR CORP COMMON STOCK USD.001 | | | | | | | | |
| | | | 16,571.000 | Local | 43.458456 | 720,150.07 | 66.990000 | 1,110,091.29 | 389,941.22 | 0.06 |
| | | | | Base | 43.458456 | 720,150.07 | 66.990000 | 1,110,091.29 | 389,941.22 | 0.06 |
| 485170302 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | | | | | | | | |
| | | | 11,597.000 | Local | 111.623421 | 1,294,496.81 | 70.880000 | 821,995.36 | -472,501.45 | 0.05 |
| | | | | Base | 111.623421 | 1,294,496.81 | 70.880000 | 821,995.36 | -472,501.45 | 0.05 |
| 487836108 | KELLOGG CO COMMON STOCK USD.25 | | | | | | | | |
| | | | 27,114.000 | Local | 44.757323 | 1,213,550.05 | 73.440000 | 1,991,252.16 | 777,702.11 | 0.11 |
| | | | | Base | 44.757323 | 1,213,550.05 | 73.440000 | 1,991,252.16 | 777,702.11 | 0.11 |
| 49271M100 | KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1 | | | | | | | | |
| | | | 12,343.000 | Local | 109.863311 | 1,356,042.85 | 89.250000 | 1,101,612.75 | -254,430.10 | 0.06 |
| | | | | Base | 109.863311 | 1,356,042.85 | 89.250000 | 1,101,612.75 | -254,430.10 | 0.06 |
| 493267108 | KEYCORP COMMON STOCK USD1. | | | | | | | | |
| | | | 88,765.000 | Local | 13.497766 | 1,198,129.18 | 11.160000 | 990,617.40 | -207,511.78 | 0.05 |
| | | | | Base | 13.497766 | 1,198,129.18 | 11.160000 | 990,617.40 | -207,511.78 | 0.05 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | | 38,571.000 | Local | 61.378818 | 2,367,442.38 | 128.420000 | 4,953,287.82 | 2,585,845.44 | 0.27 |
| | | | | Base | 61.378818 | 2,367,442.38 | 128.420000 | 4,953,287.82 | 2,585,845.44 | 0.27 |
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | | |
| | | | 43,918.000 | Local | 23.781124 | 1,044,419.39 | 27.190000 | 1,194,130.42 | 149,711.03 | 0.07 |
| | | | | Base | 23.781124 | 1,044,419.39 | 27.190000 | 1,194,130.42 | 149,711.03 | 0.07 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 194,437.000 | Local | 36.802337 | 7,155,736.05 | 16.450000 | 3,198,488.65 | -3,957,247.40 | 0.18 |
| | | | | Base | 36.802337 | 7,155,736.05 | 16.450000 | 3,198,488.65 | -3,957,247.40 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,170.000 | 51.247148 | 1,033,654.97 | 49.750000 | 1,003,457.50 | -30,197.47 | 0.06 |
| | | Base | | 51.247148 | 1,033,654.97 | 49.750000 | 1,003,457.50 | -30,197.47 | 0.06 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,181.000 | 29.966544 | 1,893,316.21 | 78.060000 | 4,931,908.86 | 3,038,592.65 | 0.27 |
| | | Base | | 29.966544 | 1,893,316.21 | 78.060000 | 4,931,908.86 | 3,038,592.65 | 0.27 |
| 501044101 | KROGER CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 103,436.000 | 12.937583 | 1,338,211.84 | 38.810000 | 4,014,351.16 | 2,676,139.32 | 0.22 |
| | | Base | | 12.937583 | 1,338,211.84 | 38.810000 | 4,014,351.16 | 2,676,139.32 | 0.22 |
| 501797104 | L BRANDS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 27,064.000 | 30.299525 | 820,026.35 | 96.150000 | 2,602,203.60 | 1,782,177.25 | 0.14 |
| | | Base | | 30.299525 | 820,026.35 | 96.150000 | 2,602,203.60 | 1,782,177.25 | 0.14 |
| 502424104 | L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,329.000 | 77.254857 | 643,455.70 | 116.840000 | 973,160.36 | 329,704.66 | 0.05 |
| | | Base | | 77.254857 | 643,455.70 | 116.840000 | 973,160.36 | 329,704.66 | 0.05 |
| 50540R409 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,753.000 | 70.724901 | 760,504.86 | 112.350000 | 1,208,099.55 | 447,594.69 | 0.07 |
| | | Base | | 70.724901 | 760,504.86 | 112.350000 | 1,208,099.55 | 447,594.69 | 0.07 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,831.000 | 37.082371 | 624,133.39 | 71.790000 | 1,208,297.49 | 584,164.10 | 0.07 |
| | | Base | | 37.082371 | 624,133.39 | 71.790000 | 1,208,297.49 | 584,164.10 | 0.07 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,651.000 | 32.990589 | 780,260.43 | 85.250000 | 2,016,247.75 | 1,235,987.32 | 0.11 |
| | | Base | | 32.990589 | 780,260.43 | 85.250000 | 2,016,247.75 | 1,235,987.32 | 0.11 |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,461.000 | 22.899094 | 331,143.80 | 41.510000 | 600,276.11 | 269,132.31 | 0.03 |
| | | Base | | 22.899094 | 331,143.80 | 41.510000 | 600,276.11 | 269,132.31 | 0.03 |
| 524901105 | LEGG MASON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,447.000 | 70.416628 | 806,059.14 | 30.620000 | 350,507.14 | -455,552.00 | 0.02 |
| | | Base | | 70.416628 | 806,059.14 | 30.620000 | 350,507.14 | -455,552.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,025.000 | 38.533580 | 733,101.35 | 42.150000 | 801,903.75 | 68,802.40 | 0.04 |
| | | Base | | 38.533580 | 733,101.35 | 42.150000 | 801,903.75 | 68,802.40 | 0.04 |
| 527288104 | LEUCADIA NATIONAL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,422.000 | 31.538051 | 1,117,140.86 | 16.560000 | 586,588.32 | -530,552.54 | 0.03 |
| | | Base | | 31.538051 | 1,117,140.86 | 16.560000 | 586,588.32 | -530,552.54 | 0.03 |
| 52729N308 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,664.000 | 47.748256 | 1,464,152.51 | 48.810000 | 1,496,709.84 | 32,557.33 | 0.08 |
| | | Base | | 47.748256 | 1,464,152.51 | 48.810000 | 1,496,709.84 | 32,557.33 | 0.08 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | | |
| | | Local | 103,708.000 | 58.815722 | 6,099,660.94 | 79.100000 | 8,203,302.80 | 2,103,641.86 | 0.45 |
| | | Base | | 58.815722 | 6,099,660.94 | 79.100000 | 8,203,302.80 | 2,103,641.86 | 0.45 |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 26,296.000 | 39.921090 | 1,049,764.97 | 39.460000 | 1,037,640.16 | -12,124.81 | 0.06 |
| | | Base | | 39.921090 | 1,049,764.97 | 39.460000 | 1,037,640.16 | -12,124.81 | 0.06 |
| 535678106 | LINEAR TECHNOLOGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,411.000 | 40.702790 | 1,034,298.59 | 42.730000 | 1,085,812.03 | 51,513.44 | 0.06 |
| | | Base | | 40.702790 | 1,034,298.59 | 42.730000 | 1,085,812.03 | 51,513.44 | 0.06 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,081.000 | 68.444329 | 1,921,985.20 | 211.000000 | 5,925,091.00 | 4,003,105.80 | 0.33 |
| | | Base | | 68.444329 | 1,921,985.20 | 211.000000 | 5,925,091.00 | 4,003,105.80 | 0.33 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,745.000 | 28.133363 | 836,826.89 | 37.010000 | 1,100,862.45 | 264,035.56 | 0.06 |
| | | Base | | 28.133363 | 836,826.89 | 37.010000 | 1,100,862.45 | 264,035.56 | 0.06 |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 97,238.000 | 23.009222 | 2,237,370.77 | 71.660000 | 6,968,075.08 | 4,730,704.31 | 0.38 |
| | | Base | | 23.009222 | 2,237,370.77 | 71.660000 | 6,968,075.08 | 4,730,704.31 | 0.38 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 12,746.000 | 96.517749 | 1,230,215.23 | 110.180000 | 1,404,354.28 | 174,139.05 | 0.08 |
| | | Base | | 96.517749 | 1,230,215.23 | 110.180000 | 1,404,354.28 | 174,139.05 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | | |
| | | Local | 14,300.000 | 70.321085 | 1,005,591.51 | 77.970000 | 1,114,971.00 | 109,379.49 | 0.06 |
| | | Base | | 70.321085 | 1,005,591.51 | 77.970000 | 1,114,971.00 | 109,379.49 | 0.06 |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,404.000 | 32.275775 | 1,078,140.00 | 40.410000 | 1,349,855.64 | 271,715.64 | 0.07 |
| | | Base | | 32.275775 | 1,078,140.00 | 40.410000 | 1,349,855.64 | 271,715.64 | 0.07 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 71,965.000 | 19.515666 | 1,404,444.92 | 9.730000 | 700,219.45 | -704,225.47 | 0.04 |
| | | Base | | 19.515666 | 1,404,444.92 | 9.730000 | 700,219.45 | -704,225.47 | 0.04 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK | | | | | | | | |
| | | Local | 56,633.000 | 13.616393 | 771,137.21 | 41.790000 | 2,366,693.07 | 1,595,555.86 | 0.13 |
| | | Base | | 13.616393 | 771,137.21 | 41.790000 | 2,366,693.07 | 1,595,555.86 | 0.13 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1. | | | | | | | | |
| | | Local | 55,430.000 | 36.843407 | 2,042,230.06 | 53.330000 | 2,956,081.90 | 913,851.84 | 0.16 |
| | | Base | | 36.843407 | 2,042,230.06 | 53.330000 | 2,956,081.90 | 913,851.84 | 0.16 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,492.000 | 34.590236 | 708,823.12 | 61.280000 | 1,255,749.76 | 546,926.64 | 0.07 |
| | | Base | | 34.590236 | 708,823.12 | 61.280000 | 1,255,749.76 | 546,926.64 | 0.07 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,028.000 | 133.277244 | 936,672.47 | 125.580000 | 882,576.24 | -54,096.23 | 0.05 |
| | | Base | | 133.277244 | 936,672.47 | 125.580000 | 882,576.24 | -54,096.23 | 0.05 |
| 574599106 | MASCO CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 35,753.000 | 19.820015 | 708,625.01 | 26.390000 | 943,521.67 | 234,896.66 | 0.05 |
| | | Base | | 19.820015 | 708,625.01 | 26.390000 | 943,521.67 | 234,896.66 | 0.05 |
| 57636Q104 | MASTERCARD INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 105,219.000 | 30.357286 | 3,194,163.30 | 89.030000 | 9,367,647.57 | 6,173,484.27 | 0.51 |
| | | Base | | 30.357286 | 3,194,163.30 | 89.030000 | 9,367,647.57 | 6,173,484.27 | 0.51 |
| 577081102 | MATTEL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 36,059.000 | 21.886292 | 789,197.81 | 27.590000 | 994,867.81 | 205,670.00 | 0.05 |
| | | Base | | 21.886292 | 789,197.81 | 27.590000 | 994,867.81 | 205,670.00 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | | | | | | | | |
| | | Local | 12,357.000 | 36.245998 | 447,891.80 | 87.970000 | 1,087,045.29 | 639,153.49 | 0.06 |
| | | Base | | 36.245998 | 447,891.80 | 87.970000 | 1,087,045.29 | 639,153.49 | 0.06 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 97,570.000 | 48.704899 | 4,752,136.98 | 123.780000 | 12,077,214.60 | 7,325,077.62 | 0.66 |
| | | Base | | 48.704899 | 4,752,136.98 | 123.780000 | 12,077,214.60 | 7,325,077.62 | 0.66 |
| 580645109 | MCGRAW HILL FINANCIAL INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 28,722.000 | 41.227831 | 1,184,145.76 | 85.020000 | 2,441,944.44 | 1,257,798.68 | 0.13 |
| | | Base | | 41.227831 | 1,184,145.76 | 85.020000 | 2,441,944.44 | 1,257,798.68 | 0.13 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,451.000 | 59.477607 | 1,454,286.96 | 160.980000 | 3,936,121.98 | 2,481,835.02 | 0.22 |
| | | Base | | 59.477607 | 1,454,286.96 | 160.980000 | 3,936,121.98 | 2,481,835.02 | 0.22 |
| 582839106 | MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,947.000 | 51.396549 | 1,076,603.51 | 72.490000 | 1,518,448.03 | 441,844.52 | 0.08 |
| | | Base | | 51.396549 | 1,076,603.51 | 72.490000 | 1,518,448.03 | 441,844.52 | 0.08 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 296,839.000 | 46.234875 | 13,724,314.08 | 50.670000 | 15,040,832.13 | 1,316,518.05 | 0.83 |
| | | Base | | 46.234875 | 13,724,314.08 | 50.670000 | 15,040,832.13 | 1,316,518.05 | 0.83 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 118,120.000 | 40.588819 | 4,794,351.32 | 44.650000 | 5,274,058.00 | 479,706.68 | 0.29 |
| | | Base | | 40.588819 | 4,794,351.32 | 44.650000 | 5,274,058.00 | 479,706.68 | 0.29 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | | |
| | | Local | 848,788.000 | 33.700720 | 28,604,767.11 | 55.090000 | 46,759,730.92 | 18,154,963.81 | 2.57 |
| | | Base | | 33.700720 | 28,604,767.11 | 55.090000 | 46,759,730.92 | 18,154,963.81 | 2.57 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,584.000 | 32.393141 | 699,173.56 | 44.810000 | 967,179.04 | 268,005.48 | 0.05 |
| | | Base | | 32.393141 | 699,173.56 | 44.810000 | 967,179.04 | 268,005.48 | 0.05 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 115,371.000 | 16.590127 | 1,914,019.49 | 11.030000 | 1,272,542.13 | -641,477.36 | 0.07 |
| | | Base | | 16.590127 | 1,914,019.49 | 11.030000 | 1,272,542.13 | -641,477.36 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | 6,756.000 | Local | 78.017439 | 527,085.82 | 166.410000 | 1,124,265.96 | 597,180.14 | 0.06 |
| | | | Base | 78.017439 | 527,085.82 | 166.410000 | 1,124,265.96 | 597,180.14 | 0.06 |
| 60871R209 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | | | | | | | | |
| | | 16,744.000 | Local | 44.674984 | 748,037.93 | 90.480000 | 1,514,997.12 | 766,959.19 | 0.08 |
| | | | Base | 44.674984 | 748,037.93 | 90.480000 | 1,514,997.12 | 766,959.19 | 0.08 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | | |
| | | 168,863.000 | Local | 17.183277 | 2,901,619.77 | 43.100000 | 7,277,995.30 | 4,376,375.53 | 0.40 |
| | | | Base | 17.183277 | 2,901,619.77 | 43.100000 | 7,277,995.30 | 4,376,375.53 | 0.40 |
| 61166W101 | MONSANTO CO COMMON STOCK USD.01 | | | | | | | | |
| | | 46,737.000 | Local | 51.029654 | 2,384,972.93 | 90.600000 | 4,234,372.20 | 1,849,399.27 | 0.23 |
| | | | Base | 51.029654 | 2,384,972.93 | 90.600000 | 4,234,372.20 | 1,849,399.27 | 0.23 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | | |
| | | 15,940.000 | Local | 74.263109 | 1,183,753.95 | 135.030000 | 2,152,378.20 | 968,624.25 | 0.12 |
| | | | Base | 74.263109 | 1,183,753.95 | 135.030000 | 2,152,378.20 | 968,624.25 | 0.12 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 18,276.000 | Local | 30.815594 | 563,185.79 | 89.140000 | 1,629,122.64 | 1,065,936.85 | 0.09 |
| | | | Base | 30.815594 | 563,185.79 | 89.140000 | 1,629,122.64 | 1,065,936.85 | 0.09 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | | |
| | | 160,478.000 | Local | 36.891489 | 5,920,272.32 | 25.880000 | 4,153,170.64 | -1,767,101.68 | 0.23 |
| | | | Base | 36.891489 | 5,920,272.32 | 25.880000 | 4,153,170.64 | -1,767,101.68 | 0.23 |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | 35,633.000 | Local | 51.598203 | 1,838,598.76 | 24.100000 | 858,755.30 | -979,843.46 | 0.05 |
| | | | Base | 51.598203 | 1,838,598.76 | 24.100000 | 858,755.30 | -979,843.46 | 0.05 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 17,073.000 | Local | 70.769122 | 1,208,241.22 | 66.770000 | 1,139,964.21 | -68,277.01 | 0.06 |
| | | | Base | 70.769122 | 1,208,241.22 | 66.770000 | 1,139,964.21 | -68,277.01 | 0.06 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1. | | | | | | | | |
| | | 17,182.000 | Local | 48.232595 | 828,732.45 | 19.610000 | 336,939.02 | -491,793.43 | 0.02 |
| | | | Base | 48.232595 | 828,732.45 | 19.610000 | 336,939.02 | -491,793.43 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | 33,384.000 | Local | 24.187747 | 807,483.74 | 10.640000 | 355,205.76 | -452,277.98 | 0.02 |
| | | | Base | 24.187747 | 807,483.74 | 10.640000 | 355,205.76 | -452,277.98 | 0.02 |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,216.000 | Local | 30.385164 | 371,185.16 | 62.000000 | 757,392.00 | 386,206.84 | 0.04 |
| | | | Base | 30.385164 | 371,185.16 | 62.000000 | 757,392.00 | 386,206.84 | 0.04 |
| 637071101 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | | | | | | | | |
| | | 39,927.000 | Local | 47.306240 | 1,888,796.25 | 32.540000 | 1,299,224.58 | -589,571.67 | 0.07 |
| | | | Base | 47.306240 | 1,888,796.25 | 32.540000 | 1,299,224.58 | -589,571.67 | 0.07 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 38,499.000 | Local | 16.629160 | 640,206.02 | 9.560000 | 368,050.44 | -272,155.58 | 0.02 |
| | | | Base | 16.629160 | 640,206.02 | 9.560000 | 368,050.44 | -272,155.58 | 0.02 |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | | |
| | | 31,064.000 | Local | 35.209655 | 1,093,752.72 | 21.930000 | 681,233.52 | -412,519.20 | 0.04 |
| | | | Base | 35.209655 | 1,093,752.72 | 21.930000 | 681,233.52 | -412,519.20 | 0.04 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | | 45,414.000 | Local | 28.946570 | 1,314,579.54 | 91.840000 | 4,170,821.76 | 2,856,242.22 | 0.23 |
| | | | Base | 28.946570 | 1,314,579.54 | 91.840000 | 4,170,821.76 | 2,856,242.22 | 0.23 |
| 651229106 | NEWELL RUBBERMAID INC COMMON STOCK USD1. | | | | | | | | |
| | | 28,382.000 | Local | 24.559313 | 697,042.42 | 38.780000 | 1,100,653.96 | 403,611.54 | 0.06 |
| | | | Base | 24.559313 | 697,042.42 | 38.780000 | 1,100,653.96 | 403,611.54 | 0.06 |
| 651290108 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | | | | | | | | |
| | | 17,176.000 | Local | 58.219216 | 999,973.25 | 29.070000 | 499,306.32 | -500,666.93 | 0.03 |
| | | | Base | 58.219216 | 999,973.25 | 29.070000 | 499,306.32 | -500,666.93 | 0.03 |
| 651639106 | NEWMONT MINING CORP COMMON STOCK USD1.6 | | | | | | | | |
| | | 56,224.000 | Local | 37.590348 | 2,113,479.75 | 19.960000 | 1,122,231.04 | -991,248.71 | 0.06 |
| | | | Base | 37.590348 | 2,113,479.75 | 19.960000 | 1,122,231.04 | -991,248.71 | 0.06 |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | 40,543.000 | Local | 12.047232 | 488,430.92 | 12.970000 | 525,842.71 | 37,411.79 | 0.03 |
| | | | Base | 12.047232 | 488,430.92 | 12.970000 | 525,842.71 | 37,411.79 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | | | | | | | | |
| | | Local | 11,455.000 | 12.840932 | 147,092.88 | 13.350000 | 152,924.25 | 5,831.37 | 0.01 |
| | | Base | | 12.840932 | 147,092.88 | 13.350000 | 152,924.25 | 5,831.37 | 0.01 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,936.000 | 52.596520 | 2,573,863.32 | 111.710000 | 5,466,640.56 | 2,892,777.24 | 0.30 |
| | | Base | | 52.596520 | 2,573,863.32 | 111.710000 | 5,466,640.56 | 2,892,777.24 | 0.30 |
| 654106103 | NIKE INC CL B COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 143,394.000 | 14.251880 | 2,043,634.02 | 62.010000 | 8,891,861.94 | 6,848,227.92 | 0.49 |
| | | Base | | 14.251880 | 2,043,634.02 | 62.010000 | 8,891,861.94 | 6,848,227.92 | 0.49 |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,862.000 | 8.754490 | 296,444.53 | 21.010000 | 711,440.62 | 414,996.09 | 0.04 |
| | | Base | | 8.754490 | 296,444.53 | 21.010000 | 711,440.62 | 414,996.09 | 0.04 |
| 655044105 | NOBLE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,226.000 | 42.171389 | 1,907,243.24 | 32.370000 | 1,463,965.62 | -443,277.62 | 0.08 |
| | | Base | | 42.171389 | 1,907,243.24 | 32.370000 | 1,463,965.62 | -443,277.62 | 0.08 |
| 655664100 | NORDSTROM INC COMMON STOCK | | | | | | | | |
| | | Local | 14,458.000 | 28.780385 | 416,106.81 | 49.100000 | 709,887.80 | 293,780.99 | 0.04 |
| | | Base | | 28.780385 | 416,106.81 | 49.100000 | 709,887.80 | 293,780.99 | 0.04 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 31,726.000 | 42.558894 | 1,350,223.48 | 70.500000 | 2,236,683.00 | 886,459.52 | 0.12 |
| | | Base | | 42.558894 | 1,350,223.48 | 70.500000 | 2,236,683.00 | 886,459.52 | 0.12 |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.667 | | | | | | | | |
| | | Local | 23,095.000 | 57.441076 | 1,326,601.66 | 62.080000 | 1,433,737.60 | 107,135.94 | 0.08 |
| | | Base | | 57.441076 | 1,326,601.66 | 62.080000 | 1,433,737.60 | 107,135.94 | 0.08 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 19,380.000 | 51.557853 | 999,191.20 | 185.060000 | 3,586,462.80 | 2,587,271.60 | 0.20 |
| | | Base | | 51.557853 | 999,191.20 | 185.060000 | 3,586,462.80 | 2,587,271.60 | 0.20 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | | Local | 33,962.000 | 34.840430 | 1,183,250.68 | 39.070000 | 1,326,895.34 | 143,644.66 | 0.07 |
| | | Base | | 34.840430 | 1,183,250.68 | 39.070000 | 1,326,895.34 | 143,644.66 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 54,309.000 | Local | 15.822391 | 859,298.22 | 29.290000 | 1,590,710.61 | 731,412.39 | 0.09 |
| | | | Base | 15.822391 | 859,298.22 | 29.290000 | 1,590,710.61 | 731,412.39 | 0.09 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | 10,481.000 | Local | 47.795852 | 500,948.33 | 260.900000 | 2,734,492.90 | 2,233,544.57 | 0.15 |
| | | | Base | 47.795852 | 500,948.33 | 260.900000 | 2,734,492.90 | 2,233,544.57 | 0.15 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | 81,154.000 | Local | 44.791561 | 3,635,014.34 | 68.830000 | 5,585,829.82 | 1,950,815.48 | 0.31 |
| | | | Base | 44.791561 | 3,635,014.34 | 68.830000 | 5,585,829.82 | 1,950,815.48 | 0.31 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | | 25,742.000 | Local | 42.729261 | 1,099,936.64 | 73.350000 | 1,888,175.70 | 788,239.06 | 0.10 |
| | | | Base | 42.729261 | 1,099,936.64 | 73.350000 | 1,888,175.70 | 788,239.06 | 0.10 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | | 22,238.000 | Local | 25.164369 | 559,605.24 | 24.910000 | 553,948.58 | -5,656.66 | 0.03 |
| | | | Base | 25.164369 | 559,605.24 | 24.910000 | 553,948.58 | -5,656.66 | 0.03 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 340,194.000 | Local | 21.612330 | 7,352,384.91 | 36.310000 | 12,352,444.14 | 5,000,059.23 | 0.68 |
| | | | Base | 21.612330 | 7,352,384.91 | 36.310000 | 12,352,444.14 | 5,000,059.23 | 0.68 |
| 690768403 | OWENS ILLINOIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 17,090.000 | Local | 26.068408 | 445,509.10 | 12.940000 | 221,144.60 | -224,364.50 | 0.01 |
| | | | Base | 26.068408 | 445,509.10 | 12.940000 | 221,144.60 | -224,364.50 | 0.01 |
| 69331C108 | P G + E CORP COMMON STOCK | | | | | | | | |
| | | 52,115.000 | Local | 37.712160 | 1,965,369.21 | 54.910000 | 2,861,634.65 | 896,265.44 | 0.16 |
| | | | Base | 37.712160 | 1,965,369.21 | 54.910000 | 2,861,634.65 | 896,265.44 | 0.16 |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5. | | | | | | | | |
| | | 53,959.000 | Local | 80.550181 | 4,346,407.21 | 86.650000 | 4,675,547.35 | 329,140.14 | 0.26 |
| | | | Base | 80.550181 | 4,346,407.21 | 86.650000 | 4,675,547.35 | 329,140.14 | 0.26 |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | | | | | | | | |
| | | 28,612.000 | Local | 35.752503 | 1,022,950.62 | 95.120000 | 2,721,573.44 | 1,698,622.82 | 0.15 |
| | | | Base | 35.752503 | 1,022,950.62 | 95.120000 | 2,721,573.44 | 1,698,622.82 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,384.000 | 25.852443 | 1,845,450.77 | 35.060000 | 2,502,723.04 | 657,272.27 | 0.14 |
| | | Base | | 25.852443 | 1,845,450.77 | 35.060000 | 2,502,723.04 | 657,272.27 | 0.14 |
| 693656100 | PVH CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,771.000 | 119.635329 | 1,049,321.47 | 73.380000 | 643,615.98 | -405,705.49 | 0.04 |
| | | Base | | 119.635329 | 1,049,321.47 | 73.380000 | 643,615.98 | -405,705.49 | 0.04 |
| 693718108 | PACCAR INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 37,558.000 | 30.439660 | 1,143,252.76 | 49.070000 | 1,842,971.06 | 699,718.30 | 0.10 |
| | | Base | | 30.439660 | 1,143,252.76 | 49.070000 | 1,842,971.06 | 699,718.30 | 0.10 |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 14,449.000 | 50.730680 | 733,007.59 | 97.160000 | 1,403,864.84 | 670,857.25 | 0.08 |
| | | Base | | 50.730680 | 733,007.59 | 97.160000 | 1,403,864.84 | 670,857.25 | 0.08 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,875.000 | 37.154661 | 329,747.62 | 42.460000 | 376,832.50 | 47,084.88 | 0.02 |
| | | Base | | 37.154661 | 329,747.62 | 42.460000 | 376,832.50 | 47,084.88 | 0.02 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,096.000 | 32.784644 | 1,117,825.21 | 47.860000 | 1,631,834.56 | 514,009.35 | 0.09 |
| | | Base | | 32.784644 | 1,117,825.21 | 47.860000 | 1,631,834.56 | 514,009.35 | 0.09 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 118,132.000 | 17.139386 | 2,024,709.99 | 36.140000 | 4,269,290.48 | 2,244,580.49 | 0.23 |
| | | Base | | 17.139386 | 2,024,709.99 | 36.140000 | 4,269,290.48 | 2,244,580.49 | 0.23 |
| 712704105 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,965.000 | 16.432003 | 541,680.99 | 14.370000 | 473,707.05 | -67,973.94 | 0.03 |
| | | Base | | 16.432003 | 541,680.99 | 14.370000 | 473,707.05 | -67,973.94 | 0.03 |
| 713291102 | PEPCO HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,949.000 | 24.713019 | 665,991.16 | 26.680000 | 718,999.32 | 53,008.16 | 0.04 |
| | | Base | | 24.713019 | 665,991.16 | 26.680000 | 718,999.32 | 53,008.16 | 0.04 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | | |
| | | Local | 154,804.000 | 54.298164 | 8,405,572.91 | 99.300000 | 15,372,037.20 | 6,966,464.29 | 0.84 |
| | | Base | | 54.298164 | 8,405,572.91 | 99.300000 | 15,372,037.20 | 6,966,464.29 | 0.84 |

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|---|---|---|---|---|---|---|---|---|---|
| 714046109 | PERKINELMER INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 11,894.000 | 26.086983 | 310,278.57 | 48.320000 | 574,718.08 | 264,439.51 | 0.03 |
| | | Base | | 26.086983 | 310,278.57 | 48.320000 | 574,718.08 | 264,439.51 | 0.03 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 655,937.000 | 28.192100 | 18,492,241.52 | 30.490000 | 19,999,519.13 | 1,507,277.61 | 1.10 |
| | | Base | | 28.192100 | 18,492,241.52 | 30.490000 | 19,999,519.13 | 1,507,277.61 | 1.10 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | | |
| | | Local | 164,627.000 | 39.341360 | 6,476,650.04 | 90.010000 | 14,818,076.27 | 8,341,426.23 | 0.81 |
| | | Base | | 39.341360 | 6,476,650.04 | 90.010000 | 14,818,076.27 | 8,341,426.23 | 0.81 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | | |
| | | Local | 50,448.000 | 27.735722 | 1,399,211.71 | 80.150000 | 4,043,407.20 | 2,644,195.49 | 0.22 |
| | | Base | | 27.735722 | 1,399,211.71 | 80.150000 | 4,043,407.20 | 2,644,195.49 | 0.22 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | | |
| | | Local | 11,779.000 | 42.033911 | 495,117.44 | 66.310000 | 781,065.49 | 285,948.05 | 0.04 |
| | | Base | | 42.033911 | 495,117.44 | 66.310000 | 781,065.49 | 285,948.05 | 0.04 |
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,128.000 | 86.624310 | 1,483,701.19 | 123.950000 | 2,123,015.60 | 639,314.41 | 0.12 |
| | | Base | | 86.624310 | 1,483,701.19 | 123.950000 | 2,123,015.60 | 639,314.41 | 0.12 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 20,938.000 | 37.917110 | 793,908.45 | 19.580000 | 409,966.04 | -383,942.41 | 0.02 |
| | | Base | | 37.917110 | 793,908.45 | 19.580000 | 409,966.04 | -383,942.41 | 0.02 |
| 729251108 | PLUM CREEK TIMBER CO REIT USD.01 | | | | | | | | |
| | | Local | 18,446.000 | 36.388482 | 671,221.94 | 40.510000 | 747,247.46 | 76,025.52 | 0.04 |
| | | Base | | 36.388482 | 671,221.94 | 40.510000 | 747,247.46 | 76,025.52 | 0.04 |
| 74005P104 | PRAXAIR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,267.000 | 56.863529 | 1,721,088.44 | 100.000000 | 3,026,700.00 | 1,305,611.56 | 0.17 |
| | | Base | | 56.863529 | 1,721,088.44 | 100.000000 | 3,026,700.00 | 1,305,611.56 | 0.17 |
| 740189105 | PRECISION CASTPARTS CORP COMMON STOCK | | | | | | | | |
| | | Local | 14,620.000 | 129.948744 | 1,899,850.64 | 234.950000 | 3,434,969.00 | 1,535,118.36 | 0.19 |
| | | Base | | 129.948744 | 1,899,850.64 | 234.950000 | 3,434,969.00 | 1,535,118.36 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 26,681.000 | 40.967212 | 1,093,046.19 | 70.950000 | 1,893,016.95 | 799,970.76 | 0.10 |
| | | Base | | 40.967212 | 1,093,046.19 | 70.950000 | 1,893,016.95 | 799,970.76 | 0.10 |
| 741503403 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 5,290.000 | 339.034476 | 1,793,492.38 | 1,064.970000 | 5,633,691.30 | 3,840,198.92 | 0.31 |
| | | Base | | 339.034476 | 1,793,492.38 | 1,064.970000 | 5,633,691.30 | 3,840,198.92 | 0.31 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,930.000 | 32.468963 | 939,327.11 | 38.000000 | 1,099,340.00 | 160,012.89 | 0.06 |
| | | Base | | 32.468963 | 939,327.11 | 38.000000 | 1,099,340.00 | 160,012.89 | 0.06 |
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 289,085.000 | 53.661664 | 15,512,782.10 | 81.690000 | 23,615,353.65 | 8,102,571.55 | 1.30 |
| | | Base | | 53.661664 | 15,512,782.10 | 81.690000 | 23,615,353.65 | 8,102,571.55 | 1.30 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 62,108.000 | 17.504310 | 1,087,157.68 | 31.250000 | 1,940,875.00 | 853,717.32 | 0.11 |
| | | Base | | 17.504310 | 1,087,157.68 | 31.250000 | 1,940,875.00 | 853,717.32 | 0.11 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | | |
| | | Local | 55,713.000 | 41.820357 | 2,329,937.54 | 39.470000 | 2,198,992.11 | -130,945.43 | 0.12 |
| | | Base | | 41.820357 | 2,329,937.54 | 39.470000 | 2,198,992.11 | -130,945.43 | 0.12 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,710.000 | 49.986273 | 2,384,845.07 | 70.080000 | 3,343,516.80 | 958,671.73 | 0.18 |
| | | Base | | 49.986273 | 2,384,845.07 | 70.080000 | 3,343,516.80 | 958,671.73 | 0.18 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | | |
| | | Local | 53,763.000 | 29.418536 | 1,581,628.73 | 41.300000 | 2,220,411.90 | 638,783.17 | 0.12 |
| | | Base | | 29.418536 | 1,581,628.73 | 41.300000 | 2,220,411.90 | 638,783.17 | 0.12 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | | Local | 15,639.000 | 96.693686 | 1,512,192.55 | 253.560000 | 3,965,424.84 | 2,453,232.29 | 0.22 |
| | | Base | | 96.693686 | 1,512,192.55 | 253.560000 | 3,965,424.84 | 2,453,232.29 | 0.22 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,760.000 | 18.010879 | 608,047.26 | 16.760000 | 565,817.60 | -42,229.66 | 0.03 |
| | | Base | | 18.010879 | 608,047.26 | 16.760000 | 565,817.60 | -42,229.66 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,019.000 | 81.520451 | 1,224,355.65 | 39.600000 | 594,752.40 | -629,603.25 | 0.03 |
| | | Base | | 81.520451 | 1,224,355.65 | 39.600000 | 594,752.40 | -629,603.25 | 0.03 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 159,717.000 | 43.164807 | 6,894,153.55 | 45.340000 | 7,241,568.78 | 347,415.23 | 0.40 |
| | | Base | | 43.164807 | 6,894,153.55 | 45.340000 | 7,241,568.78 | 347,415.23 | 0.40 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 16,976.000 | 23.571840 | 400,155.56 | 18.700000 | 317,451.20 | -82,704.36 | 0.02 |
| | | Base | | 23.571840 | 400,155.56 | 18.700000 | 317,451.20 | -82,704.36 | 0.02 |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,232.000 | 44.991004 | 685,302.97 | 65.670000 | 1,000,285.44 | 314,982.47 | 0.05 |
| | | Base | | 44.991004 | 685,302.97 | 65.670000 | 1,000,285.44 | 314,982.47 | 0.05 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,249.000 | 96.198176 | 601,142.40 | 112.500000 | 703,012.50 | 101,870.10 | 0.04 |
| | | Base | | 96.198176 | 601,142.40 | 112.500000 | 703,012.50 | 101,870.10 | 0.04 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,997.000 | 53.480032 | 962,480.13 | 29.560000 | 531,991.32 | -430,488.81 | 0.03 |
| | | Base | | 53.480032 | 962,480.13 | 29.560000 | 531,991.32 | -430,488.81 | 0.03 |
| 755111507 | RAYTHEON COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,994.000 | 45.667227 | 1,461,077.25 | 128.240000 | 4,102,910.56 | 2,641,833.31 | 0.23 |
| | | Base | | 45.667227 | 1,461,077.25 | 128.240000 | 4,102,910.56 | 2,641,833.31 | 0.23 |
| 756109104 | REALTY INCOME CORP REIT USD1. | | | | | | | | |
| | | Local | 26,522.000 | 50.269202 | 1,333,239.77 | 55.790000 | 1,479,662.38 | 146,422.61 | 0.08 |
| | | Base | | 50.269202 | 1,333,239.77 | 55.790000 | 1,479,662.38 | 146,422.61 | 0.08 |
| 756577102 | RED HAT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 19,424.000 | 30.036216 | 583,423.46 | 70.050000 | 1,360,651.20 | 777,227.74 | 0.07 |
| | | Base | | 30.036216 | 583,423.46 | 70.050000 | 1,360,651.20 | 777,227.74 | 0.07 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,249.000 | 245.698785 | 2,026,769.28 | 420.090000 | 3,465,322.41 | 1,438,553.13 | 0.19 |
| | | Base | | 245.698785 | 2,026,769.28 | 420.090000 | 3,465,322.41 | 1,438,553.13 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 138,718.000 | 12.800889 | 1,775,713.74 | 8.120000 | 1,126,390.16 | -649,323.58 | 0.06 |
| | | Base | | 12.800889 | 1,775,713.74 | 8.120000 | 1,126,390.16 | -649,323.58 | 0.06 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,459.000 | 24.013609 | 611,362.46 | 43.700000 | 1,112,558.30 | 501,195.84 | 0.06 |
| | | Base | | 24.013609 | 611,362.46 | 43.700000 | 1,112,558.30 | 501,195.84 | 0.06 |
| 761713106 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 88,076.000 | 18.853513 | 1,660,541.99 | 49.950000 | 4,399,396.20 | 2,738,854.21 | 0.24 |
| | | Base | | 18.853513 | 1,660,541.99 | 49.950000 | 4,399,396.20 | 2,738,854.21 | 0.24 |
| 770323103 | ROBERT HALF INTL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,099.000 | 29.725527 | 419,100.20 | 43.770000 | 617,113.23 | 198,013.03 | 0.03 |
| | | Base | | 29.725527 | 419,100.20 | 43.770000 | 617,113.23 | 198,013.03 | 0.03 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 14,028.000 | 46.046216 | 645,936.32 | 95.570000 | 1,340,655.96 | 694,719.64 | 0.07 |
| | | Base | | 46.046216 | 645,936.32 | 95.570000 | 1,340,655.96 | 694,719.64 | 0.07 |
| 774341101 | ROCKWELL COLLINS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,967.000 | 42.260810 | 590,256.73 | 80.880000 | 1,129,650.96 | 539,394.23 | 0.06 |
| | | Base | | 42.260810 | 590,256.73 | 80.880000 | 1,129,650.96 | 539,394.23 | 0.06 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,711.000 | 70.580582 | 755,988.61 | 175.670000 | 1,881,601.37 | 1,125,612.76 | 0.10 |
| | | Base | | 70.580582 | 755,988.61 | 175.670000 | 1,881,601.37 | 1,125,612.76 | 0.10 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,035.000 | 14.108676 | 607,166.87 | 56.260000 | 2,421,149.10 | 1,813,982.23 | 0.13 |
| | | Base | | 14.108676 | 607,166.87 | 56.260000 | 2,421,149.10 | 1,813,982.23 | 0.13 |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 5,677.000 | 40.857832 | 231,949.91 | 53.170000 | 301,846.09 | 69,896.18 | 0.02 |
| | | Base | | 40.857832 | 231,949.91 | 53.170000 | 301,846.09 | 69,896.18 | 0.02 |
| 78440X101 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 10,594.000 | 133.210186 | 1,411,228.71 | 96.610000 | 1,023,486.34 | -387,742.37 | 0.06 |
| | | Base | | 133.210186 | 1,411,228.71 | 96.610000 | 1,023,486.34 | -387,742.37 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 78462F103 | SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | | |
| | | Local | 79,815.000 | 201.189195 | 16,057,915.62 | 193.870000 | 15,473,734.05 | -584,181.57 | 0.85 |
| | | Base | | 201.189195 | 16,057,915.62 | 193.870000 | 15,473,734.05 | -584,181.57 | 0.85 |
| 786CVR209 | SAFEWAY CASA LEY CVR COMMON STOCK | | | | | | | | |
| | | Local | 23,786.000 | 1.014900 | 24,140.41 | 1.014900 | 24,140.41 | 0.00 | 0.00 |
| | | Base | | 1.014900 | 24,140.41 | 1.014900 | 24,140.41 | 0.00 | 0.00 |
| 786CVR308 | SAFEWAY PDC LLC CVR COMMON STOCK | | | | | | | | |
| | | Local | 23,786.000 | 0.048800 | 1,160.76 | 0.048800 | 1,160.76 | 0.00 | 0.00 |
| | | Base | | 0.048800 | 1,160.76 | 0.048800 | 1,160.76 | 0.00 | 0.00 |
| 790849103 | ST JUDE MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 30,035.000 | 34.126888 | 1,025,001.08 | 52.860000 | 1,587,650.10 | 562,649.02 | 0.09 |
| | | Base | | 34.126888 | 1,025,001.08 | 52.860000 | 1,587,650.10 | 562,649.02 | 0.09 |
| 79466L302 | SALESFORCE.COM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,323.000 | 29.629568 | 1,965,121.81 | 68.060000 | 4,513,943.38 | 2,548,821.57 | 0.25 |
| | | Base | | 29.629568 | 1,965,121.81 | 68.060000 | 4,513,943.38 | 2,548,821.57 | 0.25 |
| 80004C101 | SANDISK CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,325.000 | 49.154355 | 1,048,216.62 | 70.700000 | 1,507,677.50 | 459,460.88 | 0.08 |
| | | Base | | 49.154355 | 1,048,216.62 | 70.700000 | 1,507,677.50 | 459,460.88 | 0.08 |
| 80589M102 | SCANA CORP COMMON STOCK | | | | | | | | |
| | | Local | 15,186.000 | 40.433089 | 614,016.89 | 62.950000 | 955,958.70 | 341,941.81 | 0.05 |
| | | Base | | 40.433089 | 614,016.89 | 62.950000 | 955,958.70 | 341,941.81 | 0.05 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,812.000 | 139.469732 | 1,229,007.28 | 151.440000 | 1,334,489.28 | 105,482.00 | 0.07 |
| | | Base | | 139.469732 | 1,229,007.28 | 151.440000 | 1,334,489.28 | 105,482.00 | 0.07 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 134,004.000 | 87.116233 | 11,673,923.62 | 72.270000 | 9,684,469.08 | -1,989,454.54 | 0.53 |
| | | Base | | 87.116233 | 11,673,923.62 | 72.270000 | 9,684,469.08 | -1,989,454.54 | 0.53 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 127,302.000 | 21.003518 | 2,673,789.83 | 25.530000 | 3,250,020.06 | 576,230.23 | 0.18 |
| | | Base | | 21.003518 | 2,673,789.83 | 25.530000 | 3,250,020.06 | 576,230.23 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 811065101 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,054.000 | 49.729207 | 499,977.45 | 60.970000 | 612,992.38 | 113,014.93 | 0.03 |
| | | Base | | 49.729207 | 499,977.45 | 60.970000 | 612,992.38 | 113,014.93 | 0.03 |
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 20,978.000 | 23.624085 | 495,586.05 | 40.530000 | 850,238.34 | 354,652.29 | 0.05 |
| | | Base | | 23.624085 | 495,586.05 | 40.530000 | 850,238.34 | 354,652.29 | 0.05 |
| 816851109 | SEMPRA ENERGY COMMON STOCK | | | | | | | | |
| | | Local | 25,056.000 | 48.565752 | 1,216,863.48 | 94.750000 | 2,374,056.00 | 1,157,192.52 | 0.13 |
| | | Base | | 48.565752 | 1,216,863.48 | 94.750000 | 2,374,056.00 | 1,157,192.52 | 0.13 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,409.000 | 59.093094 | 496,913.83 | 255.670000 | 2,149,929.03 | 1,653,015.20 | 0.12 |
| | | Base | | 59.093094 | 496,913.83 | 255.670000 | 2,149,929.03 | 1,653,015.20 | 0.12 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 32,878.000 | 79.959705 | 2,628,915.19 | 186.280000 | 6,124,513.84 | 3,495,598.65 | 0.34 |
| | | Base | | 79.959705 | 2,628,915.19 | 186.280000 | 6,124,513.84 | 3,495,598.65 | 0.34 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 20,312.000 | 92.814715 | 1,885,252.49 | 68.920000 | 1,399,903.04 | -485,349.45 | 0.08 |
| | | Base | | 92.814715 | 1,885,252.49 | 68.920000 | 1,399,903.04 | -485,349.45 | 0.08 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 12,717.000 | 61.856053 | 786,623.42 | 128.320000 | 1,631,845.44 | 845,222.02 | 0.09 |
| | | Base | | 61.856053 | 786,623.42 | 128.320000 | 1,631,845.44 | 845,222.02 | 0.09 |
| 833034101 | SNAP ON INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 6,171.000 | 47.621292 | 293,870.99 | 161.560000 | 996,986.76 | 703,115.77 | 0.05 |
| | | Base | | 47.621292 | 293,870.99 | 161.560000 | 996,986.76 | 703,115.77 | 0.05 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5. | | | | | | | | |
| | | Local | 96,583.000 | 31.908741 | 3,081,841.94 | 48.920000 | 4,724,840.36 | 1,642,998.42 | 0.26 |
| | | Base | | 31.908741 | 3,081,841.94 | 48.920000 | 4,724,840.36 | 1,642,998.42 | 0.26 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1. | | | | | | | | |
| | | Local | 69,106.000 | 14.089378 | 973,660.59 | 37.620000 | 2,599,767.72 | 1,626,107.13 | 0.14 |
| | | Base | | 14.089378 | 973,660.59 | 37.620000 | 2,599,767.72 | 1,626,107.13 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,849.000 | 40.256432 | 1,644,434.99 | 8.890000 | 363,147.61 | -1,281,287.38 | 0.02 |
| | | Base | | 40.256432 | 1,644,434.99 | 8.890000 | 363,147.61 | -1,281,287.38 | 0.02 |
| 847560109 | SPECTRA ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 71,343.000 | 24.500365 | 1,747,929.55 | 27.450000 | 1,958,365.35 | 210,435.80 | 0.11 |
| | | Base | | 24.500365 | 1,747,929.55 | 27.450000 | 1,958,365.35 | 210,435.80 | 0.11 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 15,910.000 | 51.177857 | 814,239.70 | 94.340000 | 1,500,949.40 | 686,709.70 | 0.08 |
| | | Base | | 51.177857 | 814,239.70 | 94.340000 | 1,500,949.40 | 686,709.70 | 0.08 |
| 855030102 | STAPLES INC COMMON STOCK USD.0006 | | | | | | | | |
| | | Local | 68,391.000 | 17.629280 | 1,205,684.08 | 8.920000 | 610,047.72 | -595,636.36 | 0.03 |
| | | Base | | 17.629280 | 1,205,684.08 | 8.920000 | 610,047.72 | -595,636.36 | 0.03 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 157,773.000 | 13.802915 | 2,177,727.28 | 60.770000 | 9,587,865.21 | 7,410,137.93 | 0.53 |
| | | Base | | 13.802915 | 2,177,727.28 | 60.770000 | 9,587,865.21 | 7,410,137.93 | 0.53 |
| 85590A401 | STARWOOD HOTELS + RESORTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,926.000 | 35.667021 | 639,367.01 | 62.240000 | 1,115,714.24 | 476,347.23 | 0.06 |
| | | Base | | 35.667021 | 639,367.01 | 62.240000 | 1,115,714.24 | 476,347.23 | 0.06 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 42,874.000 | 51.792943 | 2,220,570.62 | 55.730000 | 2,389,368.02 | 168,797.40 | 0.13 |
| | | Base | | 51.792943 | 2,220,570.62 | 55.730000 | 2,389,368.02 | 168,797.40 | 0.13 |
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,030.000 | 68.684144 | 620,217.82 | 120.350000 | 1,086,760.50 | 466,542.68 | 0.06 |
| | | Base | | 68.684144 | 620,217.82 | 120.350000 | 1,086,760.50 | 466,542.68 | 0.06 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 33,561.000 | 50.610342 | 1,698,533.68 | 99.150000 | 3,327,573.15 | 1,629,039.47 | 0.18 |
| | | Base | | 50.610342 | 1,698,533.68 | 99.150000 | 3,327,573.15 | 1,629,039.47 | 0.18 |
| 867914103 | SUNTRUST BANKS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 54,151.000 | 42.744235 | 2,314,643.08 | 36.580000 | 1,980,843.58 | -333,799.50 | 0.11 |
| | | Base | | 42.744235 | 2,314,643.08 | 36.580000 | 1,980,843.58 | -333,799.50 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 871503108 | SYMANTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,781.000 | 29.050666 | 2,085,285.87 | 19.840000 | 1,424,135.04 | -661,150.83 | 0.08 |
| | | Base | | 29.050666 | 2,085,285.87 | 19.840000 | 1,424,135.04 | -661,150.83 | 0.08 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 88,602.000 | 31.807955 | 2,818,248.41 | 28.420000 | 2,518,068.84 | -300,179.57 | 0.14 |
| | | Base | | 31.807955 | 2,818,248.41 | 28.420000 | 2,518,068.84 | -300,179.57 | 0.14 |
| 871829107 | SYSCO CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 55,786.000 | 27.776974 | 1,549,566.25 | 39.810000 | 2,220,840.66 | 671,274.41 | 0.12 |
| | | Base | | 27.776974 | 1,549,566.25 | 39.810000 | 2,220,840.66 | 671,274.41 | 0.12 |
| 872375100 | TECO ENERGY INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 24,995.000 | 18.415315 | 460,290.79 | 27.120000 | 677,864.40 | 217,573.61 | 0.04 |
| | | Base | | 18.415315 | 460,290.79 | 27.120000 | 677,864.40 | 217,573.61 | 0.04 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 71,144.000 | 16.231893 | 1,154,801.83 | 71.240000 | 5,068,298.56 | 3,913,496.73 | 0.28 |
| | | Base | | 16.231893 | 1,154,801.83 | 71.240000 | 5,068,298.56 | 3,913,496.73 | 0.28 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | | |
| | | Local | 65,461.000 | 45.875740 | 3,003,071.82 | 72.420000 | 4,740,685.62 | 1,737,613.80 | 0.26 |
| | | Base | | 45.875740 | 3,003,071.82 | 72.420000 | 4,740,685.62 | 1,737,613.80 | 0.26 |
| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,557.000 | 38.188507 | 899,606.66 | 24.010000 | 565,603.57 | -334,003.09 | 0.03 |
| | | Base | | 38.188507 | 899,606.66 | 24.010000 | 565,603.57 | -334,003.09 | 0.03 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 10,591.000 | 43.943352 | 465,404.04 | 27.120000 | 287,227.92 | -178,176.12 | 0.02 |
| | | Base | | 43.943352 | 465,404.04 | 27.120000 | 287,227.92 | -178,176.12 | 0.02 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,132.000 | 23.820008 | 336,624.35 | 24.340000 | 343,972.88 | 7,348.53 | 0.02 |
| | | Base | | 23.820008 | 336,624.35 | 24.340000 | 343,972.88 | 7,348.53 | 0.02 |
| 881609101 | TESORO CORP COMMON STOCK USD.167 | | | | | | | | |
| | | Local | 12,793.000 | 39.937956 | 510,926.27 | 87.250000 | 1,116,189.25 | 605,262.98 | 0.06 |
| | | Base | | 39.937956 | 510,926.27 | 87.250000 | 1,116,189.25 | 605,262.98 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 107,790.000 | 35.355273 | 3,810,944.83 | 52.930000 | 5,705,324.70 | 1,894,379.87 | 0.31 |
| | | Base | | 35.355273 | 3,810,944.83 | 52.930000 | 5,705,324.70 | 1,894,379.87 | 0.31 |
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 29,080.000 | 31.945948 | 928,988.16 | 34.220000 | 995,117.60 | 66,129.44 | 0.05 |
| | | Base | | 31.945948 | 928,988.16 | 34.220000 | 995,117.60 | 66,129.44 | 0.05 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 42,408.000 | 53.566930 | 2,271,666.37 | 132.060000 | 5,600,400.48 | 3,328,734.11 | 0.31 |
| | | Base | | 53.566930 | 2,271,666.37 | 132.060000 | 5,600,400.48 | 3,328,734.11 | 0.31 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,425.000 | 73.677728 | 4,820,365.38 | 151.000000 | 9,879,175.00 | 5,058,809.62 | 0.54 |
| | | Base | | 73.677728 | 4,820,365.38 | 151.000000 | 9,879,175.00 | 5,058,809.62 | 0.54 |
| 886547108 | TIFFANY + CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,853.000 | 44.604820 | 528,700.93 | 63.840000 | 756,695.52 | 227,994.59 | 0.04 |
| | | Base | | 44.604820 | 528,700.93 | 63.840000 | 756,695.52 | 227,994.59 | 0.04 |
| 887317303 | TIME WARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 84,952.000 | 59.402224 | 5,046,337.74 | 70.440000 | 5,984,018.88 | 937,681.14 | 0.33 |
| | | Base | | 59.402224 | 5,046,337.74 | 70.440000 | 5,984,018.88 | 937,681.14 | 0.33 |
| 88732J207 | TIME WARNER CABLE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,092.000 | 91.630139 | 2,757,334.14 | 182.010000 | 5,477,044.92 | 2,719,710.78 | 0.30 |
| | | Base | | 91.630139 | 2,757,334.14 | 182.010000 | 5,477,044.92 | 2,719,710.78 | 0.30 |
| 891027104 | TORCHMARK CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 12,188.000 | 21.026259 | 256,268.04 | 54.340000 | 662,295.92 | 406,027.88 | 0.04 |
| | | Base | | 21.026259 | 256,268.04 | 54.340000 | 662,295.92 | 406,027.88 | 0.04 |
| 891906109 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,986.000 | 26.998645 | 485,597.63 | 40.160000 | 722,317.76 | 236,720.13 | 0.04 |
| | | Base | | 26.998645 | 485,597.63 | 40.160000 | 722,317.76 | 236,720.13 | 0.04 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 14,274.000 | 72.135821 | 1,029,666.71 | 88.310000 | 1,260,536.94 | 230,870.23 | 0.07 |
| | | Base | | 72.135821 | 1,029,666.71 | 88.310000 | 1,260,536.94 | 230,870.23 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 32,326.000 | 44.559824 | 1,440,440.88 | 107.040000 | 3,460,175.04 | 2,019,734.16 | 0.19 |
| | | Base | | 44.559824 | 1,440,440.88 | 107.040000 | 3,460,175.04 | 2,019,734.16 | 0.19 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,007.000 | 36.309170 | 435,964.20 | 66.760000 | 801,587.32 | 365,623.12 | 0.04 |
| | | Base | | 36.309170 | 435,964.20 | 66.760000 | 801,587.32 | 365,623.12 | 0.04 |
| 90130A101 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 124,403.000 | 16.096543 | 2,002,458.25 | 26.970000 | 3,355,148.91 | 1,352,690.66 | 0.18 |
| | | Base | | 16.096543 | 2,002,458.25 | 26.970000 | 3,355,148.91 | 1,352,690.66 | 0.18 |
| 90130A200 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,819.000 | 27.081279 | 1,240,837.14 | 27.100000 | 1,241,694.90 | 857.76 | 0.07 |
| | | Base | | 27.081279 | 1,240,837.14 | 27.100000 | 1,241,694.90 | 857.76 | 0.07 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,415.000 | 20.205339 | 634,750.71 | 53.360000 | 1,676,304.40 | 1,041,553.69 | 0.09 |
| | | Base | | 20.205339 | 634,750.71 | 53.360000 | 1,676,304.40 | 1,041,553.69 | 0.09 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 174,714.000 | 26.534440 | 4,635,938.23 | 40.060000 | 6,999,042.84 | 2,363,104.61 | 0.38 |
| | | Base | | 26.534440 | 4,635,938.23 | 40.060000 | 6,999,042.84 | 2,363,104.61 | 0.38 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | | |
| | | Local | 19,139.000 | 54.245177 | 1,038,198.44 | 85.430000 | 1,635,044.77 | 596,846.33 | 0.09 |
| | | Base | | 54.245177 | 1,038,198.44 | 85.430000 | 1,635,044.77 | 596,846.33 | 0.09 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 90,758.000 | 26.966800 | 2,447,452.81 | 72.000000 | 6,534,576.00 | 4,087,123.19 | 0.36 |
| | | Base | | 26.966800 | 2,447,452.81 | 72.000000 | 6,534,576.00 | 4,087,123.19 | 0.36 |
| 910047109 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,614.000 | 56.790600 | 2,249,702.83 | 48.280000 | 1,912,563.92 | -337,138.91 | 0.10 |
| | | Base | | 56.790600 | 2,249,702.83 | 48.280000 | 1,912,563.92 | -337,138.91 | 0.10 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,971.000 | 69.500421 | 5,141,015.61 | 93.200000 | 6,894,097.20 | 1,753,081.59 | 0.38 |
| | | Base | | 69.500421 | 5,141,015.61 | 93.200000 | 6,894,097.20 | 1,753,081.59 | 0.38 |

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| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 9,864.000 | Local | 115.600252 | 1,140,280.89 | 47.910000 | 472,584.24 | -667,696.65 | 0.03 |
| | | | Base | 115.600252 | 1,140,280.89 | 47.910000 | 472,584.24 | -667,696.65 | 0.03 |
| 913017109 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1. | | | | | | | | |
| | | 87,656.000 | Local | 56.293153 | 4,934,432.65 | 87.690000 | 7,686,554.64 | 2,752,121.99 | 0.42 |
| | | | Base | 56.293153 | 4,934,432.65 | 87.690000 | 7,686,554.64 | 2,752,121.99 | 0.42 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 101,276.000 | Local | 39.199679 | 3,969,986.67 | 115.160000 | 11,662,944.16 | 7,692,957.49 | 0.64 |
| | | | Base | 39.199679 | 3,969,986.67 | 115.160000 | 11,662,944.16 | 7,692,957.49 | 0.64 |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | | |
| | | 9,690.000 | Local | 114.259050 | 1,107,170.19 | 112.640000 | 1,091,481.60 | -15,688.59 | 0.06 |
| | | | Base | 114.259050 | 1,107,170.19 | 112.640000 | 1,091,481.60 | -15,688.59 | 0.06 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | | |
| | | 25,868.000 | Local | 23.915554 | 618,647.54 | 28.640000 | 740,859.52 | 122,211.98 | 0.04 |
| | | | Base | 23.915554 | 618,647.54 | 28.640000 | 740,859.52 | 122,211.98 | 0.04 |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 9,225.000 | Local | 31.622487 | 291,717.44 | 22.880000 | 211,068.00 | -80,649.44 | 0.01 |
| | | | Base | 31.622487 | 291,717.44 | 22.880000 | 211,068.00 | -80,649.44 | 0.01 |
| 918204108 | VF CORP COMMON STOCK | | | | | | | | |
| | | 36,239.000 | Local | 19.825474 | 718,455.35 | 62.600000 | 2,268,561.40 | 1,550,106.05 | 0.12 |
| | | | Base | 19.825474 | 718,455.35 | 62.600000 | 2,268,561.40 | 1,550,106.05 | 0.12 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 51,164.000 | Local | 30.756210 | 1,573,610.75 | 67.870000 | 3,472,500.68 | 1,898,889.93 | 0.19 |
| | | | Base | 30.756210 | 1,573,610.75 | 67.870000 | 3,472,500.68 | 1,898,889.93 | 0.19 |
| 92220P105 | VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1. | | | | | | | | |
| | | 10,295.000 | Local | 50.576657 | 520,686.68 | 77.130000 | 794,053.35 | 273,366.67 | 0.04 |
| | | | Base | 50.576657 | 520,686.68 | 77.130000 | 794,053.35 | 273,366.67 | 0.04 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | | |
| | | 35,382.000 | Local | 41.335553 | 1,462,534.52 | 55.320000 | 1,957,332.24 | 494,797.72 | 0.11 |
| | | | Base | 41.335553 | 1,462,534.52 | 55.320000 | 1,957,332.24 | 494,797.72 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | | |
| | | 10,427.000 | Local | 27.247949 | 284,114.36 | 75.600000 | 788,281.20 | 504,166.84 | 0.04 |
| | | | Base | 27.247949 | 284,114.36 | 75.600000 | 788,281.20 | 504,166.84 | 0.04 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | | |
| | | 432,355.000 | Local | 42.256546 | 18,269,829.13 | 49.970000 | 21,604,779.35 | 3,334,950.22 | 1.19 |
| | | | Base | 42.256546 | 18,269,829.13 | 49.970000 | 21,604,779.35 | 3,334,950.22 | 1.19 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | 16,563.000 | Local | 81.335118 | 1,347,153.56 | 73.000000 | 1,209,099.00 | -138,054.56 | 0.07 |
| | | | Base | 81.335118 | 1,347,153.56 | 73.000000 | 1,209,099.00 | -138,054.56 | 0.07 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | 26,110.000 | Local | 79.822776 | 2,084,172.69 | 90.750000 | 2,369,482.50 | 285,309.81 | 0.13 |
| | | | Base | 79.822776 | 2,084,172.69 | 90.750000 | 2,369,482.50 | 285,309.81 | 0.13 |
| 92553P201 | VIACOM INC CLASS B COMMON STOCK USD.001 | | | | | | | | |
| | | 36,890.000 | Local | 44.441976 | 1,639,464.48 | 45.640000 | 1,683,659.60 | 44,195.12 | 0.09 |
| | | | Base | 44.441976 | 1,639,464.48 | 45.640000 | 1,683,659.60 | 44,195.12 | 0.09 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | | |
| | | 206,827.000 | Local | 25.926163 | 5,362,230.52 | 74.490000 | 15,406,543.23 | 10,044,312.71 | 0.85 |
| | | | Base | 25.926163 | 5,362,230.52 | 74.490000 | 15,406,543.23 | 10,044,312.71 | 0.85 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | | | | | | | | |
| | | 18,832.000 | Local | 73.413245 | 1,382,518.23 | 88.460000 | 1,665,878.72 | 283,360.49 | 0.09 |
| | | | Base | 73.413245 | 1,382,518.23 | 88.460000 | 1,665,878.72 | 283,360.49 | 0.09 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1. | | | | | | | | |
| | | 14,166.000 | Local | 57.190260 | 810,157.23 | 88.200000 | 1,249,441.20 | 439,283.97 | 0.07 |
| | | | Base | 57.190260 | 810,157.23 | 88.200000 | 1,249,441.20 | 439,283.97 | 0.07 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 33,544.000 | Local | 35.477549 | 1,190,058.91 | 55.230000 | 1,852,635.12 | 662,576.21 | 0.10 |
| | | | Base | 35.477549 | 1,190,058.91 | 55.230000 | 1,852,635.12 | 662,576.21 | 0.10 |
| 931142103 | WAL MART STORES INC COMMON STOCK USD.1 | | | | | | | | |
| | | 166,713.000 | Local | 54.158282 | 9,028,889.73 | 66.360000 | 11,063,074.68 | 2,034,184.95 | 0.61 |
| | | | Base | 54.158282 | 9,028,889.73 | 66.360000 | 11,063,074.68 | 2,034,184.95 | 0.61 |

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|---|---|---|---|---|---|---|---|---|---|
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,555.000 | 38.837471 | 3,594,602.14 | 79.720000 | 7,378,484.60 | 3,783,882.46 | 0.40 |
| | | Base | | 38.837471 | 3,594,602.14 | 79.720000 | 7,378,484.60 | 3,783,882.46 | 0.40 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,123.000 | 30.091142 | 1,327,711.46 | 52.950000 | 2,336,312.85 | 1,008,601.39 | 0.13 |
| | | Base | | 30.091142 | 1,327,711.46 | 52.950000 | 2,336,312.85 | 1,008,601.39 | 0.13 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,678.000 | 52.910960 | 459,161.31 | 121.210000 | 1,051,860.38 | 592,699.07 | 0.06 |
| | | Base | | 52.910960 | 459,161.31 | 121.210000 | 1,051,860.38 | 592,699.07 | 0.06 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | | |
| | | Local | 493,904.000 | 37.048462 | 18,298,383.39 | 50.230000 | 24,808,797.92 | 6,510,414.53 | 1.36 |
| | | Base | | 37.048462 | 18,298,383.39 | 50.230000 | 24,808,797.92 | 6,510,414.53 | 1.36 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | | |
| | | Local | 37,603.000 | 54.555232 | 2,051,440.40 | 62.220000 | 2,339,658.66 | 288,218.26 | 0.13 |
| | | Base | | 54.555232 | 2,051,440.40 | 62.220000 | 2,339,658.66 | 288,218.26 | 0.13 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,622.000 | 37.775359 | 930,104.89 | 47.980000 | 1,181,363.56 | 251,258.67 | 0.06 |
| | | Base | | 37.775359 | 930,104.89 | 47.980000 | 1,181,363.56 | 251,258.67 | 0.06 |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,691.000 | 17.303582 | 929,046.62 | 17.840000 | 957,847.44 | 28,800.82 | 0.05 |
| | | Base | | 17.303582 | 929,046.62 | 17.840000 | 957,847.44 | 28,800.82 | 0.05 |
| 96145D105 | WESTROCK CO COMMON STOCK | | | | | | | | |
| | | Local | 27,320.000 | 48.553355 | 1,326,477.66 | 35.280000 | 963,849.60 | -362,628.06 | 0.05 |
| | | Base | | 48.553355 | 1,326,477.66 | 35.280000 | 963,849.60 | -362,628.06 | 0.05 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | | |
| | | Local | 54,239.000 | 30.399503 | 1,648,838.67 | 25.610000 | 1,389,060.79 | -259,777.88 | 0.08 |
| | | Base | | 30.399503 | 1,648,838.67 | 25.610000 | 1,389,060.79 | -259,777.88 | 0.08 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1. | | | | | | | | |
| | | Local | 8,309.000 | 91.501408 | 760,285.20 | 134.390000 | 1,116,646.51 | 356,361.31 | 0.06 |
| | | Base | | 91.501408 | 760,285.20 | 134.390000 | 1,116,646.51 | 356,361.31 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 966837106 | WHOLE FOODS MARKET INC COMMON STOCK | | | | | | | | |
| | | Local | 36,263.000 | 33.777255 | 1,224,864.59 | 29.310000 | 1,062,868.53 | -161,996.06 | 0.06 |
| | | Base | | 33.777255 | 1,224,864.59 | 29.310000 | 1,062,868.53 | -161,996.06 | 0.06 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 72,499.000 | 28.185678 | 2,043,433.49 | 19.300000 | 1,399,230.70 | -644,202.79 | 0.08 |
| | | Base | | 28.185678 | 2,043,433.49 | 19.300000 | 1,399,230.70 | -644,202.79 | 0.08 |
| 98310W108 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,337.000 | 33.565736 | 414,100.48 | 64.900000 | 800,671.30 | 386,570.82 | 0.04 |
| | | Base | | 33.565736 | 414,100.48 | 64.900000 | 800,671.30 | 386,570.82 | 0.04 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,634.000 | 73.008279 | 630,353.48 | 67.340000 | 581,413.56 | -48,939.92 | 0.03 |
| | | Base | | 73.008279 | 630,353.48 | 67.340000 | 581,413.56 | -48,939.92 | 0.03 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 53,926.000 | 23.123516 | 1,246,958.74 | 38.220000 | 2,061,051.72 | 814,092.98 | 0.11 |
| | | Base | | 23.123516 | 1,246,958.74 | 38.220000 | 2,061,051.72 | 814,092.98 | 0.11 |
| 983919101 | XILINX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,306.000 | 37.269596 | 1,017,683.59 | 50.270000 | 1,372,672.62 | 354,989.03 | 0.08 |
| | | Base | | 37.269596 | 1,017,683.59 | 50.270000 | 1,372,672.62 | 354,989.03 | 0.08 |
| 984121103 | XEROX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 101,122.000 | 13.145066 | 1,329,255.33 | 9.750000 | 985,939.50 | -343,315.83 | 0.05 |
| | | Base | | 13.145066 | 1,329,255.33 | 9.750000 | 985,939.50 | -343,315.83 | 0.05 |
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | | |
| | | Local | 19,059.000 | 27.195686 | 518,322.58 | 35.950000 | 685,171.05 | 166,848.47 | 0.04 |
| | | Base | | 27.195686 | 518,322.58 | 35.950000 | 685,171.05 | 166,848.47 | 0.04 |
| 984332106 | YAHOO INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 92,319.000 | 29.142368 | 2,690,394.23 | 29.510000 | 2,724,333.69 | 33,939.46 | 0.15 |
| | | Base | | 29.142368 | 2,690,394.23 | 29.510000 | 2,724,333.69 | 33,939.46 | 0.15 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | | |
| | | Local | 45,823.000 | 28.208245 | 1,292,586.43 | 72.370000 | 3,316,210.51 | 2,023,624.08 | 0.18 |
| | | Base | | 28.208245 | 1,292,586.43 | 72.370000 | 3,316,210.51 | 2,023,624.08 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,189.000 | 61.336089 | 1,115,642.13 | 99.260000 | 1,805,440.14 | 689,798.01 | 0.10 |
| | | Base | | 61.336089 | 1,115,642.13 | 99.260000 | 1,805,440.14 | 689,798.01 | 0.10 |
| 989701107 | ZIONS BANCORPORATION COMMON STOCK | | | | | | | | |
| | | Local | 21,706.000 | 37.155077 | 806,488.11 | 22.680000 | 492,292.08 | -314,196.03 | 0.03 |
| | | Base | | 37.155077 | 806,488.11 | 22.680000 | 492,292.08 | -314,196.03 | 0.03 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,676.000 | 31.300972 | 1,523,606.13 | 43.050000 | 2,095,501.80 | 571,895.67 | 0.11 |
| | | Base | | 31.300972 | 1,523,606.13 | 43.050000 | 2,095,501.80 | 571,895.67 | 0.11 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,192.000 | 29.126803 | 296,860.38 | 60.560000 | 617,227.52 | 320,367.14 | 0.03 |
| | | Base | | 29.126803 | 296,860.38 | 60.560000 | 617,227.52 | 320,367.14 | 0.03 |
| G0177J108 | ALLERGAN PLC COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 41,879.000 | 168.927241 | 7,074,503.91 | 284.430000 | 11,911,643.97 | 4,837,140.06 | 0.65 |
| | | Base | | 168.927241 | 7,074,503.91 | 284.430000 | 11,911,643.97 | 4,837,140.06 | 0.65 |
| G0408V102 | AON PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,106.000 | 40.106316 | 1,167,334.42 | 87.830000 | 2,556,379.98 | 1,389,045.56 | 0.14 |
| | | Base | | 40.106316 | 1,167,334.42 | 87.830000 | 2,556,379.98 | 1,389,045.56 | 0.14 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | | |
| | | Local | 66,391.000 | 63.615975 | 4,223,528.17 | 105.540000 | 7,006,906.14 | 2,783,377.97 | 0.38 |
| | | Base | | 63.615975 | 4,223,528.17 | 105.540000 | 7,006,906.14 | 2,783,377.97 | 0.38 |
| G27823106 | DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,762.000 | 39.277604 | 1,168,980.06 | 64.940000 | 1,932,744.28 | 763,764.22 | 0.11 |
| | | Base | | 39.277604 | 1,168,980.06 | 64.940000 | 1,932,744.28 | 763,764.22 | 0.11 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,177.000 | 36.564624 | 1,798,138.49 | 50.510000 | 2,483,930.27 | 685,791.78 | 0.14 |
| | | Base | | 36.564624 | 1,798,138.49 | 50.510000 | 2,483,930.27 | 685,791.78 | 0.14 |
| G30401106 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 22,119.000 | 80.785842 | 1,786,902.03 | 55.470000 | 1,226,940.93 | -559,961.10 | 0.07 |
| | | Base | | 80.785842 | 1,786,902.03 | 55.470000 | 1,226,940.93 | -559,961.10 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| G3157S106 | ENSCO PLC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 25,027.000 | 54.844074 | 1,372,582.65 | 9.780000 | 244,764.06 | -1,127,818.59 | 0.01 |
| | | Base | | 54.844074 | 1,372,582.65 | 9.780000 | 244,764.06 | -1,127,818.59 | 0.01 |
| G47791101 | INGERSOLL RAND PLC COMMON STOCK USD1. | | | | | | | | |
| | | Local | 27,739.000 | 35.882145 | 995,334.81 | 51.470000 | 1,427,726.33 | 432,391.52 | 0.08 |
| | | Base | | 35.882145 | 995,334.81 | 51.470000 | 1,427,726.33 | 432,391.52 | 0.08 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 45,039.000 | 23.645380 | 1,064,964.25 | 29.930000 | 1,348,017.27 | 283,053.02 | 0.07 |
| | | Base | | 23.645380 | 1,064,964.25 | 29.930000 | 1,348,017.27 | 283,053.02 | 0.07 |
| G5785G107 | MALLINCKRODT PLC COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 12,320.000 | 73.986037 | 911,507.97 | 58.090000 | 715,668.80 | -195,839.17 | 0.04 |
| | | Base | | 73.986037 | 911,507.97 | 58.090000 | 715,668.80 | -195,839.17 | 0.04 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 149,417.000 | 74.813511 | 11,178,410.34 | 75.920000 | 11,343,738.64 | 165,328.30 | 0.62 |
| | | Base | | 74.813511 | 11,178,410.34 | 75.920000 | 11,343,738.64 | 165,328.30 | 0.62 |
| G60754101 | MICHAEL KORS HOLDINGS LTD COMMON STOCK | | | | | | | | |
| | | Local | 19,557.000 | 81.371498 | 1,591,382.39 | 39.900000 | 780,324.30 | -811,058.09 | 0.04 |
| | | Base | | 81.371498 | 1,591,382.39 | 39.900000 | 780,324.30 | -811,058.09 | 0.04 |
| G6518L108 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | | | | | | |
| | | Local | 38,684.000 | 39.223484 | 1,517,321.27 | 48.160000 | 1,863,021.44 | 345,700.17 | 0.10 |
| | | Base | | 39.223484 | 1,517,321.27 | 48.160000 | 1,863,021.44 | 345,700.17 | 0.10 |
| G7945M107 | SEAGATE TECHNOLOGY COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 31,775.000 | 28.232105 | 897,075.15 | 29.050000 | 923,063.75 | 25,988.60 | 0.05 |
| | | Base | | 28.232105 | 897,075.15 | 29.050000 | 923,063.75 | 25,988.60 | 0.05 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,154.000 | 38.677599 | 740,830.74 | 47.120000 | 902,536.48 | 161,705.74 | 0.05 |
| | | Base | | 38.677599 | 740,830.74 | 47.120000 | 902,536.48 | 161,705.74 | 0.05 |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | | |
| | | Local | 8,451.000 | 120.899443 | 1,021,721.19 | 116.000000 | 980,316.00 | -41,405.19 | 0.05 |
| | | Base | | 120.899443 | 1,021,721.19 | 116.000000 | 980,316.00 | -41,405.19 | 0.05 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| G91442106 | TYCO INTERNATIONAL PLC COMMON STOCK CHF.5 | | | | | | | | |
| | | | 44,922.000 | Local | 21.890010 | 983,343.05 | 34.390000 | 1,544,867.58 | 561,524.53 | 0.08 |
| | | | | Base | 21.890010 | 983,343.05 | 34.390000 | 1,544,867.58 | 561,524.53 | 0.08 |
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | | |
| | | | 14,594.000 | Local | 124.980000 | 1,823,958.12 | 114.470000 | 1,670,575.18 | -153,382.94 | 0.09 |
| | | | | Base | 124.980000 | 1,823,958.12 | 114.470000 | 1,670,575.18 | -153,382.94 | 0.09 |
| G97822103 | PERRIGO CO PLC COMMON STOCK NPV | | | | | | | | |
| | | | 15,557.000 | Local | 124.397276 | 1,935,248.42 | 144.580000 | 2,249,231.06 | 313,982.64 | 0.12 |
| | | | | Base | 124.397276 | 1,935,248.42 | 144.580000 | 2,249,231.06 | 313,982.64 | 0.12 |
| G98290102 | XL GROUP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | | 31,640.000 | Local | 37.113273 | 1,174,263.95 | 36.260000 | 1,147,266.40 | -26,997.55 | 0.06 |
| | | | | Base | 37.113273 | 1,174,263.95 | 36.260000 | 1,147,266.40 | -26,997.55 | 0.06 |
| H1467J104 | CHUBB LTD COMMON STOCK CHF24.77 | | | | | | | | |
| | | | 48,969.041 | Local | 75.722825 | 3,708,074.10 | 113.070000 | 5,536,929.47 | 1,828,855.37 | 0.30 |
| | | | | Base | 75.722825 | 3,708,074.10 | 113.070000 | 5,536,929.47 | 1,828,855.37 | 0.30 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF10. | | | | | | | | |
| | | | 12,540.000 | Local | 42.769114 | 536,324.69 | 35.180000 | 441,157.20 | -95,167.49 | 0.02 |
| | | | | Base | 42.769114 | 536,324.69 | 35.180000 | 441,157.20 | -95,167.49 | 0.02 |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | | |
| | | | 41,049.000 | Local | 35.791136 | 1,469,190.34 | 57.160000 | 2,346,360.84 | 877,170.50 | 0.13 |
| | | | | Base | 35.791136 | 1,469,190.34 | 57.160000 | 2,346,360.84 | 877,170.50 | 0.13 |
| H8817H100 | TRANSOCEAN LTD COMMON STOCK CHF.1 | | | | | | | | |
| | | | 36,331.000 | Local | 46.408047 | 1,686,050.77 | 10.420000 | 378,569.02 | -1,307,481.75 | 0.02 |
| | | | | Base | 46.408047 | 1,686,050.77 | 10.420000 | 378,569.02 | -1,307,481.75 | 0.02 |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | | |
| | | | 38,206.000 | Local | 55.127307 | 2,106,193.91 | 77.970000 | 2,978,921.82 | 872,727.91 | 0.16 |
| | | | | Base | 55.127307 | 2,106,193.91 | 77.970000 | 2,978,921.82 | 872,727.91 | 0.16 |
| N59465109 | MYLAN NV COMMON STOCK EUR.01 | | | | | | | | |
| | | | 43,892.000 | Local | 58.109411 | 2,550,538.27 | 52.690000 | 2,312,669.48 | -237,868.79 | 0.13 |
| | | | | Base | 58.109411 | 2,550,538.27 | 52.690000 | 2,312,669.48 | -237,868.79 | 0.13 |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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 |
|---|---|---|---|---|---|---|---|---|---|
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | | |
| | | | 18,234.000 | Local | 78.371663 | 1,429,028.91 | 81.960000 | 1,494,458.64 | 65,429.73 | 0.08 |
| | | | | Base | 78.371663 | 1,429,028.91 | 81.960000 | 1,494,458.64 | 65,429.73 | 0.08 |
| Y0486S104 | AVAGO TECHNOLOGIES LTD COMMON STOCK | | | | | | | | |
| | | | 27,861.000 | Local | 74.111198 | 2,064,812.08 | 133.710000 | 3,725,294.31 | 1,660,482.23 | 0.20 |
| | | | | Base | 74.111198 | 2,064,812.08 | 133.710000 | 3,725,294.31 | 1,660,482.23 | 0.20 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 32,090,572.041 | Local | | 1,245,568,124.54 | | 1,822,333,138.96 | 576,765,014.42 | 99.99 |
| | | | | Base | | 1,245,568,124.54 | | 1,822,333,138.96 | 576,765,014.42 | 99.99 |
| **EQUITY Total** | | | | | | | | | |
| | | | 32,090,572.041 | Base | | 1,245,568,124.54 | | 1,822,333,138.96 | 576,765,014.42 | 99.99 |

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# Issue has not been redenominated but Local is converted



Books Closed

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 32,184,718.191 | Base | 1,245,662,270.69 | | 1,822,427,285.11 | 576,765,014.42 | 100.00 |

& Issue has redenominated but Local is not converted
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Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | -10,891.290 | 1.000000 | -10,891.29 | 1.000000 | -10,891.29 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -10,891.29 | 1.000000 | -10,891.29 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -10,891.290 | | -10,891.29 | | -10,891.29 | 0.00 | 0.00 |
| | | Base | | | -10,891.29 | | -10,891.29 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | -10,891.290 | | -10,891.29 | | -10,891.29 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.2305 | 04 Feb 2016 | | |
| | | Local | 10,000,000.000 | 99.998079 | 9,999,807.91 | 99.998079 | 9,999,807.91 | 0.00 | 1.00 |
| | | Base | | 99.998079 | 9,999,807.91 | 99.998079 | 9,999,807.91 | 0.00 | 1.00 |
| 912796FZ7 | TREASURY BILL 03/16 0.00000 | | | | | 0.205 | 03 Mar 2016 | | |
| | | Local | 30,000,000.000 | 99.979735 | 29,993,920.55 | 99.979800 | 29,993,940.00 | 19.45 | 2.99 |
| | | Base | | 99.979735 | 29,993,920.55 | 99.979800 | 29,993,940.00 | 19.45 | 2.99 |
| 912796GD5 | TREASURY BILL 03/16 0.00000 | | | | | 0.2115 | 31 Mar 2016 | | |
| | | Local | 20,000,000.000 | 99.965338 | 19,993,067.50 | 99.951500 | 19,990,300.00 | -2,767.50 | 1.99 |
| | | Base | | 99.965338 | 19,993,067.50 | 99.951500 | 19,990,300.00 | -2,767.50 | 1.99 |
| 912796GN3 | TREASURY BILL 05/16 0.00000 | | | | | 0.243 | 26 May 2016 | | |
| | | Local | 20,000,000.000 | 99.922375 | 19,984,475.00 | 99.889200 | 19,977,840.00 | -6,635.00 | 1.99 |
| | | Base | | 99.922375 | 19,984,475.00 | 99.889200 | 19,977,840.00 | -6,635.00 | 1.99 |
| 912796GW3 | TREASURY BILL 07/16 0.00000 | | | | | 0.3105 | 21 Jul 2016 | | |
| | | Local | 10,000,000.000 | 99.852513 | 9,985,251.25 | 99.809900 | 9,980,990.00 | -4,261.25 | 1.00 |
| | | Base | | 99.852513 | 9,985,251.25 | 99.809900 | 9,980,990.00 | -4,261.25 | 1.00 |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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 |
|---|---|---|---|---|---|---|---|---|---|
| 912796HE2 | TREASURY BILL 09/16 0.00000 | | | | | 0.328 | 15 Sep 2016 | | |
| | | 10,000,000.000 | Local | 99.793178 | 9,979,317.78 | 99.730200 | 9,973,020.00 | -6,297.78 | 0.99 |
| | | | Base | 99.793178 | 9,979,317.78 | 99.730200 | 9,973,020.00 | -6,297.78 | 0.99 |
| 912796HF9 | TREASURY BILL 03/16 0.00000 | | | | | 0.2705 | 10 Mar 2016 | | |
| | | 20,000,000.000 | Local | 99.972476 | 19,994,495.28 | 99.974400 | 19,994,880.00 | 384.72 | 1.99 |
| | | | Base | 99.972476 | 19,994,495.28 | 99.974400 | 19,994,880.00 | 384.72 | 1.99 |
| 912796HN2 | TREASURY BILL 05/16 0.00000 | | | | | 0.266 | 05 May 2016 | | |
| | | 20,000,000.000 | Local | 99.930544 | 19,986,108.89 | 99.912000 | 19,982,400.00 | -3,708.89 | 1.99 |
| | | | Base | 99.930544 | 19,986,108.89 | 99.912000 | 19,982,400.00 | -3,708.89 | 1.99 |
| 912796HQ5 | TREASURY BILL 11/16 0.00000 | | | | | 0.516 | 10 Nov 2016 | | |
| | | 10,000,000.000 | Local | 99.594367 | 9,959,436.67 | 99.696200 | 9,969,620.00 | 10,183.33 | 0.99 |
| | | | Base | 99.594367 | 9,959,436.67 | 99.696200 | 9,969,620.00 | 10,183.33 | 0.99 |
| 912796HR3 | TREASURY BILL 05/16 0.00000 | | | | | 0.303 | 12 May 2016 | | |
| | | 10,000,000.000 | Local | 99.914992 | 9,991,499.17 | 99.908200 | 9,990,820.00 | -679.17 | 1.00 |
| | | | Base | 99.914992 | 9,991,499.17 | 99.908200 | 9,990,820.00 | -679.17 | 1.00 |
| 912796HT9 | TREASURY BILL 06/16 0.00000 | | | | | 0.425 | 02 Jun 2016 | | |
| | | 10,000,000.000 | Local | 99.855972 | 9,985,597.22 | 99.888800 | 9,988,880.00 | 3,282.78 | 1.00 |
| | | | Base | 99.855972 | 9,985,597.22 | 99.888800 | 9,988,880.00 | 3,282.78 | 1.00 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 38,261,903.490 | Local | 100.000000 | 38,261,903.49 | 100.000000 | 38,261,903.49 | 0.00 | 3.81 |
| | | | Base | 100.000000 | 38,261,903.49 | 100.000000 | 38,261,903.49 | 0.00 | 3.81 |
| 979QHT009 | WELLS FARGO REPO | | | | | 0.35 | 01 Feb 2016 | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 9.97 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 9.97 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 3,284,080.030 | Local | 100.000000 | 3,284,080.03 | 100.000000 | 3,284,080.03 | 0.00 | 0.33 |
| | | | Base | 100.000000 | 3,284,080.03 | 100.000000 | 3,284,080.03 | 0.00 | 0.33 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 311,545,983.520 | Local | | 311,398,960.74 | | 311,388,481.43 | -10,479.31 | 31.04 |
| | | | Base | | 311,398,960.74 | | 311,388,481.43 | -10,479.31 | 31.04 |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 311,545,983.520 | Base | 311,398,960.74 | | 311,388,481.43 | -10,479.31 | 31.04 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 30218HAA5 | EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859 | | | | | 1.859 | 28 Aug 2021 | | |
| | | | 8,270,594.100 | Local | 100.976000 | 8,351,315.10 | 100.790600 | 8,335,981.42 | -15,333.68 | 0.83 |
| | | | | Base | 100.976000 | 8,351,315.10 | 100.790600 | 8,335,981.42 | -15,333.68 | 0.83 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 2.5 | 20 Apr 2042 | | |
| | | | 6,080,914.350 | Local | 103.243655 | 6,278,158.26 | 102.995949 | 6,263,095.44 | -15,062.82 | 0.62 |
| | Original Face: | | 15,000,000.000 | Base | 103.243655 | 6,278,158.26 | 102.995949 | 6,263,095.44 | -15,062.82 | 0.62 |
| 36202D4H1 | GNMA II POOL 003524 G2 03/19 FIXED 5 | | | | | 5.0 | 20 Mar 2019 | | |
| | | | 8,557.960 | Local | 102.992419 | 8,814.05 | 105.096476 | 8,994.11 | 180.06 | 0.00 |
| | Original Face: | | 159,822.000 | Base | 102.992419 | 8,814.05 | 105.096476 | 8,994.11 | 180.06 | 0.00 |
| 36202D6M8 | GNMA II POOL 003576 G2 07/19 FIXED 5 | | | | | 5.0 | 20 Jul 2019 | | |
| | | | 12,585.420 | Local | 103.173752 | 12,984.85 | 105.720990 | 13,305.43 | 320.58 | 0.00 |
| | Original Face: | | 200,000.000 | Base | 103.173752 | 12,984.85 | 105.720990 | 13,305.43 | 320.58 | 0.00 |
| 36202DUP4 | GNMA II POOL 003290 G2 10/17 FIXED 5 | | | | | 5.0 | 20 Oct 2017 | | |
| | | | 17,628.970 | Local | 102.007718 | 17,982.91 | 104.784238 | 18,472.38 | 489.47 | 0.00 |
| | Original Face: | | 1,170,550.000 | Base | 102.007718 | 17,982.91 | 104.784238 | 18,472.38 | 489.47 | 0.00 |
| 36202DW64 | GNMA II POOL 003369 G2 04/18 FIXED 5 | | | | | 5.0 | 20 Apr 2018 | | |
| | | | 75,490.970 | Local | 102.415839 | 77,314.71 | 104.269063 | 78,713.73 | 1,399.02 | 0.01 |
| | Original Face: | | 3,070,737.000 | Base | 102.415839 | 77,314.71 | 104.269063 | 78,713.73 | 1,399.02 | 0.01 |
| 36202DX30 | GNMA II POOL 003398 G2 06/18 FIXED 5 | | | | | 5.0 | 20 Jun 2018 | | |
| | | | 67,776.470 | Local | 102.516286 | 69,481.92 | 104.330150 | 70,711.29 | 1,229.37 | 0.01 |
| | Original Face: | | 2,150,000.000 | Base | 102.516286 | 69,481.92 | 104.330150 | 70,711.29 | 1,229.37 | 0.01 |
| 36202DYF2 | GNMA II POOL 003410 G2 07/18 FIXED 5 | | | | | 5.0 | 20 Jul 2018 | | |
| | | | 82,391.280 | Local | 102.569010 | 84,507.92 | 104.282698 | 85,919.85 | 1,411.93 | 0.01 |
| | Original Face: | | 3,000,000.000 | Base | 102.569010 | 84,507.92 | 104.282698 | 85,919.85 | 1,411.93 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36202DYT2 | GNMA II POOL 003422 G2 08/18 FIXED 5 | | | | | 5.0 | 20 Aug 2018 | | |
| | | Local | 183,561.770 | 102.645883 | 188,418.60 | 104.295122 | 191,445.97 | 3,027.37 | 0.02 |
| Original Face: | | Base | 6,427,055.000 | 102.645883 | 188,418.60 | 104.295122 | 191,445.97 | 3,027.37 | 0.02 |
| 36202DZ79 | GNMA II POOL 003466 G2 11/18 FIXED 5 | | | | | 5.0 | 20 Nov 2018 | | |
| | | Local | 1,853.900 | 102.798964 | 1,905.79 | 105.404678 | 1,954.10 | 48.31 | 0.00 |
| Original Face: | | Base | 50,000.000 | 102.798964 | 1,905.79 | 105.404678 | 1,954.10 | 48.31 | 0.00 |
| 36202DZC8 | GNMA II POOL 003439 G2 09/18 FIXED 5 | | | | | 5.0 | 20 Sep 2018 | | |
| | | Local | 124,907.250 | 102.712076 | 128,294.83 | 105.034576 | 131,195.80 | 2,900.97 | 0.01 |
| Original Face: | | Base | 2,975,426.000 | 102.712076 | 128,294.83 | 105.034576 | 131,195.80 | 2,900.97 | 0.01 |
| 36202EDL0 | GNMA II POOL 003707 G2 05/20 FIXED 5 | | | | | 5.0 | 20 May 2020 | | |
| | | Local | 265,578.800 | 103.576392 | 275,076.94 | 105.472388 | 280,112.30 | 5,035.36 | 0.03 |
| Original Face: | | Base | 2,793,101.000 | 103.576392 | 275,076.94 | 105.472388 | 280,112.30 | 5,035.36 | 0.03 |
| 36202EEC9 | GNMA II POOL 003731 G2 07/20 FIXED 5 | | | | | 5.0 | 20 Jul 2020 | | |
| | | Local | 121,648.090 | 103.694287 | 126,142.12 | 105.692431 | 128,572.82 | 2,430.70 | 0.01 |
| Original Face: | | Base | 1,680,083.000 | 103.694287 | 126,142.12 | 105.692431 | 128,572.82 | 2,430.70 | 0.01 |
| 36202EJP5 | GNMA II POOL 003870 G2 07/21 FIXED 5 | | | | | 5.0 | 20 Jul 2021 | | |
| | | Local | 62,171.600 | 104.022431 | 64,672.41 | 105.153459 | 65,375.59 | 703.18 | 0.01 |
| Original Face: | | Base | 754,224.000 | 104.022431 | 64,672.41 | 105.153459 | 65,375.59 | 703.18 | 0.01 |
| 36202EK32 | GNMA II POOL 003914 G2 10/21 FIXED 5 | | | | | 5.0 | 20 Oct 2021 | | |
| | | Local | 23,876.300 | 103.414097 | 24,691.46 | 105.551775 | 25,201.86 | 510.40 | 0.00 |
| Original Face: | | Base | 300,000.000 | 103.414097 | 24,691.46 | 105.551775 | 25,201.86 | 510.40 | 0.00 |
| 36202EL31 | GNMA II POOL 003946 G2 02/22 FIXED 5 | | | | | 5.0 | 20 Feb 2022 | | |
| | | Local | 68,619.490 | 104.206181 | 71,505.75 | 105.730442 | 72,551.69 | 1,045.94 | 0.01 |
| Original Face: | | Base | 300,000.000 | 104.206181 | 71,505.75 | 105.730442 | 72,551.69 | 1,045.94 | 0.01 |
| 36202ELP2 | GNMA II POOL 003934 G2 01/22 FIXED 5 | | | | | 5.0 | 20 Jan 2022 | | |
| | | Local | 40,987.060 | 104.284743 | 42,743.25 | 105.742702 | 43,340.82 | 597.57 | 0.00 |
| Original Face: | | Base | 1,297,789.000 | 104.284743 | 42,743.25 | 105.742702 | 43,340.82 | 597.57 | 0.00 |
| 36202EM48 | GNMA II POOL 003979 G2 05/22 FIXED 5 | | | | | 5.0 | 20 May 2022 | | |
| | | Local | 39,052.560 | 104.287094 | 40,726.78 | 105.491578 | 41,197.16 | 470.38 | 0.00 |
| Original Face: | | Base | 1,048,917.000 | 104.287094 | 40,726.78 | 105.491578 | 41,197.16 | 470.38 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 36202EMT3 | GNMA II POOL 003970 G2 04/22 FIXED 5 | | | | | 5.0 | 20 Apr 2022 | | |
| | | Local | 72,612.550 | 104.255297 | 75,702.43 | 105.508430 | 76,612.36 | 909.93 | 0.01 |
| Original Face: | | Base | 438,038.000 | 104.255297 | 75,702.43 | 105.508430 | 76,612.36 | 909.93 | 0.01 |
| 36241LTJ5 | GNMA POOL 783253 GN 05/25 FIXED 4.5 | | | | | 4.5 | 15 May 2025 | | |
| | | Local | 3,055,912.220 | 104.351188 | 3,188,880.70 | 106.596032 | 3,257,481.17 | 68,600.47 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 104.351188 | 3,188,880.70 | 106.596032 | 3,257,481.17 | 68,600.47 | 0.32 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | | 4.0 | 16 Jul 2039 | | |
| | | Local | 1,808,132.600 | 106.444922 | 1,924,665.34 | 105.771260 | 1,912,484.63 | -12,180.71 | 0.19 |
| Original Face: | | Base | 17,600,000.000 | 106.444922 | 1,924,665.34 | 105.771260 | 1,912,484.63 | -12,180.71 | 0.19 |
| 38373V5B2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA | | | | | 4.5 | 16 Dec 2029 | | |
| | | Local | 420,773.350 | 101.002711 | 424,992.49 | 108.224680 | 455,380.61 | 30,388.12 | 0.05 |
| Original Face: | | Base | 16,300,000.000 | 101.002711 | 424,992.49 | 108.224680 | 455,380.61 | 30,388.12 | 0.05 |
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | | 4.0 | 20 May 2039 | | |
| | | Local | 5,483,489.500 | 106.398832 | 5,834,368.78 | 106.099040 | 5,817,929.72 | -16,439.06 | 0.58 |
| Original Face: | | Base | 50,000,000.000 | 106.398832 | 5,834,368.78 | 106.099040 | 5,817,929.72 | -16,439.06 | 0.58 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | | 0.826 | 20 Jun 2042 | | |
| | | Local | 3,131,267.170 | 100.147131 | 3,135,874.24 | 100.587600 | 3,149,666.50 | 13,792.26 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 100.147131 | 3,135,874.24 | 100.587600 | 3,149,666.50 | 13,792.26 | 0.31 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | | 2.0 | 16 May 2042 | | |
| | | Local | 27,032,833.430 | 102.731843 | 27,771,328.09 | 99.497520 | 26,896,998.85 | -874,329.24 | 2.68 |
| Original Face: | | Base | 41,570,000.000 | 102.731843 | 27,771,328.09 | 99.497520 | 26,896,998.85 | -874,329.24 | 2.68 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | | 0.7255 | 16 Jun 2037 | | |
| | | Local | 3,791,710.000 | 100.219320 | 3,800,025.97 | 100.122920 | 3,796,370.77 | -3,655.20 | 0.38 |
| Original Face: | | Base | 32,313,742.000 | 100.219320 | 3,800,025.97 | 100.122920 | 3,796,370.77 | -3,655.20 | 0.38 |
| 38376EVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB | | | | | 3.0 | 20 Apr 2037 | | |
| | | Local | 579,361.780 | 101.475386 | 587,909.60 | 100.859610 | 584,342.03 | -3,567.57 | 0.06 |
| Original Face: | | Base | 5,130,000.000 | 101.475386 | 587,909.60 | 100.859610 | 584,342.03 | -3,567.57 | 0.06 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | | 4.5 | 16 Aug 2039 | | |
| | | Local | 1,936,773.590 | 107.504652 | 2,082,121.71 | 108.697890 | 2,105,232.03 | 23,110.32 | 0.21 |
| Original Face: | | Base | 10,300,000.000 | 107.504652 | 2,082,121.71 | 108.697890 | 2,105,232.03 | 23,110.32 | 0.21 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38376KWC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD | | | | | 3.0 | 20 Oct 2038 | | |
| | | Local | 1,014,198.300 | 100.470338 | 1,018,968.46 | 101.960830 | 1,034,085.00 | 15,116.54 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 100.470338 | 1,018,968.46 | 101.960830 | 1,034,085.00 | 15,116.54 | 0.10 |
| 38376PN97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG | | | | | 4.0 | 20 Dec 2038 | | |
| | | Local | 1,311,623.800 | 103.977990 | 1,363,800.07 | 104.600500 | 1,371,965.05 | 8,164.98 | 0.14 |
| Original Face: | | Base | 5,000,000.000 | 103.977990 | 1,363,800.07 | 104.600500 | 1,371,965.05 | 8,164.98 | 0.14 |
| 38376TPK2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG | | | | | 3.0 | 16 Sep 2024 | | |
| | | Local | 1,404,453.040 | 101.750069 | 1,429,031.94 | 103.544240 | 1,454,230.23 | 25,198.29 | 0.14 |
| Original Face: | | Base | 8,000,000.000 | 101.750069 | 1,429,031.94 | 103.544240 | 1,454,230.23 | 25,198.29 | 0.14 |
| 38376XQY2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG | | | | | 3.5 | 20 Dec 2038 | | |
| | | Local | 2,483,055.300 | 104.359066 | 2,591,293.31 | 103.802330 | 2,577,469.26 | -13,824.05 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 104.359066 | 2,591,293.31 | 103.802330 | 2,577,469.26 | -13,824.05 | 0.26 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | | 4.0 | 20 Aug 2039 | | |
| | | Local | 1,275,608.670 | 106.475517 | 1,358,210.93 | 105.995900 | 1,352,092.89 | -6,118.04 | 0.13 |
| Original Face: | | Base | 7,350,000.000 | 106.475517 | 1,358,210.93 | 105.995900 | 1,352,092.89 | -6,118.04 | 0.13 |
| 38377JCU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH | | | | | 3.0 | 20 Oct 2037 | | |
| | | Local | 1,079,979.520 | 100.488592 | 1,085,256.21 | 101.939900 | 1,100,930.04 | 15,673.83 | 0.11 |
| Original Face: | | Base | 4,400,000.000 | 100.488592 | 1,085,256.21 | 101.939900 | 1,100,930.04 | 15,673.83 | 0.11 |
| 38377KA26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG | | | | | 2.0 | 16 Mar 2035 | | |
| | | Local | 3,563,784.280 | 101.031343 | 3,600,539.12 | 100.546700 | 3,583,267.49 | -17,271.63 | 0.36 |
| Original Face: | | Base | 10,000,000.000 | 101.031343 | 3,600,539.12 | 100.546700 | 3,583,267.49 | -17,271.63 | 0.36 |
| 38377MTJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA | | | | | 3.0 | 16 Sep 2037 | | |
| | | Local | 1,282,146.830 | 100.205185 | 1,284,777.60 | 102.226120 | 1,310,688.96 | 25,911.36 | 0.13 |
| Original Face: | | Base | 3,600,000.000 | 100.205185 | 1,284,777.60 | 102.226120 | 1,310,688.96 | 25,911.36 | 0.13 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.0 | 16 Sep 2039 | | |
| | | Local | 2,025,971.520 | 99.961055 | 2,025,182.50 | 102.920660 | 2,085,143.26 | 59,960.76 | 0.21 |
| Original Face: | | Base | 5,000,000.000 | 99.961055 | 2,025,182.50 | 102.920660 | 2,085,143.26 | 59,960.76 | 0.21 |
| 38377QTC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB | | | | | 3.5 | 16 Dec 2025 | | |
| | | Local | 867,570.190 | 101.979033 | 884,739.69 | 103.156420 | 894,954.35 | 10,214.66 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 101.979033 | 884,739.69 | 103.156420 | 894,954.35 | 10,214.66 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38377RET8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ | | | | | 3.0 | 20 Oct 2039 | | |
| | | Local | 3,824,383.500 | 99.766170 | 3,815,440.94 | 102.400310 | 3,916,180.56 | 100,739.62 | 0.39 |
| Original Face: | | Base | 10,000,000.000 | 99.766170 | 3,815,440.94 | 102.400310 | 3,916,180.56 | 100,739.62 | 0.39 |
| 38377REV3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA | | | | | 3.5 | 20 Oct 2039 | | |
| | | Local | 3,824,383.500 | 101.212840 | 3,870,767.15 | 104.528620 | 3,997,575.30 | 126,808.15 | 0.40 |
| Original Face: | | Base | 10,000,000.000 | 101.212840 | 3,870,767.15 | 104.528620 | 3,997,575.30 | 126,808.15 | 0.40 |
| 38377RUW3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM | | | | | 2.75 | 20 Mar 2038 | | |
| | | Local | 3,620,461.900 | 99.948298 | 3,618,590.06 | 100.998560 | 3,656,614.38 | 38,024.32 | 0.36 |
| Original Face: | | Base | 10,000,000.000 | 99.948298 | 3,618,590.06 | 100.998560 | 3,656,614.38 | 38,024.32 | 0.36 |
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | | 4.5 | 20 Feb 2026 | | |
| | | Local | 717,499.800 | 103.218989 | 740,596.04 | 109.005280 | 782,112.67 | 41,516.63 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 103.218989 | 740,596.04 | 109.005280 | 782,112.67 | 41,516.63 | 0.08 |
| 38377TGH8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA | | | | | 3.0 | 20 Apr 2040 | | |
| | | Local | 1,432,523.000 | 99.895571 | 1,431,027.03 | 102.875340 | 1,473,712.91 | 42,685.88 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 99.895571 | 1,431,027.03 | 102.875340 | 1,473,712.91 | 42,685.88 | 0.15 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.0 | 20 Sep 2040 | | |
| | | Local | 3,682,715.270 | 99.790692 | 3,675,007.04 | 102.009030 | 3,756,702.12 | 81,695.08 | 0.37 |
| Original Face: | | Base | 10,815,142.000 | 99.790692 | 3,675,007.04 | 102.009030 | 3,756,702.12 | 81,695.08 | 0.37 |
| 38377UJH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA | | | | | 3.0 | 16 Dec 2025 | | |
| | | Local | 987,071.810 | 102.090321 | 1,007,704.78 | 102.896010 | 1,015,657.51 | 7,952.73 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 102.090321 | 1,007,704.78 | 102.896010 | 1,015,657.51 | 7,952.73 | 0.10 |
| 38377UKT4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE | | | | | 2.5 | 16 Dec 2025 | | |
| | | Local | 1,974,143.630 | 100.718057 | 1,988,319.11 | 102.054900 | 2,014,710.31 | 26,391.20 | 0.20 |
| Original Face: | | Base | 10,000,000.000 | 100.718057 | 1,988,319.11 | 102.054900 | 2,014,710.31 | 26,391.20 | 0.20 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | | 4.0 | 20 Aug 2039 | | |
| | | Local | 1,340,488.910 | 102.779207 | 1,377,743.87 | 104.888800 | 1,406,022.73 | 28,278.86 | 0.14 |
| Original Face: | | Base | 5,648,629.000 | 102.779207 | 1,377,743.87 | 104.888800 | 1,406,022.73 | 28,278.86 | 0.14 |
| 38377WL77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB | | | | | 2.0 | 20 Jan 2039 | | |
| | | Local | 6,536,421.900 | 101.337326 | 6,623,835.15 | 100.449170 | 6,565,781.55 | -58,053.60 | 0.65 |
| Original Face: | | Base | 30,000,000.000 | 101.337326 | 6,623,835.15 | 100.449170 | 6,565,781.55 | -58,053.60 | 0.65 |

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# Issue has not been redenominated but Local is converted

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | | 0.726 | 20 Nov 2042 | | |
| | | Local | 18,040,201.780 | 100.000000 | 18,040,201.78 | 99.947280 | 18,030,690.99 | -9,510.79 | 1.80 |
| Original Face: | | Base | 25,333,333.000 | 100.000000 | 18,040,201.78 | 99.947280 | 18,030,690.99 | -9,510.79 | 1.80 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | | 0.7755 | 16 Nov 2041 | | |
| | | Local | 5,198,954.100 | 100.165194 | 5,207,542.44 | 100.346010 | 5,216,943.00 | 9,400.56 | 0.52 |
| Original Face: | | Base | 10,000,000.000 | 100.165194 | 5,207,542.44 | 100.346010 | 5,216,943.00 | 9,400.56 | 0.52 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | | 3.5 | 20 Jun 2041 | | |
| | | Local | 3,147,608.850 | 105.197747 | 3,311,213.60 | 104.948080 | 3,303,355.05 | -7,858.55 | 0.33 |
| Original Face: | | Base | 10,359,452.000 | 105.197747 | 3,311,213.60 | 104.948080 | 3,303,355.05 | -7,858.55 | 0.33 |
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | | 0.7755 | 16 Dec 2041 | | |
| | | Local | 8,185,617.340 | 100.165256 | 8,199,144.56 | 100.331390 | 8,212,743.66 | 13,599.10 | 0.82 |
| Original Face: | | Base | 12,911,372.000 | 100.165256 | 8,199,144.56 | 100.331390 | 8,212,743.66 | 13,599.10 | 0.82 |
| 38378BWG0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A | | | | | 1.8 | 16 Apr 2039 | | |
| | | Local | 16,053,174.910 | 101.478195 | 16,290,472.06 | 99.552530 | 15,981,341.77 | -309,130.29 | 1.59 |
| Original Face: | | Base | 20,000,000.000 | 101.478195 | 16,290,472.06 | 99.552530 | 15,981,341.77 | -309,130.29 | 1.59 |
| 38378CRA7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML | | | | | 3.0 | 20 Feb 2038 | | |
| | | Local | 5,055,352.000 | 104.551961 | 5,285,469.67 | 101.887410 | 5,150,767.22 | -134,702.45 | 0.51 |
| Original Face: | | Base | 10,000,000.000 | 104.551961 | 5,285,469.67 | 101.887410 | 5,150,767.22 | -134,702.45 | 0.51 |
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | | 1.5 | 20 Sep 2040 | | |
| | | Local | 15,408,168.500 | 101.142368 | 15,584,186.43 | 100.026000 | 15,412,174.62 | -172,011.81 | 1.54 |
| Original Face: | | Base | 25,000,000.000 | 101.142368 | 15,584,186.43 | 100.026000 | 15,412,174.62 | -172,011.81 | 1.54 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | | 1.75 | 16 Mar 2041 | | |
| | | Local | 6,401,210.500 | 100.205288 | 6,414,351.42 | 97.563510 | 6,245,245.65 | -169,105.77 | 0.62 |
| Original Face: | | Base | 10,000,000.000 | 100.205288 | 6,414,351.42 | 97.563510 | 6,245,245.65 | -169,105.77 | 0.62 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.0 | 16 Mar 2041 | | |
| | | Local | 6,401,210.500 | 100.983223 | 6,464,148.70 | 99.570990 | 6,373,748.67 | -90,400.03 | 0.64 |
| Original Face: | | Base | 10,000,000.000 | 100.983223 | 6,464,148.70 | 99.570990 | 6,373,748.67 | -90,400.03 | 0.64 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | | 2.0 | 20 Jan 2042 | | |
| | | Local | 9,891,867.660 | 102.089158 | 10,098,524.39 | 101.449490 | 10,035,249.29 | -63,275.10 | 1.00 |
| Original Face: | | Base | 18,249,312.000 | 102.089158 | 10,098,524.39 | 101.449490 | 10,035,249.29 | -63,275.10 | 1.00 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | | 1.5 | 20 Oct 2042 | | |
| | | Local | 7,185,335.200 | 100.000000 | 7,185,335.18 | 97.303370 | 6,991,573.30 | -193,761.88 | 0.70 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 7,185,335.18 | 97.303370 | 6,991,573.30 | -193,761.88 | 0.70 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | | 2.0 | 20 Oct 2042 | | |
| | | Local | 7,185,335.200 | 101.868351 | 7,319,582.45 | 98.310840 | 7,063,963.39 | -255,619.06 | 0.70 |
| Original Face: | | Base | 10,000,000.000 | 101.868351 | 7,319,582.45 | 98.310840 | 7,063,963.39 | -255,619.06 | 0.70 |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | | 2.0 | 16 Oct 2042 | | |
| | | Local | 6,877,831.820 | 102.038123 | 7,018,010.46 | 99.349350 | 6,833,081.21 | -184,929.25 | 0.68 |
| Original Face: | | Base | 10,000,000.000 | 102.038123 | 7,018,010.46 | 99.349350 | 6,833,081.21 | -184,929.25 | 0.68 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.5 | 16 May 2042 | | |
| | | Local | 8,988,495.200 | 98.673257 | 8,869,240.96 | 98.530820 | 8,856,438.03 | -12,802.93 | 0.88 |
| Original Face: | | Base | 10,000,000.000 | 98.673257 | 8,869,240.96 | 98.530820 | 8,856,438.03 | -12,802.93 | 0.88 |
| 38378X2R1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A | | | | | 2.5 | 16 Dec 2044 | | |
| | | Local | 2,946,705.870 | 101.592089 | 2,993,620.06 | 101.686390 | 2,996,398.82 | 2,778.76 | 0.30 |
| Original Face: | | Base | 3,000,000.000 | 101.592089 | 2,993,620.06 | 101.686390 | 2,996,398.82 | 2,778.76 | 0.30 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.0 | 16 Jul 2050 | | |
| | | Local | 831,912.670 | 101.486820 | 844,281.71 | 102.984320 | 856,739.61 | 12,457.90 | 0.09 |
| Original Face: | | Base | 1,000,000.000 | 101.486820 | 844,281.71 | 102.984320 | 856,739.61 | 12,457.90 | 0.09 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028 | 16 Aug 2052 | | |
| | | Local | 1,674,508.520 | 100.824970 | 1,688,322.72 | 103.265800 | 1,729,194.62 | 40,871.90 | 0.17 |
| Original Face: | | Base | 2,000,000.000 | 100.824970 | 1,688,322.72 | 103.265800 | 1,729,194.62 | 40,871.90 | 0.17 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.85 | 16 Feb 2049 | | |
| | | Local | 903,914.900 | 100.943870 | 912,446.68 | 102.313810 | 924,829.77 | 12,383.09 | 0.09 |
| Original Face: | | Base | 1,000,000.000 | 100.943870 | 912,446.68 | 102.313810 | 924,829.77 | 12,383.09 | 0.09 |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | | 2.6 | 16 Dec 2049 | | |
| | | Local | 5,985,000.000 | 100.894727 | 6,038,549.41 | 101.666990 | 6,084,769.35 | 46,219.94 | 0.61 |
| Original Face: | | Base | 5,985,000.000 | 100.894727 | 6,038,549.41 | 101.666990 | 6,084,769.35 | 46,219.94 | 0.61 |
| 465138QP3 | AID ISRAEL US GOVT GUAR 02/18 0.00000 | | | | | | 15 Feb 2018 | | |
| | | Local | 12,679,000.000 | 98.057408 | 12,432,698.81 | 98.290200 | 12,462,214.46 | 29,515.65 | 1.24 |
| | | Base | | 98.057408 | 12,432,698.81 | 98.290200 | 12,462,214.46 | 29,515.65 | 1.24 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 465139GA5 | AID ISRAEL US GOVT GUAR 02/18 0.00000 | | | | | | 15 Feb 2018 | | |
| | | Local | 15,151,000.000 | 97.928981 | 14,837,219.90 | 98.292800 | 14,892,342.13 | 55,122.23 | 1.48 |
| | | Base | | 97.928981 | 14,837,219.90 | 98.292800 | 14,892,342.13 | 55,122.23 | 1.48 |
| 62889CAA7 | NCUA GUARANTEED NOTES NGN 2011 R2 1A | | | | | 1.0201 | 06 Feb 2020 | | |
| | | Local | 2,022,371.210 | 96.163732 | 1,944,787.64 | 99.739140 | 2,017,095.65 | 72,308.01 | 0.20 |
| Original Face: | | Base | 4,000,000.000 | 96.163732 | 1,944,787.64 | 99.739140 | 2,017,095.65 | 72,308.01 | 0.20 |
| 62889KAD3 | NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3 | | | | | 3.0 | 12 Jun 2019 | | |
| | | Local | 4,700,000.000 | 105.458000 | 4,956,526.00 | 105.545000 | 4,960,615.00 | 4,089.00 | 0.49 |
| | | Base | | 105.458000 | 4,956,526.00 | 105.545000 | 4,960,615.00 | 4,089.00 | 0.49 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | | 5.32 | 01 Apr 2027 | | |
| | | Local | 8,740,901.470 | 111.291034 | 9,727,839.61 | 111.400390 | 9,737,398.33 | 9,558.72 | 0.97 |
| Original Face: | | Base | 28,600,000.000 | 111.291034 | 9,727,839.61 | 111.400390 | 9,737,398.33 | 9,558.72 | 0.97 |
| 83164LK83 | SBA POOL 509319 SBA 12/18 VARIABLE | | | | | 3.325 | 25 Dec 2018 | | |
| | | Local | 731,252.740 | 103.071299 | 753,711.70 | 102.187812 | 747,251.18 | -6,460.52 | 0.07 |
| Original Face: | | Base | 2,152,855.000 | 103.071299 | 753,711.70 | 102.187812 | 747,251.18 | -6,460.52 | 0.07 |
| 83164LLC3 | SBA POOL 509323 SBA 09/22 VARIABLE | | | | | 3.075 | 25 Sep 2022 | | |
| | | Local | 1,009,082.210 | 105.384264 | 1,063,413.86 | 104.188101 | 1,051,343.59 | -12,070.27 | 0.10 |
| Original Face: | | Base | 2,348,960.000 | 105.384264 | 1,063,413.86 | 104.188101 | 1,051,343.59 | -12,070.27 | 0.10 |
| 83164LLM1 | SBA POOL 509332 SBA 08/24 VARIABLE | | | | | 2.825 | 25 Aug 2024 | | |
| | | Local | 2,298,260.660 | 105.879352 | 2,433,383.50 | 104.829920 | 2,409,264.81 | -24,118.69 | 0.24 |
| Original Face: | | Base | 4,240,960.000 | 105.879352 | 2,433,383.50 | 104.829920 | 2,409,264.81 | -24,118.69 | 0.24 |
| 83164LLS8 | SBA POOL 509337 SBA 02/24 VARIABLE | | | | | 3.075 | 25 Feb 2024 | | |
| | | Local | 3,036,716.500 | 106.401168 | 3,231,101.84 | 105.315676 | 3,198,138.51 | -32,963.33 | 0.32 |
| Original Face: | | Base | 6,113,646.000 | 106.401168 | 3,231,101.84 | 105.315676 | 3,198,138.51 | -32,963.33 | 0.32 |
| 83164LLT6 | SBA POOL 509338 SBA 07/24 VARIABLE | | | | | 4.325 | 25 Jul 2024 | | |
| | | Local | 2,491,729.550 | 110.297360 | 2,748,311.91 | 108.347128 | 2,699,717.40 | -48,594.51 | 0.27 |
| Original Face: | | Base | 4,650,545.000 | 110.297360 | 2,748,311.91 | 108.347128 | 2,699,717.40 | -48,594.51 | 0.27 |
| 83165ABF0 | SBA POOL 521638 SBA 08/19 VARIABLE | | | | | 4.532 | 25 Aug 2019 | | |
| | | Local | 857,479.690 | 104.907380 | 899,559.48 | 103.897647 | 890,901.22 | -8,658.26 | 0.09 |
| Original Face: | | Base | 5,080,000.000 | 104.907380 | 899,559.48 | 103.897647 | 890,901.22 | -8,658.26 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 83165ALC6 | SBA POOL 521923 SBA 11/24 VARIABLE | | | | | 4.426 | 25 Nov 2024 | | |
| | | 7,956,677.450 | Local | 111.058463 | 8,836,563.72 | 109.822053 | 8,738,186.53 | -98,377.19 | 0.87 |
| | Original Face: | 12,180,140.000 | Base | 111.058463 | 8,836,563.72 | 109.822053 | 8,738,186.53 | -98,377.19 | 0.87 |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 VARIABLE | | | | | 4.299 | 25 Jan 2025 | | |
| | | 7,232,810.240 | Local | 110.636705 | 8,002,142.96 | 108.787693 | 7,868,407.40 | -133,735.56 | 0.78 |
| | Original Face: | 10,243,765.000 | Base | 110.636705 | 8,002,142.96 | 108.787693 | 7,868,407.40 | -133,735.56 | 0.78 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.01 | 04 Feb 2016 | | |
| | | 10,000,000.000 | Local | 99.998333 | 9,999,833.33 | 99.998333 | 9,999,833.33 | 0.00 | 1.00 |
| | | | Base | 99.998333 | 9,999,833.33 | 99.998333 | 9,999,833.33 | 0.00 | 1.00 |
| 912796FZ7 | TREASURY BILL 03/16 0.00000 | | | | | 0.01 | 03 Mar 2016 | | |
| | | 20,000,000.000 | Local | 99.978042 | 19,995,608.34 | 99.979800 | 19,995,960.00 | 351.66 | 1.99 |
| | | | Base | 99.978042 | 19,995,608.34 | 99.979800 | 19,995,960.00 | 351.66 | 1.99 |
| 912796HQ5 | TREASURY BILL 11/16 0.00000 | | | | | 0.01 | 10 Nov 2016 | | |
| | | 20,000,000.000 | Local | 99.630528 | 19,926,105.59 | 99.696200 | 19,939,240.00 | 13,134.41 | 1.99 |
| | | | Base | 99.630528 | 19,926,105.59 | 99.696200 | 19,939,240.00 | 13,134.41 | 1.99 |
| 912828B82 | US TREASURY N/B 02/16 0.25 | | | | | 0.25 | 29 Feb 2016 | | |
| | | 20,000,000.000 | Local | 100.002778 | 20,000,555.56 | 99.986300 | 19,997,260.00 | -3,295.56 | 1.99 |
| | | | Base | 100.002778 | 20,000,555.56 | 99.986300 | 19,997,260.00 | -3,295.56 | 1.99 |
| 912828EW6 | US TREASURY N/B 02/16 4.5 | | | | | 4.5 | 15 Feb 2016 | | |
| | | 45,000,000.000 | Local | 100.163245 | 45,073,460.17 | 100.160000 | 45,072,000.00 | -1,460.17 | 4.49 |
| | | | Base | 100.163245 | 45,073,460.17 | 100.160000 | 45,072,000.00 | -1,460.17 | 4.49 |
| 912828F70 | US TREASURY FRN 10/16 VAR | | | | | 0.3582353 | 31 Oct 2016 | | |
| | | 20,000,000.000 | Local | 99.979544 | 19,995,908.72 | 99.995400 | 19,999,080.00 | 3,171.28 | 1.99 |
| | | | Base | 99.979544 | 19,995,908.72 | 99.995400 | 19,999,080.00 | 3,171.28 | 1.99 |
| 912828H60 | US TREASURY FRN 01/17 VAR | | | | | 0.3892353 | 31 Jan 2017 | | |
| | | 20,000,000.000 | Local | 99.998987 | 19,999,797.35 | 100.008400 | 20,001,680.00 | 1,882.65 | 1.99 |
| | | | Base | 99.998987 | 19,999,797.35 | 100.008400 | 20,001,680.00 | 1,882.65 | 1.99 |
| 912828K41 | US TREASURY FRN 04/17 VAR | | | | | 0.3792353 | 30 Apr 2017 | | |
| | | 40,000,000.000 | Local | 100.000945 | 40,000,377.95 | 99.962600 | 39,985,040.00 | -15,337.95 | 3.99 |
| | | | Base | 100.000945 | 40,000,377.95 | 99.962600 | 39,985,040.00 | -15,337.95 | 3.99 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828K66 | US TREASURY N/B 04/17 0.5 | | | | | 0.5 | 30 Apr 2017 | | |
| | | 15,000,000.000 | Local | 100.012360 | 15,001,853.97 | 99.765600 | 14,964,840.00 | -37,013.97 | 1.49 |
| | | | Base | 100.012360 | 15,001,853.97 | 99.765600 | 14,964,840.00 | -37,013.97 | 1.49 |
| 912828KR0 | US TREASURY N/B 04/16 2.625 | | | | | 2.625 | 30 Apr 2016 | | |
| | | 20,000,000.000 | Local | 100.568606 | 20,113,721.29 | 100.522400 | 20,104,480.00 | -9,241.29 | 2.00 |
| | | | Base | 100.568606 | 20,113,721.29 | 100.522400 | 20,104,480.00 | -9,241.29 | 2.00 |
| 912828KT6 | US TREASURY N/B 03/16 2.375 | | | | | 2.375 | 31 Mar 2016 | | |
| | | 20,000,000.000 | Local | 100.334127 | 20,066,825.37 | 100.309500 | 20,061,900.00 | -4,925.37 | 2.00 |
| | | | Base | 100.334127 | 20,066,825.37 | 100.309500 | 20,061,900.00 | -4,925.37 | 2.00 |
| 912828KZ2 | US TREASURY N/B 06/16 3.25 | | | | | 3.25 | 30 Jun 2016 | | |
| | | 20,000,000.000 | Local | 101.180936 | 20,236,187.18 | 101.135800 | 20,227,160.00 | -9,027.18 | 2.02 |
| | | | Base | 101.180936 | 20,236,187.18 | 101.135800 | 20,227,160.00 | -9,027.18 | 2.02 |
| 912828M23 | US TREASURY FRN 10/17 VAR | | | | | 0.4732353 | 31 Oct 2017 | | |
| | | 19,000,000.000 | Local | 99.872984 | 18,975,866.99 | 99.965700 | 18,993,483.00 | 17,616.01 | 1.89 |
| | | | Base | 99.872984 | 18,975,866.99 | 99.965700 | 18,993,483.00 | 17,616.01 | 1.89 |
| 912828PS3 | US TREASURY N/B 01/16 2 | | | | | 2.0 | 31 Jan 2016 | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.99 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.99 |
| 912828QF0 | US TREASURY N/B 04/16 2 | | | | | 2.0 | 30 Apr 2016 | | |
| | | 20,000,000.000 | Local | 100.410383 | 20,082,076.64 | 100.375000 | 20,075,000.00 | -7,076.64 | 2.00 |
| | | | Base | 100.410383 | 20,082,076.64 | 100.375000 | 20,075,000.00 | -7,076.64 | 2.00 |
| 912828QJ2 | US TREASURY N/B 02/16 2.125 | | | | | 2.125 | 29 Feb 2016 | | |
| | | 20,000,000.000 | Local | 100.133531 | 20,026,706.20 | 100.121100 | 20,024,220.00 | -2,486.20 | 2.00 |
| | | | Base | 100.133531 | 20,026,706.20 | 100.121100 | 20,024,220.00 | -2,486.20 | 2.00 |
| 912828UZ1 | US TREASURY N/B 04/18 0.625 | | | | | 0.625 | 30 Apr 2018 | | |
| | | 5,000,000.000 | Local | 99.439605 | 4,971,980.23 | 99.460900 | 4,973,045.00 | 1,064.77 | 0.50 |
| | | | Base | 99.439605 | 4,971,980.23 | 99.460900 | 4,973,045.00 | 1,064.77 | 0.50 |
| 912828WK2 | UNITED STATES TREAS NTS 01/16 VAR | | | | | 0.3502353 | 31 Jan 2016 | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.01 | 100.000000 | 20,000,000.00 | -0.01 | 1.99 |
| | | | Base | 100.000000 | 20,000,000.01 | 100.000000 | 20,000,000.00 | -0.01 | 1.99 |

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# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 686,379,234.440 | Local | | 693,580,208.50 | | 691,644,882.56 | -1,935,325.94 | 68.95 |
| | Original Face: | 690,292,595.000 | Base | | 693,580,208.50 | | 691,644,882.56 | -1,935,325.94 | 68.95 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 686,379,234.440 | Base | | 693,580,208.50 | | 691,644,882.56 | -1,935,325.94 | 68.95 |
| | Original Face: | 690,292,595.000 | | | | | | | |

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Books Closed

Prepared by State Street

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 997,914,326.670 | Base | 1,004,968,277.95 | | 1,003,022,472.70 | -1,945,805.25 | 100.00 |
| Original Face: | | 690,292,595.000 | | | | | | |

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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 | -5,269,896.370 | 1.000000 | -5,269,896.37 | 1.000000 | -5,269,896.37 | 0.00 | 0.32 |
| | | Base | | 1.000000 | -5,269,896.37 | 1.000000 | -5,269,896.37 | 0.00 | 0.32 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -5,269,896.370 | | -5,269,896.37 | | -5,269,896.37 | 0.00 | 0.32 |
| | | Base | | | -5,269,896.37 | | -5,269,896.37 | 0.00 | 0.32 |
| **CASH Total** | | | | | | | | | |
| | | Base | -5,269,896.370 | | -5,269,896.37 | | -5,269,896.37 | 0.00 | 0.32 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 02665JD72 | AMERICAN HONDA FINAN | | | | | 0.5 | 07 Apr 2016 | | |
| | | Local | 25,000,000.000 | 99.908333 | 24,977,083.34 | 99.908333 | 24,977,083.34 | 0.00 | 1.50 |
| | | Base | | 99.908333 | 24,977,083.34 | 99.908333 | 24,977,083.34 | 0.00 | 1.50 |
| 06538MKG3 | BNK OF TKYO-MTBSHI L | | | | | 0.4 | 01 Feb 2016 | | |
| | | Local | 40,000,000.000 | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 2.40 |
| | | Base | | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 2.40 |
| 07644AG57 | BEDFORD ROW FDG CORP | | | | | 0.86 | 05 Jul 2016 | | |
| | | Local | 20,000,000.000 | 99.629722 | 19,925,944.44 | 99.650644 | 19,930,128.80 | 4,184.36 | 1.20 |
| | | Base | | 99.629722 | 19,925,944.44 | 99.650644 | 19,930,128.80 | 4,184.36 | 1.20 |
| 13606JP29 | CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH | | | | | 0.6862 | 02 Jun 2017 | | |
| | | Local | 30,000,000.000 | 99.973278 | 29,991,983.54 | 99.774500 | 29,932,350.00 | -59,633.54 | 1.80 |
| | | Base | | 99.973278 | 29,991,983.54 | 99.774500 | 29,932,350.00 | -59,633.54 | 1.80 |
| 16677JB39 | CHEVRON CORP | | | | | 0.205 | 03 Feb 2016 | | |
| | | Local | 10,000,000.000 | 99.998861 | 9,999,886.11 | 99.998861 | 9,999,886.11 | 0.00 | 0.60 |
| | | Base | | 99.998861 | 9,999,886.11 | 99.998861 | 9,999,886.11 | 0.00 | 0.60 |

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**Base Currency: USD - US DOLLAR**

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|---|---|---|---|---|---|---|---|---|---|
| 22534HDQ1 | CREDIT AGRICOLE | | | | | 0.86 | 18 Jul 2016 | | |
| | | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 99.998503 | 29,999,550.90 | -449.10 | 1.80 |
| | | | Base | 100.000000 | 30,000,000.00 | 99.998503 | 29,999,550.90 | -449.10 | 1.80 |
| 2284K0FD2 | CROWN POINT CAP CO. | | | | | 0.83 | 13 Jun 2016 | | |
| | | 30,000,000.000 | Local | 99.693361 | 29,908,008.33 | 99.693361 | 29,908,008.33 | 0.00 | 1.80 |
| | | | Base | 99.693361 | 29,908,008.33 | 99.693361 | 29,908,008.33 | 0.00 | 1.80 |
| 38346LCP9 | GOTHAM FDG CORP | | | | | 0.5 | 23 Mar 2016 | | |
| | | 25,000,000.000 | Local | 99.929167 | 24,982,291.66 | 99.929167 | 24,982,291.66 | 0.00 | 1.50 |
| | | | Base | 99.929167 | 24,982,291.66 | 99.929167 | 24,982,291.66 | 0.00 | 1.50 |
| 41068KB15 | HANNOVER FDG CO. LLC | | | | | 0.5 | 01 Feb 2016 | | |
| | | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 1.80 |
| | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 1.80 |
| 45779PC71 | INSTITUTIONAL SECURED | | | | | 0.58 | 07 Mar 2016 | | |
| | | 15,000,000.000 | Local | 99.943611 | 14,991,541.67 | 99.943611 | 14,991,541.67 | 0.00 | 0.90 |
| | | | Base | 99.943611 | 14,991,541.67 | 99.943611 | 14,991,541.67 | 0.00 | 0.90 |
| 45779PCM8 | INSTITUTIONAL SECURED | | | | | 0.62 | 21 Mar 2016 | | |
| | | 20,000,000.000 | Local | 99.915611 | 19,983,122.22 | 99.915611 | 19,983,122.22 | 0.00 | 1.20 |
| | | | Base | 99.915611 | 19,983,122.22 | 99.915611 | 19,983,122.22 | 0.00 | 1.20 |
| 53127TEK5 | LIBERTY FUNDING LLC | | | | | 0.68 | 19 May 2016 | | |
| | | 30,000,000.000 | Local | 99.796000 | 29,938,800.00 | 99.796000 | 29,938,800.00 | 0.00 | 1.80 |
| | | | Base | 99.796000 | 29,938,800.00 | 99.796000 | 29,938,800.00 | 0.00 | 1.80 |
| 60689FGJ1 | MIZUHO BANK LTD | | | | | 0.835 | 18 Jul 2016 | | |
| | | 30,000,000.000 | Local | 99.610333 | 29,883,100.00 | 99.610333 | 29,883,100.00 | 0.00 | 1.79 |
| | | | Base | 99.610333 | 29,883,100.00 | 99.610333 | 29,883,100.00 | 0.00 | 1.79 |
| 71708ECP8 | PFIZER INC | | | | | 0.43 | 23 Mar 2016 | | |
| | | 24,500,000.000 | Local | 99.939083 | 24,485,075.41 | 99.939083 | 24,485,075.41 | 0.00 | 1.47 |
| | | | Base | 99.939083 | 24,485,075.41 | 99.939083 | 24,485,075.41 | 0.00 | 1.47 |
| 78009NHT6 | ROYAL BK OF CANADA | | | | | 0.7116 | 14 Aug 2017 | | |
| | | 13,057,966.000 | Local | 100.000000 | 13,057,966.00 | 99.590000 | 13,004,428.34 | -53,537.66 | 0.78 |
| | | | Base | 100.000000 | 13,057,966.00 | 99.590000 | 13,004,428.34 | -53,537.66 | 0.78 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 82124LB35 | SHEFFIELD RECEIVABLE | | | | | 0.5 | 03 Feb 2016 | | |
| | | 30,000,000.000 | Local | 99.997222 | 29,999,166.67 | 99.997222 | 29,999,166.67 | 0.00 | 1.80 |
| | | | Base | 99.997222 | 29,999,166.67 | 99.997222 | 29,999,166.67 | 0.00 | 1.80 |
| 86958DN57 | SVENSKA HANDLSBNKN A | | | | | 0.805 | 15 Jul 2016 | | |
| | | 30,000,000.000 | Local | 100.006800 | 30,002,040.05 | 100.006800 | 30,002,040.05 | 0.00 | 1.80 |
| | | | Base | 100.006800 | 30,002,040.05 | 100.006800 | 30,002,040.05 | 0.00 | 1.80 |
| 88602TFL2 | THUNDER BAY FNDNG LLC | | | | | 0.77 | 20 Jun 2016 | | |
| | | 25,000,000.000 | Local | 99.700556 | 24,925,138.89 | 99.700556 | 24,925,138.89 | 0.00 | 1.50 |
| | | | Base | 99.700556 | 24,925,138.89 | 99.700556 | 24,925,138.89 | 0.00 | 1.50 |
| 912796HE2 | TREASURY BILL 09/16 0.00000 | | | | | 0.328 | 15 Sep 2016 | | |
| | | 10,000,000.000 | Local | 99.793178 | 9,979,317.78 | 99.730200 | 9,973,020.00 | -6,297.78 | 0.60 |
| | | | Base | 99.793178 | 9,979,317.78 | 99.730200 | 9,973,020.00 | -6,297.78 | 0.60 |
| 912796HF9 | TREASURY BILL 03/16 0.00000 | | | | | 0.2705 | 10 Mar 2016 | | |
| | | 20,000,000.000 | Local | 99.972476 | 19,994,495.28 | 99.974400 | 19,994,880.00 | 384.72 | 1.20 |
| | | | Base | 99.972476 | 19,994,495.28 | 99.974400 | 19,994,880.00 | 384.72 | 1.20 |
| 912796HN2 | TREASURY BILL 05/16 0.00000 | | | | | 0.266 | 05 May 2016 | | |
| | | 20,000,000.000 | Local | 99.930544 | 19,986,108.89 | 99.912000 | 19,982,400.00 | -3,708.89 | 1.20 |
| | | | Base | 99.930544 | 19,986,108.89 | 99.912000 | 19,982,400.00 | -3,708.89 | 1.20 |
| 912796HR3 | TREASURY BILL 05/16 0.00000 | | | | | 0.303 | 12 May 2016 | | |
| | | 10,000,000.000 | Local | 99.914992 | 9,991,499.17 | 99.908200 | 9,990,820.00 | -679.17 | 0.60 |
| | | | Base | 99.914992 | 9,991,499.17 | 99.908200 | 9,990,820.00 | -679.17 | 0.60 |
| 94988EGD4 | WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH | | | | | 0.566 | 03 May 2016 | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.20 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.20 |
| 978UHA002 | SUN TRUST ROBINSON REPO | | | | | 0.35 | 01 Feb 2016 | | |
| | | 125,000,000.000 | Local | 100.000000 | 125,000,000.00 | 100.000000 | 125,000,000.00 | 0.00 | 7.50 |
| | | | Base | 100.000000 | 125,000,000.00 | 100.000000 | 125,000,000.00 | 0.00 | 7.50 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.48 | 01 Feb 2016 | | |
| | | 274,206,262.570 | Local | 100.000000 | 274,206,262.57 | 100.000000 | 274,206,262.57 | 0.00 | 16.46 |
| | | | Base | 100.000000 | 274,206,262.57 | 100.000000 | 274,206,262.57 | 0.00 | 16.46 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 936,764,228.570 | | 936,208,832.02 | | 936,089,094.96 | -119,737.06 | 56.20 |
| | | Base | | | 936,208,832.02 | | 936,089,094.96 | -119,737.06 | 56.20 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 936,764,228.570 | | 936,208,832.02 | | 936,089,094.96 | -119,737.06 | 56.20 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RBS0 | AT+T INC SR UNSECURED 02/16 VAR | | | | | 0.7411 | 12 Feb 2016 | | |
| | | Local | 5,677,376.000 | 100.000000 | 5,677,376.00 | 99.993600 | 5,677,012.65 | -363.35 | 0.34 |
| | | Base | | 100.000000 | 5,677,376.00 | 99.993600 | 5,677,012.65 | -363.35 | 0.34 |
| 037833AP5 | APPLE INC SR UNSECURED 05/19 VAR | | | | | 0.6366 | 06 May 2019 | | |
| | | Local | 5,000,000.000 | 100.365483 | 5,018,274.15 | 99.454800 | 4,972,740.00 | -45,534.15 | 0.30 |
| | | Base | | 100.365483 | 5,018,274.15 | 99.454800 | 4,972,740.00 | -45,534.15 | 0.30 |
| 06741UQ31 | BARCLAYS BANK PLC SR UNSECURED 10/17 VAR | | | | | 1.0 | 30 Oct 2017 | | |
| | | Local | 14,000,000.000 | 99.891074 | 13,984,750.34 | 100.310000 | 14,043,400.00 | 58,649.66 | 0.84 |
| | | Base | | 99.891074 | 13,984,750.34 | 100.310000 | 14,043,400.00 | 58,649.66 | 0.84 |
| 084670BB3 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2 | | | | | 2.2 | 15 Aug 2016 | | |
| | | Local | 4,541,901.000 | 99.981907 | 4,541,079.24 | 100.827900 | 4,579,503.40 | 38,424.16 | 0.27 |
| | | Base | | 99.981907 | 4,541,079.24 | 100.827900 | 4,579,503.40 | 38,424.16 | 0.27 |
| 084670BH0 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55 | | | | | 1.55 | 09 Feb 2018 | | |
| | | Local | 2,838,688.000 | 100.000000 | 2,838,688.00 | 100.704700 | 2,858,692.23 | 20,004.23 | 0.17 |
| | | Base | | 100.000000 | 2,838,688.00 | 100.704700 | 2,858,692.23 | 20,004.23 | 0.17 |
| 09247XAC5 | BLACKROCK INC SR UNSECURED 09/17 6.25 | | | | | 6.25 | 15 Sep 2017 | | |
| | | Local | 3,747,068.000 | 108.119440 | 4,051,308.92 | 107.915000 | 4,043,648.43 | -7,660.49 | 0.24 |
| | | Base | | 108.119440 | 4,051,308.92 | 107.915000 | 4,043,648.43 | -7,660.49 | 0.24 |
| 10138MAG0 | BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5 | | | | | 5.5 | 01 Apr 2016 | | |
| | | Local | 897,025.000 | 100.617358 | 902,562.86 | 100.824100 | 904,417.38 | 1,854.52 | 0.05 |
| | | Base | | 100.617358 | 902,562.86 | 100.824100 | 904,417.38 | 1,854.52 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 10513KAC8 | BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR | | | | | 0.6776 | 23 May 2017 | | |
| | | Local | 10,948,820.000 | 99.549128 | 10,899,454.86 | 99.446700 | 10,888,240.18 | -11,214.68 | 0.65 |
| | | Base | | 99.549128 | 10,899,454.86 | 99.446700 | 10,888,240.18 | -11,214.68 | 0.65 |
| 12592YAC8 | CNH EQUIPMENT TRUST CNH 2015 B A2B | | | | | 0.7155 | 15 Aug 2018 | | |
| | | Local | 5,295,705.950 | 100.000000 | 5,295,705.95 | 99.907720 | 5,290,819.07 | -4,886.88 | 0.32 |
| Original Face: | | Base | 5,500,000.000 | 100.000000 | 5,295,705.95 | 99.907720 | 5,290,819.07 | -4,886.88 | 0.32 |
| 12623MAD5 | CNH EQUIPMENT TRUST CNH 2012 A A4 | | | | | 1.38 | 15 Feb 2018 | | |
| | | Local | 3,330,747.560 | 99.994867 | 3,330,576.60 | 100.071200 | 3,333,119.05 | 2,542.45 | 0.20 |
| Original Face: | | Base | 10,219,278.000 | 99.994867 | 3,330,576.60 | 100.071200 | 3,333,119.05 | 2,542.45 | 0.20 |
| 141781BA1 | CARGILL INC SR UNSECURED 144A 03/17 1.9 | | | | | 1.9 | 01 Mar 2017 | | |
| | | Local | 4,541,901.000 | 99.958116 | 4,539,998.66 | 100.712900 | 4,574,280.21 | 34,281.55 | 0.27 |
| | | Base | | 99.958116 | 4,539,998.66 | 100.712900 | 4,574,280.21 | 34,281.55 | 0.27 |
| 14313GAD9 | CARMAX AUTO OWNER TRUST CARMX 2012 1 A4 | | | | | 1.25 | 15 Jun 2017 | | |
| | | Local | 564,563.080 | 100.000000 | 564,563.08 | 100.012490 | 564,633.59 | 70.51 | 0.03 |
| Original Face: | | Base | 1,703,213.000 | 100.000000 | 564,563.08 | 100.012490 | 564,633.59 | 70.51 | 0.03 |
| 14313LAD8 | CARMAX AUTO OWNER TRUST CARMX 2013 1 A4 | | | | | 0.89 | 17 Aug 2018 | | |
| | | Local | 7,948,327.000 | 99.995852 | 7,947,997.29 | 99.734460 | 7,927,221.01 | -20,776.28 | 0.48 |
| Original Face: | | Base | 7,948,327.000 | 99.995852 | 7,947,997.29 | 99.734460 | 7,927,221.01 | -20,776.28 | 0.48 |
| 14313YAB4 | CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A | | | | | 1.7 | 15 Apr 2019 | | |
| | | Local | 10,000,000.000 | 99.994910 | 9,999,491.00 | 99.994910 | 9,999,491.00 | 0.00 | 0.60 |
| Original Face: | | Base | 10,000,000.000 | 99.994910 | 9,999,491.00 | 99.994910 | 9,999,491.00 | 0.00 | 0.60 |
| 14313YAC2 | CARMAX AUTO OWNER TRUST CARMX 2016 1 A3 | | | | | 2.01 | 16 Nov 2020 | | |
| | | Local | 4,000,000.000 | 99.975760 | 3,999,030.40 | 99.975760 | 3,999,030.40 | 0.00 | 0.24 |
| Original Face: | | Base | 4,000,000.000 | 99.975760 | 3,999,030.40 | 99.975760 | 3,999,030.40 | 0.00 | 0.24 |
| 14313YAH1 | CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B | | | | | 0.9606 | 15 Apr 2019 | | |
| | | Local | 4,500,000.000 | 100.000000 | 4,500,000.00 | 100.000000 | 4,500,000.00 | 0.00 | 0.27 |
| Original Face: | | Base | 4,500,000.000 | 100.000000 | 4,500,000.00 | 100.000000 | 4,500,000.00 | 0.00 | 0.27 |
| 14912L4X6 | CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05 | | | | | 2.05 | 01 Aug 2016 | | |
| | | Local | 2,838,688.000 | 100.226099 | 2,845,106.24 | 100.584100 | 2,855,268.78 | 10,162.54 | 0.17 |
| | | Base | | 100.226099 | 2,845,106.24 | 100.584100 | 2,855,268.78 | 10,162.54 | 0.17 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 2027A0GN3 | COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR | | | | | 0.7366 | 16 Nov 2017 | | |
| | | Local | 11,354,753.000 | 100.000000 | 11,354,753.00 | 100.000000 | 11,354,753.00 | 0.00 | 0.68 |
| | | Base | | 100.000000 | 11,354,753.00 | 100.000000 | 11,354,753.00 | 0.00 | 0.68 |
| 24422ERN1 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4 | | | | | 1.4 | 15 Mar 2017 | | |
| | | Local | 7,380,589.000 | 99.993594 | 7,380,116.17 | 100.372100 | 7,408,052.17 | 27,936.00 | 0.44 |
| | | Base | | 99.993594 | 7,380,116.17 | 100.372100 | 7,408,052.17 | 27,936.00 | 0.44 |
| 254683AW5 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4 | | | | | 0.7955 | 15 Nov 2019 | | |
| | | Local | 4,541,901.000 | 100.000000 | 4,541,901.00 | 100.027370 | 4,543,144.12 | 1,243.12 | 0.27 |
| Original Face: | | Base | 4,541,901.000 | 100.000000 | 4,541,901.00 | 100.027370 | 4,543,144.12 | 1,243.12 | 0.27 |
| 254683BA2 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 7,948,327.000 | 99.993155 | 7,947,782.95 | 100.000170 | 7,948,340.51 | 557.56 | 0.48 |
| Original Face: | | Base | 7,948,327.000 | 99.993155 | 7,947,782.95 | 100.000170 | 7,948,340.51 | 557.56 | 0.48 |
| 25468PCS3 | WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125 | | | | | 1.125 | 15 Feb 2017 | | |
| | | Local | 4,541,901.000 | 99.800873 | 4,532,856.84 | 100.269000 | 4,554,118.71 | 21,261.87 | 0.27 |
| | | Base | | 99.800873 | 4,532,856.84 | 100.269000 | 4,554,118.71 | 21,261.87 | 0.27 |
| 25468PDG8 | WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR | | | | | 0.9401 | 08 Jan 2019 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 99.972000 | 3,998,880.00 | -1,120.00 | 0.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 99.972000 | 3,998,880.00 | -1,120.00 | 0.24 |
| 29372EBH0 | ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A | | | | | 1.3 | 20 Sep 2020 | | |
| | | Local | 7,719,269.710 | 99.986050 | 7,718,192.89 | 99.715210 | 7,697,286.00 | -20,906.89 | 0.46 |
| Original Face: | | Base | 8,000,000.000 | 99.986050 | 7,718,192.89 | 99.715210 | 7,697,286.00 | -20,906.89 | 0.46 |
| 3128GVTY6 | FED HM LN PC POOL E91467 FG 09/17 FIXED 5 | | | | | 5.0 | 01 Sep 2017 | | |
| | | Local | 0.540 | 100.000000 | 0.54 | 103.451764 | 0.56 | 0.02 | 0.00 |
| Original Face: | | Base | 18.000 | 100.000000 | 0.54 | 103.451764 | 0.56 | 0.02 | 0.00 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | | 3.0 | 01 Nov 2026 | | |
| | | Local | 1,398,127.450 | 102.265398 | 1,429,800.60 | 104.661461 | 1,463,300.62 | 33,500.02 | 0.09 |
| Original Face: | | Base | 2,752,950.000 | 102.265398 | 1,429,800.60 | 104.661461 | 1,463,300.62 | 33,500.02 | 0.09 |
| 31294KTB1 | FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5 | | | | | 4.5 | 01 Sep 2018 | | |
| | | Local | 100,621.560 | 103.648820 | 104,293.06 | 103.475632 | 104,118.80 | -174.26 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 103.648820 | 104,293.06 | 103.475632 | 104,118.80 | -174.26 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 3130A6SW8 | FEDERAL HOME LOAN BANK BONDS 12/17 1 | | | | | 1.0 | 19 Dec 2017 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.279900 | 4,011,196.00 | 11,196.00 | 0.24 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.279900 | 4,011,196.00 | 11,196.00 | 0.24 |
| 31315PA25 | FARMER MAC SR UNSECURED 07/16 2 | | | | | 2.0 | 27 Jul 2016 | | |
| | | Local | 6,245,114.000 | 99.957995 | 6,242,490.71 | 100.769500 | 6,293,170.15 | 50,679.44 | 0.38 |
| | | Base | | 99.957995 | 6,242,490.71 | 100.769500 | 6,293,170.15 | 50,679.44 | 0.38 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.5 | 01 Mar 2042 | | |
| | | Local | 7,522,708.600 | 105.594629 | 7,943,576.24 | 105.023564 | 7,900,616.68 | -42,959.56 | 0.47 |
| Original Face: | | Base | 11,354,753.000 | 105.594629 | 7,943,576.24 | 105.023564 | 7,900,616.68 | -42,959.56 | 0.47 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.5 | 01 Jun 2042 | | |
| | | Local | 3,206,904.550 | 105.477216 | 3,382,553.64 | 104.639229 | 3,355,680.20 | -26,873.44 | 0.20 |
| Original Face: | | Base | 5,677,376.000 | 105.477216 | 3,382,553.64 | 104.639229 | 3,355,680.20 | -26,873.44 | 0.20 |
| 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 | 99.902900 | 12,773,037.33 | -12,414.67 | 0.77 |
| | | Base | | 100.000000 | 12,785,452.00 | 99.902900 | 12,773,037.33 | -12,414.67 | 0.77 |
| 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 | 99.798500 | 11,331,873.17 | -22,879.83 | 0.68 |
| | | Base | | 100.000000 | 11,354,753.00 | 99.798500 | 11,331,873.17 | -22,879.83 | 0.68 |
| 3133ECP40 | FEDERAL FARM CREDIT BANK BONDS 05/17 0.64 | | | | | 0.64 | 09 May 2017 | | |
| | | Local | 8,516,065.000 | 99.942295 | 8,511,150.82 | 100.003600 | 8,516,371.58 | 5,220.76 | 0.51 |
| | | Base | | 99.942295 | 8,511,150.82 | 100.003600 | 8,516,371.58 | 5,220.76 | 0.51 |
| 3133EEG53 | FEDERAL FARM CREDIT BANK BONDS 08/17 0.8 | | | | | 0.8 | 04 Aug 2017 | | |
| | | Local | 6,825,000.000 | 99.853396 | 6,814,994.29 | 99.897100 | 6,817,977.08 | 2,982.79 | 0.41 |
| | | Base | | 99.853396 | 6,814,994.29 | 99.897100 | 6,817,977.08 | 2,982.79 | 0.41 |
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | | 0.7653 | 22 Jan 2021 | | |
| | | Local | 20,000,000.000 | 99.980109 | 19,996,021.89 | 100.006900 | 20,001,380.00 | 5,358.11 | 1.20 |
| | | Base | | 99.980109 | 19,996,021.89 | 100.006900 | 20,001,380.00 | 5,358.11 | 1.20 |
| 3135G0TM5 | FANNIE MAE NOTES 01/18 1.02 | | | | | 1.02 | 30 Jan 2018 | | |
| | | Local | 14,193,441.000 | 100.000000 | 14,193,441.00 | 100.191800 | 14,220,664.02 | 27,223.02 | 0.85 |
| | | Base | | 100.000000 | 14,193,441.00 | 100.191800 | 14,220,664.02 | 27,223.02 | 0.85 |

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|---|---|---|---|---|---|---|---|---|---|
| 3135G0XD0 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 22,709,506.000 | 100.000000 | 22,709,506.00 | 99.786600 | 22,661,043.91 | -48,462.09 | 1.36 |
| | | Base | | 100.000000 | 22,709,506.00 | 99.786600 | 22,661,043.91 | -48,462.09 | 1.36 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.5 | 25 Jul 2040 | | |
| | | Local | 996,328.250 | 103.381555 | 1,030,019.64 | 102.298110 | 1,019,224.97 | -10,794.67 | 0.06 |
| Original Face: | | Base | 2,838,688.000 | 103.381555 | 1,030,019.64 | 102.298110 | 1,019,224.97 | -10,794.67 | 0.06 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.25 | 25 Dec 2038 | | |
| | | Local | 2,460,479.660 | 100.158684 | 2,464,384.04 | 101.456380 | 2,496,313.59 | 31,929.55 | 0.15 |
| Original Face: | | Base | 5,677,376.000 | 100.158684 | 2,464,384.04 | 101.456380 | 2,496,313.59 | 31,929.55 | 0.15 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.0 | 25 Apr 2042 | | |
| | | Local | 3,502,866.790 | 101.777329 | 3,565,124.27 | 99.618550 | 3,489,505.10 | -75,619.17 | 0.21 |
| Original Face: | | Base | 5,677,376.000 | 101.777329 | 3,565,124.27 | 99.618550 | 3,489,505.10 | -75,619.17 | 0.21 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.0 | 25 May 2039 | | |
| | | Local | 7,392,611.220 | 101.886580 | 7,532,078.74 | 100.543640 | 7,432,800.41 | -99,278.33 | 0.45 |
| Original Face: | | Base | 11,275,256.000 | 101.886580 | 7,532,078.74 | 100.543640 | 7,432,800.41 | -99,278.33 | 0.45 |
| 3136A8YT1 | FANNIE MAE FNR 2012 103 LE | | | | | 1.75 | 25 May 2039 | | |
| | | Local | 4,089,917.540 | 100.956961 | 4,129,056.47 | 101.409870 | 4,147,580.06 | 18,523.59 | 0.25 |
| Original Face: | | Base | 7,317,571.000 | 100.956961 | 4,129,056.47 | 101.409870 | 4,147,580.06 | 18,523.59 | 0.25 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 2,917,546.300 | 101.707308 | 2,967,357.81 | 99.525170 | 2,903,692.91 | -63,664.90 | 0.17 |
| Original Face: | | Base | 5,677,376.000 | 101.707308 | 2,967,357.81 | 99.525170 | 2,903,692.91 | -63,664.90 | 0.17 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.75 | 25 Jul 2041 | | |
| | | Local | 5,014,831.930 | 100.958846 | 5,062,916.46 | 98.083920 | 4,918,743.74 | -144,172.72 | 0.30 |
| Original Face: | | Base | 6,713,909.000 | 100.958846 | 5,062,916.46 | 98.083920 | 4,918,743.74 | -144,172.72 | 0.30 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.25 | 25 Feb 2028 | | |
| | | Local | 3,752,131.240 | 99.613009 | 3,737,610.82 | 97.104910 | 3,643,503.66 | -94,107.16 | 0.22 |
| Original Face: | | Base | 5,677,376.000 | 99.613009 | 3,737,610.82 | 97.104910 | 3,643,503.66 | -94,107.16 | 0.22 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.0 | 25 Mar 2042 | | |
| | | Local | 5,066,734.500 | 101.809379 | 5,158,410.92 | 97.859660 | 4,958,289.15 | -200,121.77 | 0.30 |
| Original Face: | | Base | 6,995,663.000 | 101.809379 | 5,158,410.92 | 97.859660 | 4,958,289.15 | -200,121.77 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.5 | 25 Feb 2028 | | |
| | | Local | 3,752,131.240 | 100.374507 | 3,766,183.23 | 97.554010 | 3,660,354.49 | -105,828.74 | 0.22 |
| | Original Face: | Base | 5,677,376.000 | 100.374507 | 3,766,183.23 | 97.554010 | 3,660,354.49 | -105,828.74 | 0.22 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.0 | 25 Dec 2042 | | |
| | | Local | 7,282,696.040 | 100.815666 | 7,342,098.55 | 97.767380 | 7,120,101.11 | -221,997.44 | 0.43 |
| | Original Face: | Base | 11,354,753.000 | 100.815666 | 7,342,098.55 | 97.767380 | 7,120,101.11 | -221,997.44 | 0.43 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.75 | 25 Mar 2039 | | |
| | | Local | 4,127,083.320 | 100.488661 | 4,147,250.77 | 99.656340 | 4,112,900.19 | -34,350.58 | 0.25 |
| | Original Face: | Base | 5,677,376.000 | 100.488661 | 4,147,250.77 | 99.656340 | 4,112,900.19 | -34,350.58 | 0.25 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.5 | 25 Aug 2041 | | |
| | | Local | 1,477,069.140 | 98.321779 | 1,452,280.65 | 99.001360 | 1,462,318.54 | 10,037.89 | 0.09 |
| | Original Face: | Base | 2,000,000.000 | 98.321779 | 1,452,280.65 | 99.001360 | 1,462,318.54 | 10,037.89 | 0.09 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 5,171,153.770 | 101.936830 | 5,271,310.23 | 99.517190 | 5,146,186.92 | -125,123.31 | 0.31 |
| | Original Face: | Base | 8,516,065.000 | 101.936830 | 5,271,310.23 | 99.517190 | 5,146,186.92 | -125,123.31 | 0.31 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.25 | 25 Jun 2028 | | |
| | | Local | 3,680,916.110 | 99.820138 | 3,674,295.54 | 98.411650 | 3,622,450.28 | -51,845.26 | 0.22 |
| | Original Face: | Base | 5,677,376.000 | 99.820138 | 3,674,295.54 | 98.411650 | 3,622,450.28 | -51,845.26 | 0.22 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.25 | 15 Jan 2040 | | |
| | | Local | 967,002.420 | 97.882144 | 946,522.70 | 99.747400 | 964,559.77 | 18,037.07 | 0.06 |
| | Original Face: | Base | 2,838,688.000 | 97.882144 | 946,522.70 | 99.747400 | 964,559.77 | 18,037.07 | 0.06 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.0 | 15 Nov 2020 | | |
| | | Local | 110,129.290 | 102.654989 | 113,053.21 | 102.598000 | 112,990.45 | -62.76 | 0.01 |
| | Original Face: | Base | 648,587.000 | 102.654989 | 113,053.21 | 102.598000 | 112,990.45 | -62.76 | 0.01 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.0 | 15 Feb 2040 | | |
| | | Local | 2,371,195.070 | 100.159628 | 2,374,980.15 | 100.260670 | 2,377,376.06 | 2,395.91 | 0.14 |
| | Original Face: | Base | 5,946,910.000 | 100.159628 | 2,374,980.15 | 100.260670 | 2,377,376.06 | 2,395.91 | 0.14 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.5 | 15 Feb 2026 | | |
| | | Local | 346,599.110 | 105.730436 | 366,460.75 | 105.374630 | 365,227.53 | -1,233.22 | 0.02 |
| | Original Face: | Base | 500,000.000 | 105.730436 | 366,460.75 | 105.374630 | 365,227.53 | -1,233.22 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137A7QE3 | FREDDIE MAC FHR 3817 DA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 992,365.750 | 102.091070 | 1,013,116.81 | 103.740950 | 1,029,489.66 | 16,372.85 | 0.06 |
| | Original Face: | Base | 5,677,376.000 | 102.091070 | 1,013,116.81 | 103.740950 | 1,029,489.66 | 16,372.85 | 0.06 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.5 | 15 Nov 2040 | | |
| | | Local | 3,171,803.090 | 101.654847 | 3,224,291.57 | 102.109850 | 3,238,723.38 | 14,431.81 | 0.19 |
| | Original Face: | Base | 11,354,753.000 | 101.654847 | 3,224,291.57 | 102.109850 | 3,238,723.38 | 14,431.81 | 0.19 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.5 | 15 Oct 2040 | | |
| | | Local | 1,550,795.860 | 99.281693 | 1,539,656.38 | 101.566760 | 1,575,093.11 | 35,436.73 | 0.09 |
| | Original Face: | Base | 2,838,688.000 | 99.281693 | 1,539,656.38 | 101.566760 | 1,575,093.11 | 35,436.73 | 0.09 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.0 | 15 Jul 2041 | | |
| | | Local | 1,550,272.580 | 99.973160 | 1,549,856.49 | 100.459070 | 1,557,389.42 | 7,532.93 | 0.09 |
| | Original Face: | Base | 2,838,688.000 | 99.973160 | 1,549,856.49 | 100.459070 | 1,557,389.42 | 7,532.93 | 0.09 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.0 | 15 May 2041 | | |
| | | Local | 1,431,317.200 | 99.946384 | 1,430,549.78 | 100.098680 | 1,432,729.62 | 2,179.84 | 0.09 |
| | Original Face: | Base | 3,247,459.000 | 99.946384 | 1,430,549.78 | 100.098680 | 1,432,729.62 | 2,179.84 | 0.09 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 1,969,837.820 | 100.325502 | 1,976,249.68 | 101.142970 | 1,992,352.48 | 16,102.80 | 0.12 |
| | Original Face: | Base | 5,677,376.000 | 100.325502 | 1,976,249.68 | 101.142970 | 1,992,352.48 | 16,102.80 | 0.12 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 6,030,658.160 | 100.437692 | 6,057,053.85 | 100.908250 | 6,085,431.61 | 28,377.76 | 0.37 |
| | Original Face: | Base | 8,516,065.000 | 100.437692 | 6,057,053.85 | 100.908250 | 6,085,431.61 | 28,377.76 | 0.37 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.5 | 15 Jan 2028 | | |
| | | Local | 5,162,144.700 | 100.101611 | 5,167,390.00 | 97.527900 | 5,034,531.32 | -132,858.68 | 0.30 |
| | Original Face: | Base | 7,380,589.000 | 100.101611 | 5,167,390.00 | 97.527900 | 5,034,531.32 | -132,858.68 | 0.30 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.0 | 15 Feb 2043 | | |
| | | Local | 4,375,090.810 | 101.503136 | 4,440,854.38 | 97.006190 | 4,244,108.90 | -196,745.48 | 0.25 |
| | Original Face: | Base | 5,677,376.000 | 101.503136 | 4,440,854.38 | 97.006190 | 4,244,108.90 | -196,745.48 | 0.25 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.5 | 15 Dec 2042 | | |
| | | Local | 4,138,100.900 | 100.028342 | 4,139,273.71 | 97.976160 | 4,054,352.36 | -84,921.35 | 0.24 |
| | Original Face: | Base | 5,677,376.000 | 100.028342 | 4,139,273.71 | 97.976160 | 4,054,352.36 | -84,921.35 | 0.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.75 | 15 Dec 2042 | | |
| | | Local | 10,345,252.970 | 100.878761 | 10,436,163.00 | 98.815030 | 10,222,664.83 | -213,498.17 | 0.61 |
| Original Face: | | Base | 14,193,441.000 | 100.878761 | 10,436,163.00 | 98.815030 | 10,222,664.83 | -213,498.17 | 0.61 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.0 | 15 Mar 2043 | | |
| | | Local | 9,380,564.520 | 100.558840 | 9,432,986.83 | 100.861130 | 9,461,343.38 | 28,356.55 | 0.57 |
| Original Face: | | Base | 14,193,441.000 | 100.558840 | 9,432,986.83 | 100.861130 | 9,461,343.38 | 28,356.55 | 0.57 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.0 | 15 Mar 2040 | | |
| | | Local | 4,459,433.680 | 100.632798 | 4,487,652.89 | 101.229140 | 4,514,246.36 | 26,593.47 | 0.27 |
| Original Face: | | Base | 5,677,376.000 | 100.632798 | 4,487,652.89 | 101.229140 | 4,514,246.36 | 26,593.47 | 0.27 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.5 | 15 Jul 2042 | | |
| | | Local | 6,616,590.170 | 99.886501 | 6,609,080.43 | 97.721940 | 6,465,860.28 | -143,220.15 | 0.39 |
| Original Face: | | Base | 8,516,065.000 | 99.886501 | 6,609,080.43 | 97.721940 | 6,465,860.28 | -143,220.15 | 0.39 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.0 | 01 Oct 2026 | | |
| | | Local | 262,716.530 | 104.586891 | 274,767.05 | 104.482586 | 274,493.02 | -274.03 | 0.02 |
| Original Face: | | Base | 495,228.000 | 104.586891 | 274,767.05 | 104.482586 | 274,493.02 | -274.03 | 0.02 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | | Local | 6,273,795.730 | 103.979900 | 6,523,486.55 | 102.734051 | 6,445,324.50 | -78,162.05 | 0.39 |
| Original Face: | | Base | 8,516,065.000 | 103.979900 | 6,523,486.55 | 102.734051 | 6,445,324.50 | -78,162.05 | 0.39 |
| 31393BFL4 | FANNIE MAE FNR 2003 33 AD | | | | | 3.5 | 25 Mar 2033 | | |
| | | Local | 37,211.970 | 99.604079 | 37,064.64 | 100.922020 | 37,555.07 | 490.43 | 0.00 |
| Original Face: | | Base | 8,516,065.000 | 99.604079 | 37,064.64 | 100.922020 | 37,555.07 | 490.43 | 0.00 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.5 | 25 Jul 2033 | | |
| | | Local | 1,460,189.970 | 101.549069 | 1,482,809.32 | 103.488180 | 1,511,124.02 | 28,314.70 | 0.09 |
| Original Face: | | Base | 44,567,405.000 | 101.549069 | 1,482,809.32 | 103.488180 | 1,511,124.02 | 28,314.70 | 0.09 |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.5 | 25 Jun 2027 | | |
| | | Local | 79,014.070 | 111.704574 | 88,262.33 | 111.802810 | 88,339.95 | 77.62 | 0.01 |
| Original Face: | | Base | 1,000,000.000 | 111.704574 | 88,262.33 | 111.802810 | 88,339.95 | 77.62 | 0.01 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 1,565,967.640 | 106.670331 | 1,670,422.86 | 109.030800 | 1,707,387.05 | 36,964.19 | 0.10 |
| Original Face: | | Base | 24,898,134.000 | 106.670331 | 1,670,422.86 | 109.030800 | 1,707,387.05 | 36,964.19 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.0 | 25 Jan 2040 | | |
| | | Local | 1,836,184.040 | 99.060261 | 1,818,928.70 | 103.168810 | 1,894,369.22 | 75,440.52 | 0.11 |
| Original Face: | | Base | 5,677,376.000 | 99.060261 | 1,818,928.70 | 103.168810 | 1,894,369.22 | 75,440.52 | 0.11 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 1,060,437.360 | 106.109563 | 1,125,225.45 | 107.567070 | 1,140,681.40 | 15,455.95 | 0.07 |
| Original Face: | | Base | 8,516,065.000 | 106.109563 | 1,125,225.45 | 107.567070 | 1,140,681.40 | 15,455.95 | 0.07 |
| 34530BAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4 | | | | | 0.78 | 15 May 2018 | | |
| | | Local | 5,677,376.450 | 99.994389 | 5,677,057.89 | 99.787410 | 5,665,306.92 | -11,750.97 | 0.34 |
| Original Face: | | Base | 5,677,376.000 | 99.994389 | 5,677,057.89 | 99.787410 | 5,665,306.92 | -11,750.97 | 0.34 |
| 34530TAC8 | FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B | | | | | 0.7055 | 15 Dec 2017 | | |
| | | Local | 14,850,834.240 | 100.000000 | 14,850,834.24 | 99.940940 | 14,842,063.34 | -8,770.90 | 0.89 |
| Original Face: | | Base | 16,750,000.000 | 100.000000 | 14,850,834.24 | 99.940940 | 14,842,063.34 | -8,770.90 | 0.89 |
| 34531PAB7 | FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A | | | | | 1.12 | 15 Dec 2018 | | |
| | | Local | 4,250,000.000 | 99.994462 | 4,249,764.63 | 99.994430 | 4,249,763.28 | -1.35 | 0.26 |
| Original Face: | | Base | 4,250,000.000 | 99.994462 | 4,249,764.63 | 99.994430 | 4,249,763.28 | -1.35 | 0.26 |
| 34531PAC5 | FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B | | | | | 0.8253 | 15 Dec 2018 | | |
| | | Local | 4,500,000.000 | 100.000000 | 4,500,000.00 | 100.000000 | 4,500,000.00 | 0.00 | 0.27 |
| Original Face: | | Base | 4,500,000.000 | 100.000000 | 4,500,000.00 | 100.000000 | 4,500,000.00 | 0.00 | 0.27 |
| 345397XS7 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR | | | | | 2.2001 | 08 Jan 2019 | | |
| | | Local | 9,000,000.000 | 100.000000 | 9,000,000.00 | 99.211400 | 8,929,026.00 | -70,974.00 | 0.54 |
| | | Base | | 100.000000 | 9,000,000.00 | 99.211400 | 8,929,026.00 | -70,974.00 | 0.54 |
| 36159JCK5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A | | | | | 0.9055 | 15 May 2019 | | |
| | | Local | 3,974,163.520 | 100.000000 | 3,974,163.52 | 100.025720 | 3,975,185.67 | 1,022.15 | 0.24 |
| Original Face: | | Base | 3,974,164.000 | 100.000000 | 3,974,163.52 | 100.025720 | 3,975,185.67 | 1,022.15 | 0.24 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.8755 | 15 Mar 2020 | | |
| | | Local | 11,354,752.900 | 100.000000 | 11,354,752.90 | 99.835470 | 11,336,070.93 | -18,681.97 | 0.68 |
| Original Face: | | Base | 11,354,753.000 | 100.000000 | 11,354,752.90 | 99.835470 | 11,336,070.93 | -18,681.97 | 0.68 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.5 | 15 Feb 2021 | | |
| | | Local | 134,809.090 | 104.824393 | 141,312.81 | 104.870803 | 141,375.38 | 62.57 | 0.01 |
| Original Face: | | Base | 1,675,000.000 | 104.824393 | 141,312.81 | 104.870803 | 141,375.38 | 62.57 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 36250QAA1 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A1 | | | | | 0.45 | 20 Oct 2016 | | |
| | | Local | 4,618,965.080 | 100.000000 | 4,618,965.08 | 99.928650 | 4,615,669.45 | -3,295.63 | 0.28 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 4,618,965.08 | 99.928650 | 4,615,669.45 | -3,295.63 | 0.28 |
| 36250QAC7 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B | | | | | 1.006 | 20 Jun 2018 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.051410 | 7,003,598.70 | 3,598.70 | 0.42 |
| Original Face: | | Base | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.051410 | 7,003,598.70 | 3,598.70 | 0.42 |
| 36962G2V5 | GENERAL ELECTRIC CO COMPANY GUAR 05/16 VAR | | | | | 0.5561 | 11 May 2016 | | |
| | | Local | 11,354,753.000 | 99.904637 | 11,343,924.79 | 100.019500 | 11,356,967.18 | 13,042.39 | 0.68 |
| | | Base | | 99.904637 | 11,343,924.79 | 100.019500 | 11,356,967.18 | 13,042.39 | 0.68 |
| 36962G5T7 | GENERAL ELECTRIC CO COMPANY GUAR 02/16 VAR | | | | | 1.1439 | 08 Feb 2016 | | |
| | | Local | 2,838,688.000 | 100.000000 | 2,838,688.00 | 100.004900 | 2,838,827.10 | 139.10 | 0.17 |
| | | Base | | 100.000000 | 2,838,688.00 | 100.004900 | 2,838,827.10 | 139.10 | 0.17 |
| 370334BN3 | GENERAL MILLS INC SR UNSECURED 01/16 0.875 | | | | | 0.875 | 29 Jan 2016 | | |
| | | Local | 0.000 | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 |
| | | Base | | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.8181 | 30 Apr 2018 | | |
| | | Local | 5,677,376.000 | 100.419988 | 5,701,220.32 | 100.328900 | 5,696,048.89 | -5,171.43 | 0.34 |
| | | Base | | 100.419988 | 5,701,220.32 | 100.328900 | 5,696,048.89 | -5,171.43 | 0.34 |
| 38373VD64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD | | | | | 4.25 | 20 Aug 2032 | | |
| | | Local | 26,034.700 | 100.135127 | 26,069.88 | 101.788270 | 26,500.27 | 430.39 | 0.00 |
| Original Face: | | Base | 2,469,659.000 | 100.135127 | 26,069.88 | 101.788270 | 26,500.27 | 430.39 | 0.00 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.0 | 16 Nov 2039 | | |
| | | Local | 168,375.180 | 106.527221 | 179,365.40 | 107.141570 | 180,399.81 | 1,034.41 | 0.01 |
| Original Face: | | Base | 877,500.000 | 106.527221 | 179,365.40 | 107.141570 | 180,399.81 | 1,034.41 | 0.01 |
| 38376KWC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD | | | | | 3.0 | 20 Oct 2038 | | |
| | | Local | 40,567.930 | 102.006930 | 41,382.10 | 101.960830 | 41,363.40 | -18.70 | 0.00 |
| Original Face: | | Base | 400,000.000 | 102.006930 | 41,382.10 | 101.960830 | 41,363.40 | -18.70 | 0.00 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.0 | 16 Mar 2041 | | |
| | | Local | 6,717,107.040 | 102.510720 | 6,885,754.82 | 99.570990 | 6,688,289.98 | -197,464.84 | 0.40 |
| Original Face: | | Base | 10,493,495.000 | 102.510720 | 6,885,754.82 | 99.570990 | 6,688,289.98 | -197,464.84 | 0.40 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 41283LAB1 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7 | | | | | 2.7 | 15 Mar 2017 | | |
| | | Local | 1,135,475.000 | 99.995206 | 1,135,420.56 | 101.458600 | 1,152,037.04 | 16,616.48 | 0.07 |
| | | Base | | 99.995206 | 1,135,420.56 | 101.458600 | 1,152,037.04 | 16,616.48 | 0.07 |
| 44918LAA0 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A1 | | | | | 0.39 | 15 Sep 2016 | | |
| | | Local | 9,916,567.800 | 100.000000 | 9,916,567.80 | 99.998940 | 9,916,462.68 | -105.12 | 0.60 |
| Original Face: | | Base | 30,000,000.000 | 100.000000 | 9,916,567.80 | 99.998940 | 9,916,462.68 | -105.12 | 0.60 |
| 44928UAA8 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 B A1 144A | | | | | 0.38 | 15 Jun 2016 | | |
| | | Local | 1,945,379.320 | 100.000000 | 1,945,379.32 | 100.000010 | 1,945,379.51 | 0.19 | 0.12 |
| Original Face: | | Base | 20,000,000.000 | 100.000000 | 1,945,379.32 | 100.000010 | 1,945,379.51 | 0.19 | 0.12 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 1,703,213.000 | 99.979789 | 1,702,868.76 | 100.786700 | 1,716,612.18 | 13,743.42 | 0.10 |
| | | Base | | 99.979789 | 1,702,868.76 | 100.786700 | 1,716,612.18 | 13,743.42 | 0.10 |
| 45818WAP1 | INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR | | | | | 0.4635 | 11 Feb 2016 | | |
| | | Local | 11,354,753.000 | 100.000000 | 11,354,753.00 | 99.995300 | 11,354,219.33 | -533.67 | 0.68 |
| | | Base | | 100.000000 | 11,354,753.00 | 99.995300 | 11,354,219.33 | -533.67 | 0.68 |
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | Local | 6,035,051.000 | 100.093545 | 6,040,696.47 | 100.569000 | 6,069,390.44 | 28,693.97 | 0.36 |
| | | Base | | 100.093545 | 6,040,696.47 | 100.569000 | 6,069,390.44 | 28,693.97 | 0.36 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.7261 | 12 Feb 2019 | | |
| | | Local | 1,987,082.000 | 100.000000 | 1,987,082.00 | 99.664900 | 1,980,423.29 | -6,658.71 | 0.12 |
| | | Base | | 100.000000 | 1,987,082.00 | 99.664900 | 1,980,423.29 | -6,658.71 | 0.12 |
| 46513BR75 | STATE OF ISRAEL 03/20 0 | | | | | 1.4 | 01 Mar 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.30 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.30 |
| 46625HJF8 | JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR | | | | | 1.5186 | 25 Jan 2018 | | |
| | | Local | 4,610,030.000 | 100.136641 | 4,616,329.20 | 100.045900 | 4,612,146.00 | -4,183.20 | 0.28 |
| | | Base | | 100.136641 | 4,616,329.20 | 100.045900 | 4,612,146.00 | -4,183.20 | 0.28 |
| 48121CJM9 | JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR | | | | | 0.832 | 13 Jun 2016 | | |
| | | Local | 5,677,376.000 | 99.824496 | 5,667,411.97 | 99.892300 | 5,671,261.47 | 3,849.50 | 0.34 |
| | | Base | | 99.824496 | 5,667,411.97 | 99.892300 | 5,671,261.47 | 3,849.50 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 48125VBM1 | JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR | | | | | 1.6776 | 23 Nov 2016 | | |
| | | Local | 5,677,376.000 | 99.979768 | 5,676,227.38 | 100.632500 | 5,713,285.40 | 37,058.02 | 0.34 |
| | | Base | | 99.979768 | 5,676,227.38 | 100.632500 | 5,713,285.40 | 37,058.02 | 0.34 |
| 49327M2A1 | KEY BANK NA SR UNSECURED 02/18 1.65 | | | | | 1.65 | 01 Feb 2018 | | |
| | | Local | 3,974,164.000 | 99.961610 | 3,972,638.33 | 99.930100 | 3,971,386.06 | -1,252.27 | 0.24 |
| | | Base | | 99.961610 | 3,972,638.33 | 99.930100 | 3,971,386.06 | -1,252.27 | 0.24 |
| 59217GAY5 | MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5 | | | | | 1.5 | 10 Jan 2018 | | |
| | | Local | 2,838,688.000 | 99.797650 | 2,832,943.91 | 99.656900 | 2,828,948.46 | -3,995.45 | 0.17 |
| | | Base | | 99.797650 | 2,832,943.91 | 99.656900 | 2,828,948.46 | -3,995.45 | 0.17 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.822 | 07 Jun 2017 | | |
| | | Local | 10,645,081.000 | 99.747238 | 10,618,174.30 | 99.374300 | 10,578,474.73 | -39,699.57 | 0.64 |
| | | Base | | 99.747238 | 10,618,174.30 | 99.374300 | 10,578,474.73 | -39,699.57 | 0.64 |
| 64952WBC6 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | | | | | 2.45 | 14 Jul 2016 | | |
| | | Local | 3,974,164.000 | 99.982464 | 3,973,467.08 | 100.761100 | 4,004,411.36 | 30,944.28 | 0.24 |
| | | Base | | 99.982464 | 3,973,467.08 | 100.761100 | 4,004,411.36 | 30,944.28 | 0.24 |
| 64952WBM4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8 | | | | | 0.8 | 12 Feb 2016 | | |
| | | Local | 8,516,065.000 | 99.999351 | 8,516,009.69 | 100.001200 | 8,516,167.19 | 157.50 | 0.51 |
| | | Base | | 99.999351 | 8,516,009.69 | 100.001200 | 8,516,167.19 | 157.50 | 0.51 |
| 65474VAG6 | NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | | | | | 0.7255 | 15 Feb 2018 | | |
| | | Local | 7,948,327.000 | 100.000000 | 7,948,327.00 | 100.000000 | 7,948,327.00 | 0.00 | 0.48 |
| Original Face: | | Base | 7,948,327.000 | 100.000000 | 7,948,327.00 | 100.000000 | 7,948,327.00 | 0.00 | 0.48 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 8,516,065.000 | 99.957920 | 8,512,481.45 | 100.024700 | 8,518,168.47 | 5,687.02 | 0.51 |
| | | Base | | 99.957920 | 8,512,481.45 | 100.024700 | 8,518,168.47 | 5,687.02 | 0.51 |
| 717081DF7 | PFIZER INC SR UNSECURED 06/18 VAR | | | | | 0.812 | 15 Jun 2018 | | |
| | | Local | 5,677,376.000 | 100.000000 | 5,677,376.00 | 99.739700 | 5,662,597.79 | -14,778.21 | 0.34 |
| | | Base | | 100.000000 | 5,677,376.00 | 99.739700 | 5,662,597.79 | -14,778.21 | 0.34 |
| 78008SWK8 | ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR | | | | | 0.8219 | 30 Apr 2018 | | |
| | | Local | 11,354,753.000 | 99.832993 | 11,335,789.82 | 99.296200 | 11,274,838.25 | -60,951.57 | 0.68 |
| | | Base | | 99.832993 | 11,335,789.82 | 99.296200 | 11,274,838.25 | -60,951.57 | 0.68 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 78446JAA4 | SLM STUDENT LOAN TRUST SLMA 2011 2 A1 | | | | | 1.0265 | 25 Nov 2027 | | |
| | | Local | 1,705,008.350 | 99.860946 | 1,702,637.47 | 98.368720 | 1,677,194.89 | -25,442.58 | 0.10 |
| Original Face: | | Base | 3,974,164.000 | 99.860946 | 1,702,637.47 | 98.368720 | 1,677,194.89 | -25,442.58 | 0.10 |
| 78446VAA7 | SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A | | | | | 1.8255 | 15 Aug 2025 | | |
| | | Local | 507,643.730 | 100.000000 | 507,643.73 | 100.219810 | 508,759.58 | 1,115.85 | 0.03 |
| Original Face: | | Base | 2,270,951.000 | 100.000000 | 507,643.73 | 100.219810 | 508,759.58 | 1,115.85 | 0.03 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 1.1265 | 25 Jan 2029 | | |
| | | Local | 1,676,490.380 | 100.000000 | 1,676,490.38 | 97.950950 | 1,642,138.25 | -34,352.13 | 0.10 |
| Original Face: | | Base | 2,838,688.000 | 100.000000 | 1,676,490.38 | 97.950950 | 1,642,138.25 | -34,352.13 | 0.10 |
| 78447GAB7 | SLM STUDENT LOAN TRUST SLMA 2012 6 A2 | | | | | 0.7065 | 25 Sep 2019 | | |
| | | Local | 1,143,126.570 | 100.000000 | 1,143,126.57 | 99.502170 | 1,137,435.74 | -5,690.83 | 0.07 |
| Original Face: | | Base | 2,838,688.000 | 100.000000 | 1,143,126.57 | 99.502170 | 1,137,435.74 | -5,690.83 | 0.07 |
| 78447MAB4 | SLM STUDENT LOAN TRUST SLMA 2013 1 A2 | | | | | 0.6765 | 25 Sep 2019 | | |
| | | Local | 5,812,432.330 | 100.000000 | 5,812,432.33 | 99.023350 | 5,755,665.21 | -56,767.12 | 0.35 |
| Original Face: | | Base | 9,651,540.000 | 100.000000 | 5,812,432.33 | 99.023350 | 5,755,665.21 | -56,767.12 | 0.35 |
| 88579YAD3 | 3M COMPANY SR UNSECURED 09/16 1.375 | | | | | 1.375 | 29 Sep 2016 | | |
| | | Local | 1,135,475.000 | 99.888720 | 1,134,211.44 | 100.411200 | 1,140,144.07 | 5,932.63 | 0.07 |
| | | Base | | 99.888720 | 1,134,211.44 | 100.411200 | 1,140,144.07 | 5,932.63 | 0.07 |
| 89233P5E2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | | | | | 2.0 | 15 Sep 2016 | | |
| | | Local | 4,541,901.000 | 99.935726 | 4,538,981.73 | 100.733300 | 4,575,206.76 | 36,225.03 | 0.27 |
| | | Base | | 99.935726 | 4,538,981.73 | 100.733300 | 4,575,206.76 | 36,225.03 | 0.27 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 2,838,688.000 | 99.980592 | 2,838,137.08 | 99.676100 | 2,829,493.49 | -8,643.59 | 0.17 |
| | | Base | | 99.980592 | 2,838,137.08 | 99.676100 | 2,829,493.49 | -8,643.59 | 0.17 |
| 89233P6T8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR | | | | | 0.5719 | 30 Oct 2017 | | |
| | | Local | 2,838,688.000 | 99.805199 | 2,833,158.20 | 99.125200 | 2,813,855.16 | -19,303.04 | 0.17 |
| | | Base | | 99.805199 | 2,833,158.20 | 99.125200 | 2,813,855.16 | -19,303.04 | 0.17 |
| 89236TAJ4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR | | | | | 0.5719 | 30 Apr 2018 | | |
| | | Local | 11,354,753.000 | 100.000000 | 11,354,753.00 | 99.889300 | 11,342,183.29 | -12,569.71 | 0.68 |
| | | Base | | 100.000000 | 11,354,753.00 | 99.889300 | 11,342,183.29 | -12,569.71 | 0.68 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828C81 | US TREASURY N/B 04/16 0.375 | | | | | 0.375 | 30 Apr 2016 | | |
| | | Local | 20,000,000.000 | 100.013037 | 20,002,607.42 | 99.979400 | 19,995,880.00 | -6,727.42 | 1.20 |
| | | Base | | 100.013037 | 20,002,607.42 | 99.979400 | 19,995,880.00 | -6,727.42 | 1.20 |
| 912828K41 | US TREASURY FRN 04/17 VAR | | | | | 0.3792353 | 30 Apr 2017 | | |
| | | Local | 10,000,000.000 | 99.992442 | 9,999,244.22 | 99.962600 | 9,996,260.00 | -2,984.22 | 0.60 |
| | | Base | | 99.992442 | 9,999,244.22 | 99.962600 | 9,996,260.00 | -2,984.22 | 0.60 |
| 912828UZ1 | US TREASURY N/B 04/18 0.625 | | | | | 0.625 | 30 Apr 2018 | | |
| | | Local | 2,838,688.000 | 99.439605 | 2,822,780.13 | 99.460900 | 2,823,384.63 | 604.50 | 0.17 |
| | | Base | | 99.439605 | 2,822,780.13 | 99.460900 | 2,823,384.63 | 604.50 | 0.17 |
| 928670AP3 | VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6 | | | | | 1.6 | 20 Nov 2017 | | |
| | | Local | 4,000,000.000 | 99.023020 | 3,960,920.81 | 97.425900 | 3,897,036.00 | -63,884.81 | 0.23 |
| | | Base | | 99.023020 | 3,960,920.81 | 97.425900 | 3,897,036.00 | -63,884.81 | 0.23 |
| 92867MAD2 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4 | | | | | 0.78 | 22 Jul 2019 | | |
| | | Local | 8,516,064.680 | 99.996689 | 8,515,782.70 | 99.711490 | 8,491,494.98 | -24,287.72 | 0.51 |
| Original Face: | | Base | 8,516,065.000 | 99.996689 | 8,515,782.70 | 99.711490 | 8,491,494.98 | -24,287.72 | 0.51 |
| 92976WBH8 | WACHOVIA CORP COMPANY GUAR 02/18 5.75 | | | | | 5.75 | 01 Feb 2018 | | |
| | | Local | 5,677,376.000 | 108.015479 | 6,132,444.87 | 107.971500 | 6,129,948.03 | -2,496.84 | 0.37 |
| | | Base | | 108.015479 | 6,132,444.87 | 107.971500 | 6,129,948.03 | -2,496.84 | 0.37 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 1.2486 | 23 Apr 2018 | | |
| | | Local | 5,677,376.000 | 100.000000 | 5,677,376.00 | 99.795600 | 5,665,771.44 | -11,604.56 | 0.34 |
| | | Base | | 100.000000 | 5,677,376.00 | 99.795600 | 5,665,771.44 | -11,604.56 | 0.34 |
| 94986RPR6 | WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR | | | | | 0.6616 | 14 May 2018 | | |
| | | Local | 4,541,901.000 | 100.000000 | 4,541,901.00 | 99.945000 | 4,539,402.95 | -2,498.05 | 0.27 |
| | | Base | | 100.000000 | 4,541,901.00 | 99.945000 | 4,539,402.95 | -2,498.05 | 0.27 |
| 96328DAL8 | WHEELS SPV LLC WHLS 2015 1A A1 144A | | | | | 0.4 | 20 Jun 2016 | | |
| | | Local | 2,630,534.840 | 100.000000 | 2,630,534.84 | 99.985050 | 2,630,141.58 | -393.26 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 2,630,534.84 | 99.985050 | 2,630,141.58 | -393.26 | 0.16 |
| 98160YAA3 | WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A1 | | | | | 0.41 | 17 Oct 2016 | | |
| | | Local | 8,168,505.290 | 100.000000 | 8,168,505.29 | 99.944330 | 8,163,957.88 | -4,547.41 | 0.49 |
| Original Face: | | Base | 19,000,000.000 | 100.000000 | 8,168,505.29 | 99.944330 | 8,163,957.88 | -4,547.41 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 98160YAC9 | WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B | | | | | 0.8255 | 15 Jul 2019 | | |
| | | | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 99.960300 | 11,995,236.00 | -4,764.00 | 0.72 |
| Original Face: | | | 12,000,000.000 | Base | 100.000000 | 12,000,000.00 | 99.960300 | 11,995,236.00 | -4,764.00 | 0.72 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 723,519,854.880 | Local | | 726,313,007.49 | | 724,199,814.74 | -2,113,192.75 | 43.48 |
| Original Face: | | | 605,946,642.000 | Base | | 726,313,007.49 | | 724,199,814.74 | -2,113,192.75 | 43.48 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | | 723,519,854.880 | Base | | 726,313,007.49 | | 724,199,814.74 | -2,113,192.75 | 43.48 |
| Original Face: | | | 605,946,642.000 | | | | | | |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 1,655,014,187.080 | Base | 1,657,251,943.14 | | 1,655,019,013.33 | -2,232,929.81 | 100.00 |
| Original Face: | | 605,946,642.000 | | | | | | |

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# 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 | | | | | | | | |
| | | | -15,795.510 | Local | 1.000000 | -15,795.51 | 1.000000 | -15,795.51 | 0.00 | 0.02 |
| | | | | Base | 1.000000 | -15,795.51 | 1.000000 | -15,795.51 | 0.00 | 0.02 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -15,795.510 | Local | | -15,795.51 | | -15,795.51 | 0.00 | 0.02 |
| | | | | Base | | -15,795.51 | | -15,795.51 | 0.00 | 0.02 |
| **CASH Total** | | | | | | | | | |
| | | | -15,795.510 | Base | | -15,795.51 | | -15,795.51 | 0.00 | 0.02 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 78009NNG7 | ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH | | | | | 0.9195 | 21 Jun 2016 | | |
| | | | 1,800,000.000 | Local | 100.015779 | 1,800,284.03 | 100.039800 | 1,800,716.40 | 432.37 | 1.76 |
| | | | | Base | 100.015779 | 1,800,284.03 | 100.039800 | 1,800,716.40 | 432.37 | 1.76 |
| 85749P9B9 | STATE STR INSTL LIQUID RESVS | | | | | 0.3583506 | 31 Dec 2099 | | |
| | | | 83,434.410 | Local | 100.000000 | 83,434.41 | 100.000000 | 83,434.41 | 0.00 | 0.08 |
| | | | | Base | 100.000000 | 83,434.41 | 100.000000 | 83,434.41 | 0.00 | 0.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 1,883,434.410 | Local | | 1,883,718.44 | | 1,884,150.81 | 432.37 | 1.84 |
| | | | | Base | | 1,883,718.44 | | 1,884,150.81 | 432.37 | 1.84 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 1,883,434.410 | Base | | 1,883,718.44 | | 1,884,150.81 | 432.37 | 1.84 |
| **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 |
|---|---|---|---|---|---|---|---|---|---|
| 00206RAY8 | AT+T INC SR UNSECURED 08/16 2.4 | | | | | 2.4 | 15 Aug 2016 | | |
| | | Local | 1,000,000.000 | 100.656744 | 1,006,567.44 | 100.672700 | 1,006,727.00 | 159.56 | 0.98 |
| | | Base | | 100.656744 | 1,006,567.44 | 100.672700 | 1,006,727.00 | 159.56 | 0.98 |
| 00287YAN9 | ABBVIE INC SR UNSECURED 05/18 1.8 | | | | | 1.8 | 14 May 2018 | | |
| | | Local | 285,000.000 | 99.922477 | 284,779.06 | 99.708700 | 284,169.80 | -609.26 | 0.28 |
| | | Base | | 99.922477 | 284,779.06 | 99.708700 | 284,169.80 | -609.26 | 0.28 |
| 009158AQ9 | AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2 | | | | | 2.0 | 02 Aug 2016 | | |
| | | Local | 1,115,000.000 | 100.521038 | 1,120,809.57 | 100.611000 | 1,121,812.65 | 1,003.08 | 1.10 |
| | | Base | | 100.521038 | 1,120,809.57 | 100.611000 | 1,121,812.65 | 1,003.08 | 1.10 |
| 02582JGS3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A | | | | | 1.26 | 15 Jan 2020 | | |
| | | Local | 540,000.000 | 99.998559 | 539,992.22 | 100.337740 | 541,823.80 | 1,831.58 | 0.53 |
| Original Face: | | Base | 540,000.000 | 99.998559 | 539,992.22 | 100.337740 | 541,823.80 | 1,831.58 | 0.53 |
| 02582JGU8 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A | | | | | 1.49 | 15 Apr 2020 | | |
| | | Local | 325,000.000 | 99.997025 | 324,990.33 | 100.591940 | 326,923.81 | 1,933.48 | 0.32 |
| Original Face: | | Base | 325,000.000 | 99.997025 | 324,990.33 | 100.591940 | 326,923.81 | 1,933.48 | 0.32 |
| 02582JGW4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A | | | | | 1.43 | 15 Jun 2020 | | |
| | | Local | 485,000.000 | 99.993773 | 484,969.80 | 100.653940 | 488,171.61 | 3,201.81 | 0.48 |
| Original Face: | | Base | 485,000.000 | 99.993773 | 484,969.80 | 100.653940 | 488,171.61 | 3,201.81 | 0.48 |
| 0258M0EA3 | AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR | | | | | 1.1136 | 05 Nov 2018 | | |
| | | Local | 1,105,000.000 | 100.131927 | 1,106,457.79 | 99.810700 | 1,102,908.24 | -3,549.55 | 1.08 |
| | | Base | | 100.131927 | 1,106,457.79 | 99.810700 | 1,102,908.24 | -3,549.55 | 1.08 |
| 037833AJ9 | APPLE INC SR UNSECURED 05/18 1 | | | | | 1.0 | 03 May 2018 | | |
| | | Local | 1,400,000.000 | 99.183920 | 1,388,574.88 | 99.502100 | 1,393,029.40 | 4,454.52 | 1.36 |
| | | Base | | 99.183920 | 1,388,574.88 | 99.502100 | 1,393,029.40 | 4,454.52 | 1.36 |
| 037833AM2 | APPLE INC SR UNSECURED 05/17 1.05 | | | | | 1.05 | 05 May 2017 | | |
| | | Local | 535,000.000 | 99.977783 | 534,881.14 | 100.339800 | 536,817.93 | 1,936.79 | 0.52 |
| | | Base | | 99.977783 | 534,881.14 | 100.339800 | 536,817.93 | 1,936.79 | 0.52 |
| 05522RCU0 | BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A | | | | | 1.36 | 15 Sep 2020 | | |
| | | Local | 650,000.000 | 99.989700 | 649,933.05 | 100.208180 | 651,353.17 | 1,420.12 | 0.64 |
| Original Face: | | Base | 650,000.000 | 99.989700 | 649,933.05 | 100.208180 | 651,353.17 | 1,420.12 | 0.64 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05578XAC2 | BMW VEHICLE OWNER TRUST BMWOT 2013 A A3 | | | | | 0.67 | 27 Nov 2017 | | |
| | | Local | 165,192.360 | 100.000000 | 165,192.36 | 99.898340 | 165,024.43 | -167.93 | 0.16 |
| Original Face: | | Base | 450,000.000 | 100.000000 | 165,192.36 | 99.898340 | 165,024.43 | -167.93 | 0.16 |
| 06050TLS9 | BANK OF AMERICA NA SR UNSECURED 11/16 VAR | | | | | 0.8316 | 14 Nov 2016 | | |
| | | Local | 750,000.000 | 100.000000 | 750,000.00 | 99.974100 | 749,805.75 | -194.25 | 0.73 |
| | | Base | | 100.000000 | 750,000.00 | 99.974100 | 749,805.75 | -194.25 | 0.73 |
| 06050TLU4 | BANK OF AMERICA NA SR UNSECURED 02/17 VAR | | | | | 0.8316 | 14 Feb 2017 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.857000 | 499,285.00 | -715.00 | 0.49 |
| | | Base | | 100.000000 | 500,000.00 | 99.857000 | 499,285.00 | -715.00 | 0.49 |
| 06050TLY6 | BANK OF AMERICA NA SR UNSECURED 03/18 1.65 | | | | | 1.65 | 26 Mar 2018 | | |
| | | Local | 590,000.000 | 99.902000 | 589,421.80 | 99.622500 | 587,772.75 | -1,649.05 | 0.57 |
| | | Base | | 99.902000 | 589,421.80 | 99.622500 | 587,772.75 | -1,649.05 | 0.57 |
| 06406HCM9 | BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR | | | | | 0.8889 | 01 Aug 2018 | | |
| | | Local | 1,150,000.000 | 100.022726 | 1,150,261.35 | 99.951000 | 1,149,436.50 | -824.85 | 1.12 |
| | | Base | | 100.022726 | 1,150,261.35 | 99.951000 | 1,149,436.50 | -824.85 | 1.12 |
| 06406HDC0 | BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR | | | | | 0.7576 | 22 May 2018 | | |
| | | Local | 1,000,000.000 | 99.718349 | 997,183.49 | 99.206300 | 992,063.00 | -5,120.49 | 0.97 |
| | | Base | | 99.718349 | 997,183.49 | 99.206300 | 992,063.00 | -5,120.49 | 0.97 |
| 07330NAC9 | BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45 | | | | | 1.45 | 03 Oct 2016 | | |
| | | Local | 825,000.000 | 99.992888 | 824,941.33 | 100.264400 | 827,181.30 | 2,239.97 | 0.81 |
| | | Base | | 99.992888 | 824,941.33 | 100.264400 | 827,181.30 | 2,239.97 | 0.81 |
| 07330NAH8 | BRANCH BANKING + TRUST SR UNSECURED 04/17 1 | | | | | 1.0 | 03 Apr 2017 | | |
| | | Local | 808,000.000 | 99.797641 | 806,364.94 | 99.734500 | 805,854.76 | -510.18 | 0.79 |
| | | Base | | 99.797641 | 806,364.94 | 99.734500 | 805,854.76 | -510.18 | 0.79 |
| 09658UAB5 | BMW VEHICLE OWNER TRUST BMWOT 2014 A A2 | | | | | 0.53 | 25 Apr 2017 | | |
| | | Local | 102,157.440 | 99.999119 | 102,156.54 | 99.945880 | 102,102.15 | -54.39 | 0.10 |
| Original Face: | | Base | 565,000.000 | 99.999119 | 102,156.54 | 99.945880 | 102,102.15 | -54.39 | 0.10 |
| 09658UAC3 | BMW VEHICLE OWNER TRUST BMWOT 2014 A A3 | | | | | 0.97 | 26 Nov 2018 | | |
| | | Local | 1,390,000.000 | 100.031278 | 1,390,434.77 | 99.947260 | 1,389,266.91 | -1,167.86 | 1.36 |
| Original Face: | | Base | 1,390,000.000 | 100.031278 | 1,390,434.77 | 99.947260 | 1,389,266.91 | -1,167.86 | 1.36 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 12623PAC0 | CNH EQUIPMENT TRUST CNH 2014 B A3 | | | | | 0.91 | 15 May 2019 | | |
| | | 1,210,000.000 | Local | 99.970621 | 1,209,644.51 | 99.750590 | 1,206,982.14 | -2,662.37 | 1.18 |
| Original Face: | | 1,210,000.000 | Base | 99.970621 | 1,209,644.51 | 99.750590 | 1,206,982.14 | -2,662.37 | 1.18 |
| 12625HAC6 | CNH EQUIPMENT TRUST CNH 2013 B A3 | | | | | 0.69 | 15 Aug 2018 | | |
| | | 479,249.130 | Local | 99.988653 | 479,194.75 | 99.879180 | 478,670.10 | -524.65 | 0.47 |
| Original Face: | | 1,000,000.000 | Base | 99.988653 | 479,194.75 | 99.879180 | 478,670.10 | -524.65 | 0.47 |
| 12632XAC2 | CNH EQUIPMENT TRUST CNH 2014 C A3 | | | | | 1.05 | 15 Nov 2019 | | |
| | | 500,000.000 | Local | 99.559116 | 497,795.58 | 99.727000 | 498,635.00 | 839.42 | 0.49 |
| Original Face: | | 500,000.000 | Base | 99.559116 | 497,795.58 | 99.727000 | 498,635.00 | 839.42 | 0.49 |
| 13342BAK1 | CAMERON INTL CORP SR UNSECURED 12/16 1.15 | | | | | 1.15 | 15 Dec 2016 | | |
| | | 400,000.000 | Local | 99.834860 | 399,339.44 | 99.229000 | 396,916.00 | -2,423.44 | 0.39 |
| | | | Base | 99.834860 | 399,339.44 | 99.229000 | 396,916.00 | -2,423.44 | 0.39 |
| 14041NEM9 | CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3 | | | | | 0.96 | 16 Sep 2019 | | |
| | | 1,100,000.000 | Local | 99.854679 | 1,098,401.47 | 100.027780 | 1,100,305.58 | 1,904.11 | 1.07 |
| Original Face: | | 1,100,000.000 | Base | 99.854679 | 1,098,401.47 | 100.027780 | 1,100,305.58 | 1,904.11 | 1.07 |
| 14041NEP2 | CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2 | | | | | 1.26 | 15 Jan 2020 | | |
| | | 330,000.000 | Local | 99.996682 | 329,989.05 | 100.308670 | 331,018.61 | 1,029.56 | 0.32 |
| Original Face: | | 330,000.000 | Base | 99.996682 | 329,989.05 | 100.308670 | 331,018.61 | 1,029.56 | 0.32 |
| 14912L6L0 | CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7 | | | | | 1.7 | 16 Jun 2018 | | |
| | | 665,000.000 | Local | 99.992889 | 664,952.71 | 100.199900 | 666,329.34 | 1,376.63 | 0.65 |
| | | | Base | 99.992889 | 664,952.71 | 100.199900 | 666,329.34 | 1,376.63 | 0.65 |
| 166764AA8 | CHEVRON CORP SR UNSECURED 12/17 1.104 | | | | | 1.104 | 05 Dec 2017 | | |
| | | 1,000,000.000 | Local | 100.124885 | 1,001,248.85 | 99.258500 | 992,585.00 | -8,663.85 | 0.97 |
| | | | Base | 100.124885 | 1,001,248.85 | 99.258500 | 992,585.00 | -8,663.85 | 0.97 |
| 166764AL4 | CHEVRON CORP SR UNSECURED 11/17 1.345 | | | | | 1.345 | 15 Nov 2017 | | |
| | | 370,000.000 | Local | 100.000000 | 370,000.00 | 99.844500 | 369,424.65 | -575.35 | 0.36 |
| | | | Base | 100.000000 | 370,000.00 | 99.844500 | 369,424.65 | -575.35 | 0.36 |
| 17275RAS1 | CISCO SYSTEMS INC SR UNSECURED 03/17 VAR | | | | | 0.7022 | 03 Mar 2017 | | |
| | | 600,000.000 | Local | 100.000000 | 600,000.00 | 100.022700 | 600,136.20 | 136.20 | 0.59 |
| | | | Base | 100.000000 | 600,000.00 | 100.022700 | 600,136.20 | 136.20 | 0.59 |

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|---|---|---|---|---|---|---|---|---|---|
| 17275RAY8 | CISCO SYSTEMS INC SR UNSECURED 06/18 VAR | | | | | 0.822 | 15 Jun 2018 | | |
| | | Local | 1,400,000.000 | 100.000000 | 1,400,000.00 | 99.843300 | 1,397,806.20 | -2,193.80 | 1.36 |
| | | Base | | 100.000000 | 1,400,000.00 | 99.843300 | 1,397,806.20 | -2,193.80 | 1.36 |
| 17305EFK6 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10 | | | | | 0.73 | 07 Feb 2018 | | |
| | | Local | 1,500,000.000 | 99.995869 | 1,499,938.03 | 100.000480 | 1,500,007.20 | 69.17 | 1.46 |
| Original Face: | | Base | 1,500,000.000 | 99.995869 | 1,499,938.03 | 100.000480 | 1,500,007.20 | 69.17 | 1.46 |
| 17305EFL4 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12 | | | | | 0.5739 | 07 Nov 2018 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 99.999990 | 599,999.94 | -0.06 | 0.59 |
| Original Face: | | Base | 600,000.000 | 100.000000 | 600,000.00 | 99.999990 | 599,999.94 | -0.06 | 0.59 |
| 17401QAC5 | CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3 | | | | | 2.3 | 03 Dec 2018 | | |
| | | Local | 590,000.000 | 99.877317 | 589,276.17 | 100.386900 | 592,282.71 | 3,006.54 | 0.58 |
| | | Base | | 99.877317 | 589,276.17 | 100.386900 | 592,282.71 | 3,006.54 | 0.58 |
| 191216AY6 | COCA COLA CO/THE SR UNSECURED 03/18 1.65 | | | | | 1.65 | 14 Mar 2018 | | |
| | | Local | 250,000.000 | 101.158436 | 252,896.09 | 101.243100 | 253,107.75 | 211.66 | 0.25 |
| | | Base | | 101.158436 | 252,896.09 | 101.243100 | 253,107.75 | 211.66 | 0.25 |
| 191216BR0 | COCA COLA CO/THE SR UNSECURED 10/17 0.875 | | | | | 0.875 | 27 Oct 2017 | | |
| | | Local | 750,000.000 | 99.961839 | 749,713.79 | 99.855900 | 748,919.25 | -794.54 | 0.73 |
| | | Base | | 99.961839 | 749,713.79 | 99.855900 | 748,919.25 | -794.54 | 0.73 |
| 19416QEF3 | COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75 | | | | | 1.75 | 15 Mar 2019 | | |
| | | Local | 440,000.000 | 100.510939 | 442,248.13 | 101.395600 | 446,140.64 | 3,892.51 | 0.44 |
| | | Base | | 100.510939 | 442,248.13 | 101.395600 | 446,140.64 | 3,892.51 | 0.44 |
| 22160KAE5 | COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125 | | | | | 1.125 | 15 Dec 2017 | | |
| | | Local | 1,600,000.000 | 100.196363 | 1,603,141.80 | 100.284500 | 1,604,552.00 | 1,410.20 | 1.57 |
| | | Base | | 100.196363 | 1,603,141.80 | 100.284500 | 1,604,552.00 | 1,410.20 | 1.57 |
| 235851AN2 | DANAHER CORP SR UNSECURED 09/18 1.65 | | | | | 1.65 | 15 Sep 2018 | | |
| | | Local | 710,000.000 | 99.882994 | 709,169.26 | 100.829700 | 715,890.87 | 6,721.61 | 0.70 |
| | | Base | | 99.882994 | 709,169.26 | 100.829700 | 715,890.87 | 6,721.61 | 0.70 |
| 254683BA2 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 1,575,000.000 | 100.062497 | 1,575,984.32 | 100.000170 | 1,575,002.68 | -981.64 | 1.54 |
| Original Face: | | Base | 1,575,000.000 | 100.062497 | 1,575,984.32 | 100.000170 | 1,575,002.68 | -981.64 | 1.54 |

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|---|---|---|---|---|---|---|---|---|---|
| 254683BC8 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3 | | | | | 0.6055 | 15 Oct 2018 | | |
| | | Local | 730,000.000 | 100.000000 | 730,000.00 | 99.974350 | 729,812.76 | -187.24 | 0.71 |
| Original Face: | | Base | 730,000.000 | 100.000000 | 730,000.00 | 99.974350 | 729,812.76 | -187.24 | 0.71 |
| 25468PCZ7 | WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875 | | | | | 0.875 | 30 May 2017 | | |
| | | Local | 660,000.000 | 99.920292 | 659,473.93 | 99.989600 | 659,931.36 | 457.43 | 0.64 |
| | | Base | | 99.920292 | 659,473.93 | 99.989600 | 659,931.36 | 457.43 | 0.64 |
| 25468PDH6 | WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65 | | | | | 1.65 | 08 Jan 2019 | | |
| | | Local | 305,000.000 | 99.868934 | 304,600.25 | 101.000500 | 308,051.53 | 3,451.28 | 0.30 |
| | | Base | | 99.868934 | 304,600.25 | 101.000500 | 308,051.53 | 3,451.28 | 0.30 |
| 26442RAA9 | DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR | | | | | 0.652 | 06 Mar 2017 | | |
| | | Local | 245,000.000 | 100.000000 | 245,000.00 | 99.728800 | 244,335.56 | -664.44 | 0.24 |
| | | Base | | 100.000000 | 245,000.00 | 99.728800 | 244,335.56 | -664.44 | 0.24 |
| 278642AM5 | EBAY INC SR UNSECURED 07/17 VAR | | | | | 0.8211 | 28 Jul 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 98.798400 | 987,984.00 | -12,016.00 | 0.96 |
| | | Base | | 100.000000 | 1,000,000.00 | 98.798400 | 987,984.00 | -12,016.00 | 0.96 |
| 30231GAA0 | EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921 | | | | | 0.921 | 15 Mar 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.814200 | 998,142.00 | -1,858.00 | 0.97 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.814200 | 998,142.00 | -1,858.00 | 0.97 |
| 30231GAL6 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305 | | | | | 1.305 | 06 Mar 2018 | | |
| | | Local | 1,000,000.000 | 99.866238 | 998,662.38 | 99.866100 | 998,661.00 | -1.38 | 0.98 |
| | | Base | | 99.866238 | 998,662.38 | 99.866100 | 998,661.00 | -1.38 | 0.98 |
| 313384SF7 | FED HOME LN DISCOUNT NT DISCOUNT NOT 01/16 0.00000 | | | | | 0.01 | 25 Jan 2016 | | |
| | | Local | 0.000 | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 |
| | | Base | | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 |
| 3133EEG53 | FEDERAL FARM CREDIT BANK BONDS 08/17 0.8 | | | | | 0.8 | 04 Aug 2017 | | |
| | | Local | 1,500,000.000 | 99.972806 | 1,499,592.09 | 99.897100 | 1,498,456.50 | -1,135.59 | 1.46 |
| | | Base | | 99.972806 | 1,499,592.09 | 99.897100 | 1,498,456.50 | -1,135.59 | 1.46 |
| 3135G0MZ3 | FANNIE MAE NOTES 08/17 0.875 | | | | | 0.875 | 28 Aug 2017 | | |
| | | Local | 1,500,000.000 | 99.836690 | 1,497,550.35 | 100.142700 | 1,502,140.50 | 4,590.15 | 1.47 |
| | | Base | | 99.836690 | 1,497,550.35 | 100.142700 | 1,502,140.50 | 4,590.15 | 1.47 |

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|---|---|---|---|---|---|---|---|---|---|
| 3135G0PQ0 | FANNIE MAE NOTES 10/17 0.875 | | | | | 0.875 | 26 Oct 2017 | | |
| | | Local | 1,100,000.000 | 100.063455 | 1,100,698.01 | 100.123700 | 1,101,360.70 | 662.69 | 1.08 |
| | | Base | | 100.063455 | 1,100,698.01 | 100.123700 | 1,101,360.70 | 662.69 | 1.08 |
| 3136A5KR6 | FANNIE MAE FNR 2012 31 AD | | | | | 1.75 | 25 Oct 2022 | | |
| | | Local | 354,660.090 | 101.121347 | 358,637.06 | 100.776120 | 357,412.68 | -1,224.38 | 0.35 |
| Original Face: | | Base | 1,000,000.000 | 101.121347 | 358,637.06 | 100.776120 | 357,412.68 | -1,224.38 | 0.35 |
| 3137A0WM3 | FREDDIE MAC FHR 3714 AG | | | | | 3.0 | 15 Oct 2028 | | |
| | | Local | 82,419.440 | 101.769485 | 83,877.84 | 100.354480 | 82,711.60 | -1,166.24 | 0.08 |
| Original Face: | | Base | 3,500,000.000 | 101.769485 | 83,877.84 | 100.354480 | 82,711.60 | -1,166.24 | 0.08 |
| 3137A4WA1 | FREDDIE MAC FHR 3775 LH | | | | | 2.25 | 15 Dec 2020 | | |
| | | Local | 177,894.490 | 101.744579 | 180,998.00 | 101.579560 | 180,704.44 | -293.56 | 0.18 |
| Original Face: | | Base | 1,000,000.000 | 101.744579 | 180,998.00 | 101.579560 | 180,704.44 | -293.56 | 0.18 |
| 3138NYD28 | FNMA POOL AR1920 FN 01/23 FIXED 2.5 | | | | | 2.5 | 01 Jan 2023 | | |
| | | Local | 303,209.760 | 102.032148 | 309,371.43 | 103.281602 | 313,159.90 | 3,788.47 | 0.31 |
| Original Face: | | Base | 485,000.000 | 102.032148 | 309,371.43 | 103.281602 | 313,159.90 | 3,788.47 | 0.31 |
| 31394DZR4 | FANNIE MAE FNR 2005 48 MD | | | | | 5.0 | 25 Apr 2034 | | |
| | | Local | 74,303.650 | 103.729103 | 77,074.51 | 102.937010 | 76,485.96 | -588.55 | 0.07 |
| Original Face: | | Base | 281,000.000 | 103.729103 | 77,074.51 | 102.937010 | 76,485.96 | -588.55 | 0.07 |
| 31398VAH9 | FREDDIE MAC FHR 3649 HB | | | | | 2.0 | 15 Nov 2018 | | |
| | | Local | 52,824.170 | 100.915074 | 53,307.55 | 101.002160 | 53,353.55 | 46.00 | 0.05 |
| Original Face: | | Base | 550,000.000 | 100.915074 | 53,307.55 | 101.002160 | 53,353.55 | 46.00 | 0.05 |
| 31677QBA6 | FIFTH THIRD BANK SR UNSECURED 06/17 1.35 | | | | | 1.35 | 01 Jun 2017 | | |
| | | Local | 1,200,000.000 | 99.981007 | 1,199,772.08 | 99.873700 | 1,198,484.40 | -1,287.68 | 1.17 |
| | | Base | | 99.981007 | 1,199,772.08 | 99.873700 | 1,198,484.40 | -1,287.68 | 1.17 |
| 31679JAC7 | FIFTH THIRD AUTO TRUST FITAT 2014 1 A3 | | | | | 0.68 | 16 Apr 2018 | | |
| | | Local | 449,531.250 | 99.996895 | 449,517.29 | 99.883020 | 449,005.39 | -511.90 | 0.44 |
| Original Face: | | Base | 780,000.000 | 99.996895 | 449,517.29 | 99.883020 | 449,005.39 | -511.90 | 0.44 |
| 31679MAB2 | FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A | | | | | 0.57 | 15 May 2017 | | |
| | | Local | 84,907.470 | 99.998528 | 84,906.22 | 99.944120 | 84,860.02 | -46.20 | 0.08 |
| Original Face: | | Base | 355,000.000 | 99.998528 | 84,906.22 | 99.944120 | 84,860.02 | -46.20 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31679MAD8 | FIFTH THIRD AUTO TRUST FITAT 2014 3 A3 | | | | | 0.96 | 15 Mar 2019 | | |
| | | Local | 500,000.000 | 99.847898 | 499,239.49 | 99.811060 | 499,055.30 | -184.19 | 0.49 |
| Original Face: | | Base | 500,000.000 | 99.847898 | 499,239.49 | 99.811060 | 499,055.30 | -184.19 | 0.49 |
| 34530HAC4 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3 | | | | | 0.79 | 15 May 2018 | | |
| | | Local | 278,630.970 | 99.929620 | 278,434.87 | 99.910930 | 278,382.79 | -52.08 | 0.27 |
| Original Face: | | Base | 450,000.000 | 99.929620 | 278,434.87 | 99.910930 | 278,382.79 | -52.08 | 0.27 |
| 34530VAD1 | FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3 | | | | | 1.16 | 15 Nov 2019 | | |
| | | Local | 1,050,000.000 | 100.000000 | 1,050,000.00 | 99.991060 | 1,049,906.13 | -93.87 | 1.03 |
| Original Face: | | Base | 1,050,000.000 | 100.000000 | 1,050,000.00 | 99.991060 | 1,049,906.13 | -93.87 | 1.03 |
| 34530YAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3 | | | | | 1.41 | 15 Feb 2020 | | |
| | | Local | 995,000.000 | 99.982138 | 994,822.27 | 100.203100 | 997,020.85 | 2,198.58 | 0.97 |
| Original Face: | | Base | 995,000.000 | 99.982138 | 994,822.27 | 100.203100 | 997,020.85 | 2,198.58 | 0.97 |
| 36962G5N0 | GENERAL ELECTRIC CO COMPANY GUAR 01/17 2.9 | | | | | 2.9 | 09 Jan 2017 | | |
| | | Local | 1,100,000.000 | 101.632148 | 1,117,953.63 | 101.710900 | 1,118,819.90 | 866.27 | 1.09 |
| | | Base | | 101.632148 | 1,117,953.63 | 101.710900 | 1,118,819.90 | 866.27 | 1.09 |
| 36962G7J7 | GENERAL ELECTRIC CO COMPANY GUAR 05/17 1.25 | | | | | 1.25 | 15 May 2017 | | |
| | | Local | 575,000.000 | 99.993838 | 574,964.57 | 100.208000 | 576,196.00 | 1,231.43 | 0.56 |
| | | Base | | 99.993838 | 574,964.57 | 100.208000 | 576,196.00 | 1,231.43 | 0.56 |
| 36966THX3 | GENERAL ELECTRIC CO COMPANY GUAR 04/20 VAR | | | | | 1.422 | 15 Apr 2020 | | |
| | | Local | 750,000.000 | 100.091701 | 750,687.76 | 99.901400 | 749,260.50 | -1,427.26 | 0.73 |
| | | Base | | 100.091701 | 750,687.76 | 99.901400 | 749,260.50 | -1,427.26 | 0.73 |
| 375558BE2 | GILEAD SCIENCES INC SR UNSECURED 09/18 1.85 | | | | | 1.85 | 04 Sep 2018 | | |
| | | Local | 1,000,000.000 | 100.096503 | 1,000,965.03 | 100.770000 | 1,007,700.00 | 6,734.97 | 0.98 |
| | | Base | | 100.096503 | 1,000,965.03 | 100.770000 | 1,007,700.00 | 6,734.97 | 0.98 |
| 38377XPJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD | | | | | 2.0 | 20 Oct 2038 | | |
| | | Local | 604,079.690 | 101.563449 | 613,524.17 | 101.645940 | 614,022.48 | 498.31 | 0.60 |
| Original Face: | | Base | 2,750,000.000 | 101.563449 | 613,524.17 | 101.645940 | 614,022.48 | 498.31 | 0.60 |
| 40428HPW6 | HSBC USA INC SR UNSECURED 08/18 VAR | | | | | 1.1139 | 07 Aug 2018 | | |
| | | Local | 680,000.000 | 100.000000 | 680,000.00 | 99.678100 | 677,811.08 | -2,188.92 | 0.66 |
| | | Base | | 100.000000 | 680,000.00 | 99.678100 | 677,811.08 | -2,188.92 | 0.66 |

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|---|---|---|---|---|---|---|---|---|---|
| 40434CAA3 | HSBC USA INC SR UNSECURED 06/17 1.3 | | | | | 1.3 | 23 Jun 2017 | | |
| | | Local | 630,000.000 | 99.929548 | 629,556.15 | 99.829600 | 628,926.48 | -629.67 | 0.61 |
| | | Base | | 99.929548 | 629,556.15 | 99.829600 | 628,926.48 | -629.67 | 0.61 |
| 43813JAC9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3 | | | | | 0.67 | 21 Nov 2017 | | |
| | | Local | 373,779.150 | 99.996316 | 373,765.38 | 99.870350 | 373,294.55 | -470.83 | 0.36 |
| | Original Face: | Base | 440,000.000 | 99.996316 | 373,765.38 | 99.870350 | 373,294.55 | -470.83 | 0.36 |
| 43813NAC0 | HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3 | | | | | 1.04 | 21 Feb 2019 | | |
| | | Local | 800,000.000 | 99.757813 | 798,062.50 | 99.880120 | 799,040.96 | 978.46 | 0.78 |
| | Original Face: | Base | 800,000.000 | 99.757813 | 798,062.50 | 99.880120 | 799,040.96 | 978.46 | 0.78 |
| 43814CAC3 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3 | | | | | 0.48 | 21 Nov 2016 | | |
| | | Local | 247.520 | 100.177763 | 247.96 | 99.977670 | 247.46 | -0.50 | 0.00 |
| | Original Face: | Base | 891,000.000 | 100.177763 | 247.96 | 99.977670 | 247.46 | -0.50 | 0.00 |
| 43814CAD1 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4 | | | | | 0.62 | 21 Mar 2019 | | |
| | | Local | 500,000.000 | 99.992264 | 499,961.32 | 99.935210 | 499,676.05 | -285.27 | 0.49 |
| | Original Face: | Base | 500,000.000 | 99.992264 | 499,961.32 | 99.935210 | 499,676.05 | -285.27 | 0.49 |
| 43814FAC6 | HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3 | | | | | 0.69 | 18 Sep 2017 | | |
| | | Local | 345,207.690 | 99.988508 | 345,168.02 | 99.897740 | 344,854.68 | -313.34 | 0.34 |
| | Original Face: | Base | 688,000.000 | 99.988508 | 345,168.02 | 99.897740 | 344,854.68 | -313.34 | 0.34 |
| 43814GAC4 | HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3 | | | | | 0.77 | 19 Mar 2018 | | |
| | | Local | 399,291.900 | 99.965228 | 399,153.06 | 99.871340 | 398,778.17 | -374.89 | 0.39 |
| | Original Face: | Base | 440,000.000 | 99.965228 | 399,153.06 | 99.871340 | 398,778.17 | -374.89 | 0.39 |
| 446438RL9 | HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7 | | | | | 1.7 | 26 Feb 2018 | | |
| | | Local | 1,000,000.000 | 99.904695 | 999,046.95 | 99.423300 | 994,233.00 | -4,813.95 | 0.97 |
| | | Base | | 99.904695 | 999,046.95 | 99.423300 | 994,233.00 | -4,813.95 | 0.97 |
| 44890JAC3 | HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3 | | | | | 0.56 | 17 Jul 2017 | | |
| | | Local | 11,952.220 | 99.998243 | 11,952.01 | 99.983330 | 11,950.23 | -1.78 | 0.01 |
| | Original Face: | Base | 293,000.000 | 99.998243 | 11,952.01 | 99.983330 | 11,950.23 | -1.78 | 0.01 |
| 44890RAC5 | HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3 | | | | | 0.79 | 16 Jul 2018 | | |
| | | Local | 231,005.770 | 99.993009 | 230,989.62 | 99.889230 | 230,749.88 | -239.74 | 0.23 |
| | Original Face: | Base | 305,000.000 | 99.993009 | 230,989.62 | 99.889230 | 230,749.88 | -239.74 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 44890WAC4 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3 | | | | | 1.05 | 15 Apr 2019 | | |
| | | 460,000.000 | Local | 99.990470 | 459,956.16 | 99.970050 | 459,862.23 | -93.93 | 0.45 |
| Original Face: | | 460,000.000 | Base | 99.990470 | 459,956.16 | 99.970050 | 459,862.23 | -93.93 | 0.45 |
| 44890YAD8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3 | | | | | 1.12 | 15 Nov 2019 | | |
| | | 340,000.000 | Local | 99.999306 | 339,997.64 | 99.794550 | 339,301.47 | -696.17 | 0.33 |
| Original Face: | | 340,000.000 | Base | 99.999306 | 339,997.64 | 99.794550 | 339,301.47 | -696.17 | 0.33 |
| 44918LAB8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A | | | | | 0.99 | 15 Nov 2018 | | |
| | | 950,000.000 | Local | 99.901679 | 949,065.95 | 99.969890 | 949,713.96 | 648.01 | 0.93 |
| Original Face: | | 950,000.000 | Base | 99.901679 | 949,065.95 | 99.969890 | 949,713.96 | 648.01 | 0.93 |
| 44918LAD4 | HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3 | | | | | 1.46 | 18 Feb 2020 | | |
| | | 395,000.000 | Local | 99.983289 | 394,933.99 | 100.356550 | 396,408.37 | 1,474.38 | 0.39 |
| Original Face: | | 395,000.000 | Base | 99.983289 | 394,933.99 | 100.356550 | 396,408.37 | 1,474.38 | 0.39 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | 1,042,000.000 | Local | 100.760746 | 1,049,926.97 | 100.786700 | 1,050,197.41 | 270.44 | 1.03 |
| | | | Base | 100.760746 | 1,049,926.97 | 100.786700 | 1,050,197.41 | 270.44 | 1.03 |
| 458140AL4 | INTEL CORP SR UNSECURED 12/17 1.35 | | | | | 1.35 | 15 Dec 2017 | | |
| | | 500,000.000 | Local | 100.289612 | 501,448.06 | 100.445200 | 502,226.00 | 777.94 | 0.49 |
| | | | Base | 100.289612 | 501,448.06 | 100.445200 | 502,226.00 | 777.94 | 0.49 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | 950,000.000 | Local | 100.389394 | 953,699.24 | 100.347400 | 953,300.30 | -398.94 | 0.93 |
| | | | Base | 100.389394 | 953,699.24 | 100.347400 | 953,300.30 | -398.94 | 0.93 |
| 459200HZ7 | IBM CORP SR UNSECURED 02/18 1.125 | | | | | 1.125 | 06 Feb 2018 | | |
| | | 1,000,000.000 | Local | 99.795182 | 997,951.82 | 99.562400 | 995,624.00 | -2,327.82 | 0.97 |
| | | | Base | 99.795182 | 997,951.82 | 99.562400 | 995,624.00 | -2,327.82 | 0.97 |
| 46623EJU4 | JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125 | | | | | 1.125 | 26 Feb 2016 | | |
| | | 1,500,000.000 | Local | 100.020833 | 1,500,312.50 | 100.033500 | 1,500,502.50 | 190.00 | 1.47 |
| | | | Base | 100.020833 | 1,500,312.50 | 100.033500 | 1,500,502.50 | 190.00 | 1.47 |
| 477879AC4 | JOHN DEERE OWNER TRUST JDOT 2013 B A3 | | | | | 0.87 | 15 Aug 2017 | | |
| | | 270,052.540 | Local | 99.994723 | 270,038.29 | 99.916530 | 269,827.13 | -211.16 | 0.26 |
| Original Face: | | 730,000.000 | Base | 99.994723 | 270,038.29 | 99.916530 | 269,827.13 | -211.16 | 0.26 |

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|---|---|---|---|---|---|---|---|---|---|
| 47787TAC0 | JOHN DEERE OWNER TRUST JDOT 2013 A A3 | | | | | 0.6 | 15 Mar 2017 | | |
| | | Local | 90,755.650 | 99.928214 | 90,690.50 | 99.937420 | 90,698.86 | 8.36 | 0.09 |
| | Original Face: | Base | 725,000.000 | 99.928214 | 90,690.50 | 99.937420 | 90,698.86 | 8.36 | 0.09 |
| 47787VAC5 | JOHN DEERE OWNER TRUST JDOT 2014 A A3 | | | | | 0.92 | 16 Apr 2018 | | |
| | | Local | 1,386,293.440 | 99.964303 | 1,385,798.58 | 99.908740 | 1,385,028.31 | -770.27 | 1.35 |
| | Original Face: | Base | 1,600,000.000 | 99.964303 | 1,385,798.58 | 99.908740 | 1,385,028.31 | -770.27 | 1.35 |
| 478160BL7 | JOHNSON + JOHNSON SR UNSECURED 11/17 1.125 | | | | | 1.125 | 21 Nov 2017 | | |
| | | Local | 340,000.000 | 99.952500 | 339,838.50 | 100.413000 | 341,404.20 | 1,565.70 | 0.33 |
| | | Base | | 99.952500 | 339,838.50 | 100.413000 | 341,404.20 | 1,565.70 | 0.33 |
| 48125LRC8 | JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR | | | | | 0.8362 | 02 Jun 2017 | | |
| | | Local | 475,000.000 | 99.925867 | 474,647.87 | 99.733300 | 473,733.18 | -914.69 | 0.46 |
| | | Base | | 99.925867 | 474,647.87 | 99.733300 | 473,733.18 | -914.69 | 0.46 |
| 49327M2E3 | KEY BANK NA SR UNSECURED 11/16 VAR | | | | | 0.8832 | 25 Nov 2016 | | |
| | | Local | 750,000.000 | 100.000000 | 750,000.00 | 99.928900 | 749,466.75 | -533.25 | 0.73 |
| | | Base | | 100.000000 | 750,000.00 | 99.928900 | 749,466.75 | -533.25 | 0.73 |
| 548661DF1 | LOWE S COS INC SR UNSECURED 09/18 VAR | | | | | 1.102 | 14 Sep 2018 | | |
| | | Local | 130,000.000 | 100.000000 | 130,000.00 | 100.173400 | 130,225.42 | 225.42 | 0.13 |
| | | Base | | 100.000000 | 130,000.00 | 100.173400 | 130,225.42 | 225.42 | 0.13 |
| 55279HAC4 | MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR | | | | | 0.6969 | 30 Jan 2017 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.867400 | 998,674.00 | -1,326.00 | 0.98 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.867400 | 998,674.00 | -1,326.00 | 0.98 |
| 55279HAF7 | MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4 | | | | | 1.4 | 25 Jul 2017 | | |
| | | Local | 590,000.000 | 99.981819 | 589,892.73 | 99.789100 | 588,755.69 | -1,137.04 | 0.57 |
| | | Base | | 99.981819 | 589,892.73 | 99.789100 | 588,755.69 | -1,137.04 | 0.57 |
| 585055BA3 | MEDTRONIC INC COMPANY GUAR 04/18 1.375 | | | | | 1.375 | 01 Apr 2018 | | |
| | | Local | 1,000,000.000 | 100.215114 | 1,002,151.14 | 99.893100 | 998,931.00 | -3,220.14 | 0.98 |
| | | Base | | 100.215114 | 1,002,151.14 | 99.893100 | 998,931.00 | -3,220.14 | 0.98 |
| 587729AB0 | MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2 | | | | | 0.43 | 15 Feb 2017 | | |
| | | Local | 53,032.730 | 99.997454 | 53,031.38 | 99.976230 | 53,020.12 | -11.26 | 0.05 |
| | Original Face: | Base | 1,160,000.000 | 99.997454 | 53,031.38 | 99.976230 | 53,020.12 | -11.26 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 587729AC8 | MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3 | | | | | 0.87 | 15 Oct 2018 | | |
| | | Local | 1,530,000.000 | 99.987170 | 1,529,803.70 | 99.959170 | 1,529,375.30 | -428.40 | 1.49 |
| Original Face: | | Base | 1,530,000.000 | 99.987170 | 1,529,803.70 | 99.959170 | 1,529,375.30 | -428.40 | 1.49 |
| 58772PAD0 | MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3 | | | | | 1.34 | 16 Dec 2019 | | |
| | | Local | 600,000.000 | 99.855520 | 599,133.12 | 100.191600 | 601,149.60 | 2,016.48 | 0.59 |
| Original Face: | | Base | 600,000.000 | 99.855520 | 599,133.12 | 100.191600 | 601,149.60 | 2,016.48 | 0.59 |
| 58933YAD7 | MERCK + CO INC SR UNSECURED 05/16 0.7 | | | | | 0.7 | 18 May 2016 | | |
| | | Local | 1,210,000.000 | 99.997371 | 1,209,968.19 | 100.016900 | 1,210,204.49 | 236.30 | 1.18 |
| | | Base | | 99.997371 | 1,209,968.19 | 100.016900 | 1,210,204.49 | 236.30 | 1.18 |
| 58933YAH8 | MERCK + CO INC SR UNSECURED 05/18 VAR | | | | | 0.7241 | 18 May 2018 | | |
| | | Local | 1,000,000.000 | 100.135192 | 1,001,351.92 | 100.052500 | 1,000,525.00 | -826.92 | 0.98 |
| | | Base | | 100.135192 | 1,001,351.92 | 100.052500 | 1,000,525.00 | -826.92 | 0.98 |
| 594918BF0 | MICROSOFT CORP SR UNSECURED 11/18 1.3 | | | | | 1.3 | 03 Nov 2018 | | |
| | | Local | 990,000.000 | 99.908212 | 989,091.30 | 100.343800 | 993,403.62 | 4,312.32 | 0.97 |
| | | Base | | 99.908212 | 989,091.30 | 100.343800 | 993,403.62 | 4,312.32 | 0.97 |
| 61761JVM8 | MORGAN STANLEY SR UNSECURED 01/18 1.875 | | | | | 1.875 | 05 Jan 2018 | | |
| | | Local | 1,000,000.000 | 100.107991 | 1,001,079.91 | 99.646300 | 996,463.00 | -4,616.91 | 0.97 |
| | | Base | | 100.107991 | 1,001,079.91 | 99.646300 | 996,463.00 | -4,616.91 | 0.97 |
| 63743HEG3 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR | | | | | 0.6617 | 27 May 2016 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.011700 | 1,000,117.00 | 117.00 | 0.98 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.011700 | 1,000,117.00 | 117.00 | 0.98 |
| 63743HEM0 | NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95 | | | | | 0.95 | 24 Apr 2017 | | |
| | | Local | 705,000.000 | 99.991094 | 704,937.21 | 99.924100 | 704,464.91 | -472.30 | 0.69 |
| | | Base | | 99.991094 | 704,937.21 | 99.924100 | 704,464.91 | -472.30 | 0.69 |
| 65477MAC2 | NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3 | | | | | 0.67 | 15 Aug 2018 | | |
| | | Local | 856,692.290 | 99.845582 | 855,369.40 | 99.839850 | 855,320.30 | -49.10 | 0.84 |
| Original Face: | | Base | 1,500,000.000 | 99.845582 | 855,369.40 | 99.839850 | 855,320.30 | -49.10 | 0.84 |
| 65477PAC5 | NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3 | | | | | 0.72 | 15 Aug 2018 | | |
| | | Local | 602,743.830 | 99.859801 | 601,898.79 | 99.804660 | 601,566.43 | -332.36 | 0.59 |
| Original Face: | | Base | 785,000.000 | 99.859801 | 601,898.79 | 99.804660 | 601,566.43 | -332.36 | 0.59 |

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|---|---|---|---|---|---|---|---|---|---|
| 65477UAC4 | NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3 | | | | | 1.05 | 15 Oct 2019 | | |
| | | Local | 650,000.000 | 99.840072 | 648,960.47 | 99.788600 | 648,625.90 | -334.57 | 0.63 |
| | Original Face: | Base | 650,000.000 | 99.840072 | 648,960.47 | 99.788600 | 648,625.90 | -334.57 | 0.63 |
| 68389XAN5 | ORACLE CORP SR UNSECURED 10/17 1.2 | | | | | 1.2 | 15 Oct 2017 | | |
| | | Local | 1,000,000.000 | 99.868671 | 998,686.71 | 100.286800 | 1,002,868.00 | 4,181.29 | 0.98 |
| | | Base | | 99.868671 | 998,686.71 | 100.286800 | 1,002,868.00 | 4,181.29 | 0.98 |
| 68389XAR6 | ORACLE CORP SR UNSECURED 01/19 VAR | | | | | 1.202 | 15 Jan 2019 | | |
| | | Local | 500,000.000 | 100.534056 | 502,670.28 | 100.104800 | 500,524.00 | -2,146.28 | 0.49 |
| | | Base | | 100.534056 | 502,670.28 | 100.104800 | 500,524.00 | -2,146.28 | 0.49 |
| 69353RDY1 | PNC BANK NA SR UNSECURED 10/17 1.5 | | | | | 1.5 | 18 Oct 2017 | | |
| | | Local | 500,000.000 | 99.989684 | 499,948.42 | 99.970900 | 499,854.50 | -93.92 | 0.49 |
| | | Base | | 99.989684 | 499,948.42 | 99.970900 | 499,854.50 | -93.92 | 0.49 |
| 69353REN4 | PNC BANK NA SR UNSECURED 06/18 VAR | | | | | 0.8342 | 01 Jun 2018 | | |
| | | Local | 1,400,000.000 | 99.878429 | 1,398,298.00 | 99.562800 | 1,393,879.20 | -4,418.80 | 1.36 |
| | | Base | | 99.878429 | 1,398,298.00 | 99.562800 | 1,393,879.20 | -4,418.80 | 1.36 |
| 69371RL87 | PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1 | | | | | 1.1 | 06 Jun 2017 | | |
| | | Local | 795,000.000 | 99.942209 | 794,540.56 | 100.075400 | 795,599.43 | 1,058.87 | 0.78 |
| | | Base | | 99.942209 | 794,540.56 | 100.075400 | 795,599.43 | 1,058.87 | 0.78 |
| 69371RM45 | PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45 | | | | | 1.45 | 09 Mar 2018 | | |
| | | Local | 385,000.000 | 99.934218 | 384,746.74 | 99.825000 | 384,326.25 | -420.49 | 0.38 |
| | | Base | | 99.934218 | 384,746.74 | 99.825000 | 384,326.25 | -420.49 | 0.38 |
| 69371RM52 | PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4 | | | | | 1.4 | 18 May 2018 | | |
| | | Local | 555,000.000 | 99.899193 | 554,440.52 | 99.825900 | 554,033.75 | -406.77 | 0.54 |
| | | Base | | 99.899193 | 554,440.52 | 99.825900 | 554,033.75 | -406.77 | 0.54 |
| 713448CW6 | PEPSICO INC SR UNSECURED 07/17 1.125 | | | | | 1.125 | 17 Jul 2017 | | |
| | | Local | 1,500,000.000 | 99.976711 | 1,499,650.67 | 100.215800 | 1,503,237.00 | 3,586.33 | 1.47 |
| | | Base | | 99.976711 | 1,499,650.67 | 100.215800 | 1,503,237.00 | 3,586.33 | 1.47 |
| 74005PBC7 | PRAXAIR INC SR UNSECURED 11/17 1.05 | | | | | 1.05 | 07 Nov 2017 | | |
| | | Local | 500,000.000 | 99.577630 | 497,888.15 | 99.370200 | 496,851.00 | -1,037.15 | 0.49 |
| | | Base | | 99.577630 | 497,888.15 | 99.370200 | 496,851.00 | -1,037.15 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 742718DV8 | PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45 | | | | | 1.45 | 15 Aug 2016 | | |
| | | Local | 1,000,000.000 | 100.447353 | 1,004,473.53 | 100.399400 | 1,003,994.00 | -479.53 | 0.98 |
| | | Base | | 100.447353 | 1,004,473.53 | 100.399400 | 1,003,994.00 | -479.53 | 0.98 |
| 842400GB3 | SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125 | | | | | 1.125 | 01 May 2017 | | |
| | | Local | 300,000.000 | 99.986617 | 299,959.85 | 100.034400 | 300,103.20 | 143.35 | 0.29 |
| | | Base | | 99.986617 | 299,959.85 | 100.034400 | 300,103.20 | 143.35 | 0.29 |
| 857477AK9 | STATE STREET CORP SR UNSECURED 05/18 1.35 | | | | | 1.35 | 15 May 2018 | | |
| | | Local | 705,000.000 | 99.956321 | 704,692.06 | 99.519300 | 701,611.07 | -3,080.99 | 0.69 |
| | | Base | | 99.956321 | 704,692.06 | 99.519300 | 701,611.07 | -3,080.99 | 0.69 |
| 882508AX2 | TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875 | | | | | 0.875 | 12 Mar 2017 | | |
| | | Local | 500,000.000 | 100.046930 | 500,234.65 | 99.942900 | 499,714.50 | -520.15 | 0.49 |
| | | Base | | 100.046930 | 500,234.65 | 99.942900 | 499,714.50 | -520.15 | 0.49 |
| 88579YAP6 | 3M COMPANY SR UNSECURED 08/18 1.375 | | | | | 1.375 | 07 Aug 2018 | | |
| | | Local | 1,535,000.000 | 99.888551 | 1,533,289.26 | 100.742100 | 1,546,391.24 | 13,101.98 | 1.51 |
| | | Base | | 99.888551 | 1,533,289.26 | 100.742100 | 1,546,391.24 | 13,101.98 | 1.51 |
| 89190AAC4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3 | | | | | 0.93 | 16 Jul 2018 | | |
| | | Local | 565,000.000 | 99.997653 | 564,986.74 | 99.936620 | 564,641.90 | -344.84 | 0.55 |
| Original Face: | | Base | 565,000.000 | 99.997653 | 564,986.74 | 99.936620 | 564,641.90 | -344.84 | 0.55 |
| 89231MAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | | | | | 0.67 | 15 Dec 2017 | | |
| | | Local | 651,853.520 | 99.993729 | 651,812.64 | 99.860530 | 650,944.38 | -868.26 | 0.64 |
| Original Face: | | Base | 830,000.000 | 99.993729 | 651,812.64 | 99.860530 | 650,944.38 | -868.26 | 0.64 |
| 89236TBH7 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125 | | | | | 1.125 | 16 May 2017 | | |
| | | Local | 1,000,000.000 | 99.977271 | 999,772.71 | 100.114600 | 1,001,146.00 | 1,373.29 | 0.98 |
| | | Base | | 99.977271 | 999,772.71 | 100.114600 | 1,001,146.00 | 1,373.29 | 0.98 |
| 90520EAC5 | MUFG UNION BANK NA SR UNSECURED 06/16 3 | | | | | 3.0 | 06 Jun 2016 | | |
| | | Local | 1,600,000.000 | 100.760222 | 1,612,163.55 | 100.736400 | 1,611,782.40 | -381.15 | 1.57 |
| | | Base | | 100.760222 | 1,612,163.55 | 100.736400 | 1,611,782.40 | -381.15 | 1.57 |
| 911312AP1 | UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125 | | | | | 1.125 | 01 Oct 2017 | | |
| | | Local | 700,000.000 | 99.835381 | 698,847.67 | 100.291400 | 702,039.80 | 3,192.13 | 0.69 |
| | | Base | | 99.835381 | 698,847.67 | 100.291400 | 702,039.80 | 3,192.13 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 913017BU2 | UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8 | | | | | 1.8 | 01 Jun 2017 | | |
| | | Local | 800,000.000 | 100.943934 | 807,551.47 | 100.896200 | 807,169.60 | -381.87 | 0.79 |
| | | Base | | 100.943934 | 807,551.47 | 100.896200 | 807,169.60 | -381.87 | 0.79 |
| 91324PBS0 | UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875 | | | | | 1.875 | 15 Nov 2016 | | |
| | | Local | 1,000,000.000 | 100.876993 | 1,008,769.93 | 100.791000 | 1,007,910.00 | -859.93 | 0.98 |
| | | Base | | 100.876993 | 1,008,769.93 | 100.791000 | 1,007,910.00 | -859.93 | 0.98 |
| 91324PCF7 | UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4 | | | | | 1.4 | 15 Dec 2017 | | |
| | | Local | 205,000.000 | 99.914546 | 204,824.82 | 100.173900 | 205,356.50 | 531.68 | 0.20 |
| | | Base | | 99.914546 | 204,824.82 | 100.173900 | 205,356.50 | 531.68 | 0.20 |
| 92343VBF0 | VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1 | | | | | 1.1 | 01 Nov 2017 | | |
| | | Local | 1,037,000.000 | 99.695007 | 1,033,837.22 | 98.938700 | 1,025,994.32 | -7,842.90 | 1.00 |
| | | Base | | 99.695007 | 1,033,837.22 | 98.938700 | 1,025,994.32 | -7,842.90 | 1.00 |
| 92826CAA0 | VISA INC SR UNSECURED 12/17 1.2 | | | | | 1.2 | 14 Dec 2017 | | |
| | | Local | 285,000.000 | 99.950551 | 284,859.07 | 100.206400 | 285,588.24 | 729.17 | 0.28 |
| | | Base | | 99.950551 | 284,859.07 | 100.206400 | 285,588.24 | 729.17 | 0.28 |
| 92867MAC4 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3 | | | | | 0.56 | 21 Aug 2017 | | |
| | | Local | 124,214.350 | 99.985002 | 124,195.72 | 99.885970 | 124,072.71 | -123.01 | 0.12 |
| Original Face: | | Base | 500,000.000 | 99.985002 | 124,195.72 | 99.885970 | 124,072.71 | -123.01 | 0.12 |
| 92867PAC7 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3 | | | | | 0.7 | 20 Apr 2018 | | |
| | | Local | 1,084,248.430 | 99.922069 | 1,083,403.46 | 99.592020 | 1,079,824.91 | -3,578.55 | 1.05 |
| Original Face: | | Base | 1,725,000.000 | 99.922069 | 1,083,403.46 | 99.592020 | 1,079,824.91 | -3,578.55 | 1.05 |
| 94974BFG0 | WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 | | | | | 1.5 | 16 Jan 2018 | | |
| | | Local | 723,000.000 | 99.817364 | 721,679.54 | 99.876800 | 722,109.26 | 429.72 | 0.71 |
| | | Base | | 99.817364 | 721,679.54 | 99.876800 | 722,109.26 | 429.72 | 0.71 |
| 94974BFW5 | WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15 | | | | | 1.15 | 02 Jun 2017 | | |
| | | Local | 1,200,000.000 | 100.020854 | 1,200,250.25 | 99.863000 | 1,198,356.00 | -1,894.25 | 1.17 |
| | | Base | | 100.020854 | 1,200,250.25 | 99.863000 | 1,198,356.00 | -1,894.25 | 1.17 |
| 98389BAP5 | XCEL ENERGY INC SR UNSECURED 05/16 0.75 | | | | | 0.75 | 09 May 2016 | | |
| | | Local | 500,000.000 | 99.992074 | 499,960.37 | 99.904100 | 499,520.50 | -439.87 | 0.49 |
| | | Base | | 99.992074 | 499,960.37 | 99.904100 | 499,520.50 | -439.87 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 100,450,430.940 | Local | | 100,517,789.43 | | 100,508,782.27 | -9,007.16 | 98.14 |
| | Original Face: | 46,048,000.000 | Base | | 100,517,789.43 | | 100,508,782.27 | -9,007.16 | 98.14 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 100,450,430.940 | Base | | 100,517,789.43 | | 100,508,782.27 | -9,007.16 | 98.14 |
| | Original Face: | 46,048,000.000 | | | | | | | |

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# Issue has not been redenominated but Local is converted

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 102,318,069.840 | Base | 102,385,712.36 | | 102,377,137.57 | -8,574.79 | 100.00 |
| Original Face: | | 46,048,000.000 | | | | | | |

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Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | -50,804.220 | 1.000000 | -50,804.22 | 1.000000 | -50,804.22 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -50,804.22 | 1.000000 | -50,804.22 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -50,804.220 | | -50,804.22 | | -50,804.22 | 0.00 | 0.00 |
| | | Base | | | -50,804.22 | | -50,804.22 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | -50,804.220 | | -50,804.22 | | -50,804.22 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912796HE2 | TREASURY BILL 09/16 0.00000 | | | | | 0.328 | 15 Sep 2016 | | |
| | | Local | 10,000,000.000 | 99.793178 | 9,979,317.78 | 99.730200 | 9,973,020.00 | -6,297.78 | 0.71 |
| | | Base | | 99.793178 | 9,979,317.78 | 99.730200 | 9,973,020.00 | -6,297.78 | 0.71 |
| 912796HF9 | TREASURY BILL 03/16 0.00000 | | | | | 0.2705 | 10 Mar 2016 | | |
| | | Local | 20,000,000.000 | 99.972476 | 19,994,495.28 | 99.974400 | 19,994,880.00 | 384.72 | 1.43 |
| | | Base | | 99.972476 | 19,994,495.28 | 99.974400 | 19,994,880.00 | 384.72 | 1.43 |
| 912796HR3 | TREASURY BILL 05/16 0.00000 | | | | | 0.303 | 12 May 2016 | | |
| | | Local | 10,000,000.000 | 99.914992 | 9,991,499.17 | 99.908200 | 9,990,820.00 | -679.17 | 0.72 |
| | | Base | | 99.914992 | 9,991,499.17 | 99.908200 | 9,990,820.00 | -679.17 | 0.72 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.42 | 01 Feb 2016 | | |
| | | Local | 80,000,000.000 | 100.000000 | 80,000,000.00 | 100.000000 | 80,000,000.00 | 0.00 | 5.73 |
| | | Base | | 100.000000 | 80,000,000.00 | 100.000000 | 80,000,000.00 | 0.00 | 5.73 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.46 | 01 Feb 2016 | | |
| | | Local | 200,000,000.000 | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 14.32 |
| | | Base | | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 14.32 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 5,914,728.500 | Local | 100.000000 | 5,914,728.50 | 100.000000 | 5,914,728.50 | 0.00 | 0.42 |
| | | | Base | 100.000000 | 5,914,728.50 | 100.000000 | 5,914,728.50 | 0.00 | 0.42 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.48 | 01 Feb 2016 | | |
| | | 155,793,737.430 | Local | 100.000000 | 155,793,737.43 | 100.000000 | 155,793,737.43 | 0.00 | 11.16 |
| | | | Base | 100.000000 | 155,793,737.43 | 100.000000 | 155,793,737.43 | 0.00 | 11.16 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 481,708,465.930 | Local | | 481,673,778.16 | | 481,667,185.93 | -6,592.23 | 34.49 |
| | | | Base | | 481,673,778.16 | | 481,667,185.93 | -6,592.23 | 34.49 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 481,708,465.930 | Base | | 481,673,778.16 | | 481,667,185.93 | -6,592.23 | 34.49 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 3130A0BC3 | FEDERAL HOME LOAN BANK BONDS 11/16 VAR | | | | | 0.56 | 07 Nov 2016 | | |
| | | 15,850,000.000 | Local | 100.096700 | 15,865,326.95 | 99.797700 | 15,817,935.45 | -47,391.50 | 1.13 |
| | | | Base | 100.096700 | 15,865,326.95 | 99.797700 | 15,817,935.45 | -47,391.50 | 1.13 |
| 31315KA42 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000 | | | | | 0.34 | 01 Aug 2016 | | |
| | | 20,000,000.000 | Local | 99.828111 | 19,965,622.22 | 99.757300 | 19,951,460.00 | -14,162.22 | 1.43 |
| | | | Base | 99.828111 | 19,965,622.22 | 99.757300 | 19,951,460.00 | -14,162.22 | 1.43 |
| 31315KE22 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000 | | | | | 0.01 | 31 Aug 2016 | | |
| | | 10,000,000.000 | Local | 99.629000 | 9,962,900.00 | 99.717300 | 9,971,730.00 | 8,830.00 | 0.71 |
| | | | Base | 99.629000 | 9,962,900.00 | 99.717300 | 9,971,730.00 | 8,830.00 | 0.71 |
| 31315KE48 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000 | | | | | 0.01 | 02 Sep 2016 | | |
| | | 20,000,000.000 | Local | 99.786000 | 19,957,200.00 | 99.696200 | 19,939,240.00 | -17,960.00 | 1.43 |
| | | | Base | 99.786000 | 19,957,200.00 | 99.696200 | 19,939,240.00 | -17,960.00 | 1.43 |
| 31315KJ35 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000 | | | | | 0.01 | 03 Oct 2016 | | |
| | | 20,000,000.000 | Local | 99.744792 | 19,948,958.34 | 99.632500 | 19,926,500.00 | -22,458.34 | 1.43 |
| | | | Base | 99.744792 | 19,948,958.34 | 99.632500 | 19,926,500.00 | -22,458.34 | 1.43 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31315KN22 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000 | | | | | | 03 Nov 2016 | | |
| | | Local | 20,000,000.000 | 99.524667 | 19,904,933.34 | 99.563000 | 19,912,600.00 | 7,666.66 | 1.43 |
| | | Base | | 99.524667 | 19,904,933.34 | 99.563000 | 19,912,600.00 | 7,666.66 | 1.43 |
| 31315KYV6 | FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000 | | | | | 0.01 | 01 Jul 2016 | | |
| | | Local | 20,000,000.000 | 99.840611 | 19,968,122.22 | 99.819600 | 19,963,920.00 | -4,202.22 | 1.43 |
| | | Base | | 99.840611 | 19,968,122.22 | 99.819600 | 19,963,920.00 | -4,202.22 | 1.43 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.5 | 01 Mar 2042 | | |
| | | Local | 16,223,693.780 | 105.594629 | 17,131,349.23 | 105.023564 | 17,038,701.42 | -92,647.81 | 1.22 |
| Original Face: | | Base | 24,487,993.000 | 105.594629 | 17,131,349.23 | 105.023564 | 17,038,701.42 | -92,647.81 | 1.22 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.5 | 01 Jun 2042 | | |
| | | Local | 5,648,568.200 | 105.477216 | 5,957,952.46 | 104.639229 | 5,910,618.21 | -47,334.25 | 0.42 |
| Original Face: | | Base | 10,000,000.000 | 105.477216 | 5,957,952.46 | 104.639229 | 5,910,618.21 | -47,334.25 | 0.42 |
| 31331KHV5 | FEDERAL FARM CREDIT BANK BONDS 04/16 VAR | | | | | 0.496 | 20 Apr 2016 | | |
| | | Local | 10,000,000.000 | 100.003297 | 10,000,329.72 | 100.004900 | 10,000,490.00 | 160.28 | 0.72 |
| | | Base | | 100.003297 | 10,000,329.72 | 100.004900 | 10,000,490.00 | 160.28 | 0.72 |
| 313381C29 | FEDERAL HOME LOAN BANK BONDS 06/18 1.05 | | | | | 1.05 | 04 Jun 2018 | | |
| | | Local | 9,000,000.000 | 99.459258 | 8,951,333.18 | 99.774000 | 8,979,660.00 | 28,326.82 | 0.64 |
| | | Base | | 99.459258 | 8,951,333.18 | 99.774000 | 8,979,660.00 | 28,326.82 | 0.64 |
| 313384SS9 | FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000 | | | | | 0.01 | 05 Feb 2016 | | |
| | | Local | 40,000,000.000 | 99.997889 | 39,999,155.55 | 99.997100 | 39,998,840.00 | -315.55 | 2.86 |
| | | Base | | 99.997889 | 39,999,155.55 | 99.997100 | 39,998,840.00 | -315.55 | 2.86 |
| 313384SV2 | FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000 | | | | | 0.01 | 08 Feb 2016 | | |
| | | Local | 20,000,000.000 | 99.997511 | 19,999,502.22 | 99.994900 | 19,998,980.00 | -522.22 | 1.43 |
| | | Base | | 99.997511 | 19,999,502.22 | 99.994900 | 19,998,980.00 | -522.22 | 1.43 |
| 313384TF6 | FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000 | | | | | 0.01 | 18 Feb 2016 | | |
| | | Local | 20,000,000.000 | 99.993389 | 19,998,677.78 | 99.987700 | 19,997,540.00 | -1,137.78 | 1.43 |
| | | Base | | 99.993389 | 19,998,677.78 | 99.987700 | 19,997,540.00 | -1,137.78 | 1.43 |
| 313384US6 | FED HOME LN DISCOUNT NT DISCOUNT NOT 03/16 0.00000 | | | | | 0.01 | 24 Mar 2016 | | |
| | | Local | 20,000,000.000 | 99.974722 | 19,994,944.44 | 99.957100 | 19,991,420.00 | -3,524.44 | 1.43 |
| | | Base | | 99.974722 | 19,994,944.44 | 99.957100 | 19,991,420.00 | -3,524.44 | 1.43 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 313384XU8 | FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000 | | | | | 0.01 | 06 Jun 2016 | | |
| | | Local | 20,000,000.000 | 99.910750 | 19,982,150.00 | 99.856100 | 19,971,220.00 | -10,930.00 | 1.43 |
| | | Base | | 99.910750 | 19,982,150.00 | 99.856100 | 19,971,220.00 | -10,930.00 | 1.43 |
| 313384ZF9 | FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000 | | | | | 0.01 | 11 Jul 2016 | | |
| | | Local | 20,000,000.000 | 99.738375 | 19,947,675.00 | 99.807700 | 19,961,540.00 | 13,865.00 | 1.43 |
| | | Base | | 99.738375 | 19,947,675.00 | 99.807700 | 19,961,540.00 | 13,865.00 | 1.43 |
| 313384ZH5 | FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000 | | | | | 0.01 | 13 Jul 2016 | | |
| | | Local | 50,000,000.000 | 99.760028 | 49,880,013.89 | 99.805300 | 49,902,650.00 | 22,636.11 | 3.57 |
| | | Base | | 99.760028 | 49,880,013.89 | 99.805300 | 49,902,650.00 | 22,636.11 | 3.57 |
| 313384ZS1 | FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000 | | | | | 0.01 | 22 Jul 2016 | | |
| | | Local | 25,000,000.000 | 99.761111 | 24,940,277.78 | 99.794600 | 24,948,650.00 | 8,372.22 | 1.79 |
| | | Base | | 99.761111 | 24,940,277.78 | 99.794600 | 24,948,650.00 | 8,372.22 | 1.79 |
| 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 | 100.000100 | 12,525,012.53 | 12.53 | 0.90 |
| | | Base | | 100.000000 | 12,525,000.00 | 100.000100 | 12,525,012.53 | 12.53 | 0.90 |
| 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 | 100.003300 | 20,000,660.00 | 660.00 | 1.43 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.003300 | 20,000,660.00 | 660.00 | 1.43 |
| 3133ECAW4 | FEDERAL FARM CREDIT BANK BONDS 02/16 VAR | | | | | 0.4765 | 24 Feb 2016 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.991500 | 19,998,300.00 | -1,700.00 | 1.43 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.991500 | 19,998,300.00 | -1,700.00 | 1.43 |
| 3133ECE34 | FEDERAL FARM CREDIT BANK BONDS 01/18 VAR | | | | | 0.48195 | 30 Jan 2018 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.802100 | 19,960,420.00 | -39,580.00 | 1.43 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.802100 | 19,960,420.00 | -39,580.00 | 1.43 |
| 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 | 99.902900 | 9,990,290.00 | -9,710.00 | 0.72 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.902900 | 9,990,290.00 | -9,710.00 | 0.72 |
| 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 | 99.798500 | 9,979,850.00 | -20,150.00 | 0.71 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.798500 | 9,979,850.00 | -20,150.00 | 0.71 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3133ECP40 | FEDERAL FARM CREDIT BANK BONDS 05/17 0.64 | | | | | 0.64 | 09 May 2017 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.003600 | 10,000,360.00 | 360.00 | 0.72 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.003600 | 10,000,360.00 | 360.00 | 0.72 |
| 3133ECXS8 | FEDERAL FARM CREDIT BANK BONDS 07/16 VAR | | | | | 0.53 | 20 Jul 2016 | | |
| | | Local | 8,100,000.000 | 100.049403 | 8,104,001.62 | 99.992000 | 8,099,352.00 | -4,649.62 | 0.58 |
| | | Base | | 100.049403 | 8,104,001.62 | 99.992000 | 8,099,352.00 | -4,649.62 | 0.58 |
| 3133EE3M0 | FEDERAL FARM CREDIT BANK BONDS 07/17 0.81 | | | | | 0.81 | 13 Jul 2017 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.72 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.72 |
| 3133EEG95 | FEDERAL FARM CREDIT BANK BONDS 05/16 0.3 | | | | | 0.3 | 05 May 2016 | | |
| | | Local | 10,000,000.000 | 99.997432 | 9,999,743.17 | 99.987000 | 9,998,700.00 | -1,043.17 | 0.72 |
| | | Base | | 99.997432 | 9,999,743.17 | 99.987000 | 9,998,700.00 | -1,043.17 | 0.72 |
| 3133EFJP3 | FEDERAL FARM CREDIT BANK BONDS 10/18 1.1 | | | | | 1.1 | 15 Oct 2018 | | |
| | | Local | 20,000,000.000 | 99.972984 | 19,994,596.70 | 100.000100 | 20,000,020.00 | 5,423.30 | 1.43 |
| | | Base | | 99.972984 | 19,994,596.70 | 100.000100 | 20,000,020.00 | 5,423.30 | 1.43 |
| 3133EFWB9 | FEDERAL FARM CREDIT BANK BONDS 01/21 VAR | | | | | 0.7653 | 22 Jan 2021 | | |
| | | Local | 10,000,000.000 | 99.980110 | 9,998,010.95 | 100.006900 | 10,000,690.00 | 2,679.05 | 0.72 |
| | | Base | | 99.980110 | 9,998,010.95 | 100.006900 | 10,000,690.00 | 2,679.05 | 0.72 |
| 3134G7Z20 | FREDDIE MAC NOTES 10/18 1.25 | | | | | 1.25 | 29 Oct 2018 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.047200 | 20,009,440.00 | 9,440.00 | 1.43 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.047200 | 20,009,440.00 | 9,440.00 | 1.43 |
| 313588VL6 | FANNIE DISCOUNT NOTE DISCOUNT NOT 04/16 0.00000 | | | | | 0.01 | 11 Apr 2016 | | |
| | | Local | 20,000,000.000 | 99.963056 | 19,992,611.11 | 99.930000 | 19,986,000.00 | -6,611.11 | 1.43 |
| | | Base | | 99.963056 | 19,992,611.11 | 99.930000 | 19,986,000.00 | -6,611.11 | 1.43 |
| 313588YV1 | FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000 | | | | | 0.26 | 01 Jul 2016 | | |
| | | Local | 20,000,000.000 | 99.890944 | 19,978,188.89 | 99.819600 | 19,963,920.00 | -14,268.89 | 1.43 |
| | | Base | | 99.890944 | 19,978,188.89 | 99.819600 | 19,963,920.00 | -14,268.89 | 1.43 |
| 3135G0H63 | FANNIE MAE NOTES 01/19 1.375 | | | | | 1.375 | 28 Jan 2019 | | |
| | | Local | 9,000,000.000 | 99.939333 | 8,994,540.00 | 100.897600 | 9,080,784.00 | 86,244.00 | 0.65 |
| | | Base | | 99.939333 | 8,994,540.00 | 100.897600 | 9,080,784.00 | 86,244.00 | 0.65 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3135G0XD0 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.786600 | 9,978,660.00 | -21,340.00 | 0.71 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.786600 | 9,978,660.00 | -21,340.00 | 0.71 |
| 3135G0XG3 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 19,726,000.000 | 100.000000 | 19,726,000.00 | 99.777300 | 19,682,070.20 | -43,929.80 | 1.41 |
| | | Base | | 100.000000 | 19,726,000.00 | 99.777300 | 19,682,070.20 | -43,929.80 | 1.41 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.25 | 25 Dec 2038 | | |
| | | Local | 2,166,916.250 | 100.158678 | 2,170,354.66 | 101.456380 | 2,198,474.78 | 28,120.12 | 0.16 |
| | Original Face: | Base | 5,000,000.000 | 100.158678 | 2,170,354.66 | 101.456380 | 2,198,474.78 | 28,120.12 | 0.16 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | | 1.75 | 25 Apr 2042 | | |
| | | Local | 7,531,081.450 | 99.723594 | 7,510,265.12 | 97.667550 | 7,355,422.74 | -154,842.38 | 0.53 |
| | Original Face: | Base | 11,452,445.000 | 99.723594 | 7,510,265.12 | 97.667550 | 7,355,422.74 | -154,842.38 | 0.53 |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | | 1.75 | 25 Aug 2042 | | |
| | | Local | 8,496,947.450 | 100.339928 | 8,525,830.93 | 95.945430 | 8,152,432.77 | -373,398.16 | 0.58 |
| | Original Face: | Base | 11,058,708.000 | 100.339928 | 8,525,830.93 | 95.945430 | 8,152,432.77 | -373,398.16 | 0.58 |
| 3136ANMF1 | FANNIEMAE ACES FNA 2015 M8 FA | | | | | 0.38155 | 25 Nov 2018 | | |
| | | Local | 24,158,707.100 | 99.777106 | 24,104,858.71 | 99.088140 | 23,938,413.51 | -166,445.20 | 1.71 |
| | Original Face: | Base | 26,125,000.000 | 99.777106 | 24,104,858.71 | 99.088140 | 23,938,413.51 | -166,445.20 | 1.71 |
| 3136AP3Z3 | FANNIEMAE ACES FNA 2015 M12 FA | | | | | 0.55722 | 25 Apr 2020 | | |
| | | Local | 4,929,174.550 | 99.970105 | 4,927,700.95 | 99.073300 | 4,883,495.89 | -44,205.06 | 0.35 |
| | Original Face: | Base | 5,000,000.000 | 99.970105 | 4,927,700.95 | 99.073300 | 4,883,495.89 | -44,205.06 | 0.35 |
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.5 | 15 Apr 2038 | | |
| | | Local | 1,856,612.950 | 98.297675 | 1,825,007.36 | 102.315140 | 1,899,596.14 | 74,588.78 | 0.14 |
| | Original Face: | Base | 5,000,000.000 | 98.297675 | 1,825,007.36 | 102.315140 | 1,899,596.14 | 74,588.78 | 0.14 |
| 3137A1X99 | FREDDIE MAC FHR 3719 LE | | | | | 4.0 | 15 Aug 2028 | | |
| | | Local | 135,552.110 | 102.491145 | 138,928.91 | 101.329530 | 137,354.32 | -1,574.59 | 0.01 |
| | Original Face: | Base | 2,245,000.000 | 102.491145 | 138,928.91 | 101.329530 | 137,354.32 | -1,574.59 | 0.01 |
| 3137A6DT6 | FREDDIE MAC FHR 3815 GD | | | | | 4.0 | 15 Sep 2025 | | |
| | | Local | 554,462.250 | 102.403327 | 567,787.79 | 104.173750 | 577,604.12 | 9,816.33 | 0.04 |
| | Original Face: | Base | 5,000,000.000 | 102.403327 | 567,787.79 | 104.173750 | 577,604.12 | 9,816.33 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137A7QE3 | FREDDIE MAC FHR 3817 DA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 873,965.150 | 102.091070 | 892,240.37 | 103.740950 | 906,659.75 | 14,419.38 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 102.091070 | 892,240.37 | 103.740950 | 906,659.75 | 14,419.38 | 0.06 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.0 | 15 Jul 2041 | | |
| | | Local | 5,461,229.200 | 99.973164 | 5,459,763.60 | 100.459070 | 5,486,300.06 | 26,536.46 | 0.39 |
| Original Face: | | Base | 10,000,000.000 | 99.973164 | 5,459,763.60 | 100.459070 | 5,486,300.06 | 26,536.46 | 0.39 |
| 3137APS27 | FREDDIE MAC FHR 4053 PA | | | | | 3.0 | 15 Apr 2040 | | |
| | | Local | 3,887,887.700 | 103.506469 | 4,024,215.28 | 103.300950 | 4,016,224.93 | -7,990.35 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 103.506469 | 4,024,215.28 | 103.300950 | 4,016,224.93 | -7,990.35 | 0.29 |
| 3137AQTX6 | FREDDIE MAC FHR 4048 CA | | | | | 2.0 | 15 Sep 2041 | | |
| | | Local | 6,329,624.180 | 100.877861 | 6,385,189.49 | 100.563160 | 6,365,270.09 | -19,919.40 | 0.46 |
| Original Face: | | Base | 12,022,600.000 | 100.877861 | 6,385,189.49 | 100.563160 | 6,365,270.09 | -19,919.40 | 0.46 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 10,879,810.630 | 100.437692 | 10,927,430.66 | 100.908250 | 10,978,626.51 | 51,195.85 | 0.79 |
| Original Face: | | Base | 15,363,692.000 | 100.437692 | 10,927,430.66 | 100.908250 | 10,978,626.51 | 51,195.85 | 0.79 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.0 | 15 Jul 2027 | | |
| | | Local | 14,227,415.040 | 102.118406 | 14,528,809.48 | 100.993630 | 14,368,782.90 | -160,026.58 | 1.03 |
| Original Face: | | Base | 24,000,000.000 | 102.118406 | 14,528,809.48 | 100.993630 | 14,368,782.90 | -160,026.58 | 1.03 |
| 3137ASUV4 | FREDDIE MAC FHR 4094 CA | | | | | 2.0 | 15 Aug 2039 | | |
| | | Local | 6,243,850.700 | 100.408576 | 6,269,361.59 | 98.563690 | 6,154,169.65 | -115,191.94 | 0.44 |
| Original Face: | | Base | 10,000,000.000 | 100.408576 | 6,269,361.59 | 98.563690 | 6,154,169.65 | -115,191.94 | 0.44 |
| 3137AUBR9 | FREDDIE MAC FHR 4111 AG | | | | | 1.75 | 15 Aug 2039 | | |
| | | Local | 18,302,201.890 | 100.917136 | 18,470,057.89 | 99.754410 | 18,257,253.51 | -212,804.38 | 1.31 |
| Original Face: | | Base | 29,723,368.000 | 100.917136 | 18,470,057.89 | 99.754410 | 18,257,253.51 | -212,804.38 | 1.31 |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.0 | 15 Feb 2042 | | |
| | | Local | 3,067,546.430 | 101.960177 | 3,127,675.78 | 99.443620 | 3,050,479.22 | -77,196.56 | 0.22 |
| Original Face: | | Base | 9,815,000.000 | 101.960177 | 3,127,675.78 | 99.443620 | 3,050,479.22 | -77,196.56 | 0.22 |
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.0 | 15 Sep 2030 | | |
| | | Local | 2,658,431.900 | 102.376684 | 2,721,614.43 | 102.043370 | 2,712,753.50 | -8,860.93 | 0.19 |
| Original Face: | | Base | 10,000,000.000 | 102.376684 | 2,721,614.43 | 102.043370 | 2,712,753.50 | -8,860.93 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.5 | 25 Oct 2031 | | |
| | | Local | 2,422,591.000 | 112.238503 | 2,719,079.87 | 114.471980 | 2,773,187.89 | 54,108.02 | 0.20 |
| | Original Face: | Base | 12,777,000.000 | 112.238503 | 2,719,079.87 | 114.471980 | 2,773,187.89 | 54,108.02 | 0.20 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 628,949.800 | 106.670332 | 670,902.84 | 109.030800 | 685,749.00 | 14,846.16 | 0.05 |
| | Original Face: | Base | 10,000,000.000 | 106.670332 | 670,902.84 | 109.030800 | 685,749.00 | 14,846.16 | 0.05 |
| 31397QKZ0 | FANNIE MAE FNR 2011 4 JP | | | | | 4.0 | 25 Jun 2039 | | |
| | | Local | 250,818.820 | 103.946075 | 260,716.32 | 100.860630 | 252,977.44 | -7,738.88 | 0.02 |
| | Original Face: | Base | 7,000,000.000 | 103.946075 | 260,716.32 | 100.860630 | 252,977.44 | -7,738.88 | 0.02 |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.0 | 25 Jul 2041 | | |
| | | Local | 820,829.400 | 104.996993 | 861,846.19 | 108.082700 | 887,174.58 | 25,328.39 | 0.06 |
| | Original Face: | Base | 5,000,000.000 | 104.996993 | 861,846.19 | 108.082700 | 887,174.58 | 25,328.39 | 0.06 |
| 31398CD47 | FREDDIE MAC FHR 3527 DA | | | | | 4.0 | 15 Apr 2029 | | |
| | | Local | 1,393,670.400 | 103.803608 | 1,446,680.16 | 105.543040 | 1,470,922.11 | 24,241.95 | 0.11 |
| | Original Face: | Base | 16,000,000.000 | 103.803608 | 1,446,680.16 | 105.543040 | 1,470,922.11 | 24,241.95 | 0.11 |
| 31398RXD2 | FANNIE MAE FNR 2010 58 BA | | | | | 4.0 | 25 Dec 2024 | | |
| | | Local | 349,916.200 | 101.782770 | 356,154.40 | 101.564210 | 355,389.62 | -764.78 | 0.03 |
| | Original Face: | Base | 10,000,000.000 | 101.782770 | 356,154.40 | 101.564210 | 355,389.62 | -764.78 | 0.03 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 622,609.950 | 106.109560 | 660,648.68 | 107.567070 | 669,723.28 | 9,074.60 | 0.05 |
| | Original Face: | Base | 5,000,000.000 | 106.109560 | 660,648.68 | 107.567070 | 669,723.28 | 9,074.60 | 0.05 |
| 31771EAB7 | FICO STRIP PRN 2 DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 9,650,000.000 | 98.261837 | 9,482,267.24 | 97.964000 | 9,453,526.00 | -28,741.24 | 0.68 |
| | | Base | | 98.261837 | 9,482,267.24 | 97.964000 | 9,453,526.00 | -28,741.24 | 0.68 |
| 31771EAC5 | FICO STRIP PRN 3 DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 10,000,000.000 | 98.261837 | 9,826,183.66 | 97.964000 | 9,796,400.00 | -29,783.66 | 0.70 |
| | | Base | | 98.261837 | 9,826,183.66 | 97.964000 | 9,796,400.00 | -29,783.66 | 0.70 |
| 31771EAD3 | FICO STRIP PRN 4 DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 10,000,000.000 | 98.475571 | 9,847,557.05 | 98.201800 | 9,820,180.00 | -27,377.05 | 0.70 |
| | | Base | | 98.475571 | 9,847,557.05 | 98.201800 | 9,820,180.00 | -27,377.05 | 0.70 |

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|---|---|---|---|---|---|---|---|---|---|
| 31771EAJ0 | FICO STRIP PRN 9 DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 5,810,000.000 | 98.475570 | 5,721,430.64 | 98.201800 | 5,705,524.58 | -15,906.06 | 0.41 |
| | | Base | | 98.475570 | 5,721,430.64 | 98.201800 | 5,705,524.58 | -15,906.06 | 0.41 |
| 31771EAK7 | FICO STRIP PRN10 DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 10,000,000.000 | 98.261837 | 9,826,183.66 | 98.002800 | 9,800,280.00 | -25,903.66 | 0.70 |
| | | Base | | 98.261837 | 9,826,183.66 | 98.002800 | 9,800,280.00 | -25,903.66 | 0.70 |
| 31771EAL5 | FICO STRIP PRN11 DEBENTURES 02/18 0.00000 | | | | | | 08 Feb 2018 | | |
| | | Local | 10,000,000.000 | 97.949196 | 9,794,919.61 | 98.067000 | 9,806,700.00 | 11,780.39 | 0.70 |
| | | Base | | 97.949196 | 9,794,919.61 | 98.067000 | 9,806,700.00 | 11,780.39 | 0.70 |
| 31771KAB3 | FICO STRIP PRIN DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 10,000,000.000 | 98.443482 | 9,844,348.18 | 98.201800 | 9,820,180.00 | -24,168.18 | 0.70 |
| | | Base | | 98.443482 | 9,844,348.18 | 98.201800 | 9,820,180.00 | -24,168.18 | 0.70 |
| 31771KAC1 | FICO STRIP PRIN DEBENTURES 10/17 0.00000 | | | | | | 06 Oct 2017 | | |
| | | Local | 10,000,000.000 | 98.475571 | 9,847,557.05 | 98.201800 | 9,820,180.00 | -27,377.05 | 0.70 |
| | | Base | | 98.475571 | 9,847,557.05 | 98.201800 | 9,820,180.00 | -27,377.05 | 0.70 |
| 31771KAD9 | FICO STRIP PRIN DEBENTURES 11/17 0.00000 | | | | | | 30 Nov 2017 | | |
| | | Local | 10,000,000.000 | 98.218541 | 9,821,854.05 | 98.134900 | 9,813,490.00 | -8,364.05 | 0.70 |
| | | Base | | 98.218541 | 9,821,854.05 | 98.134900 | 9,813,490.00 | -8,364.05 | 0.70 |
| 31771KAE7 | FICO STRIP PRN DEBENTURES 02/18 0.00000 | | | | | | 08 Feb 2018 | | |
| | | Local | 10,000,000.000 | 97.977542 | 9,797,754.19 | 98.067000 | 9,806,700.00 | 8,945.81 | 0.70 |
| | | Base | | 97.977542 | 9,797,754.19 | 98.067000 | 9,806,700.00 | 8,945.81 | 0.70 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 2.5 | 20 Apr 2042 | | |
| | | Local | 4,003,603.060 | 103.243610 | 4,133,464.34 | 102.995949 | 4,123,548.97 | -9,915.37 | 0.30 |
| Original Face: | | Base | 9,875,825.000 | 103.243610 | 4,133,464.34 | 102.995949 | 4,123,548.97 | -9,915.37 | 0.30 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | 2.0 | 20 Aug 2041 | | |
| | | Local | 6,900,374.700 | 101.183230 | 6,982,022.02 | 99.738130 | 6,882,304.69 | -99,717.33 | 0.49 |
| Original Face: | | Base | 10,000,000.000 | 101.183230 | 6,982,022.02 | 99.738130 | 6,882,304.69 | -99,717.33 | 0.49 |
| 912828K41 | US TREASURY FRN 04/17 VAR | | | | | 0.3792353 | 30 Apr 2017 | | |
| | | Local | 10,000,000.000 | 99.992442 | 9,999,244.22 | 99.962600 | 9,996,260.00 | -2,984.22 | 0.72 |
| | | Base | | 99.992442 | 9,999,244.22 | 99.962600 | 9,996,260.00 | -2,984.22 | 0.72 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828QF0 | US TREASURY N/B 04/16 2 | | | | | 2.0 | 30 Apr 2016 | | |
| | | 20,000,000.000 | Local | 100.411393 | 20,082,278.65 | 100.375000 | 20,075,000.00 | -7,278.65 | 1.44 |
| | | | Base | 100.411393 | 20,082,278.65 | 100.375000 | 20,075,000.00 | -7,278.65 | 1.44 |
| 912828QJ2 | US TREASURY N/B 02/16 2.125 | | | | | 2.125 | 29 Feb 2016 | | |
| | | 10,000,000.000 | Local | 100.147804 | 10,014,780.41 | 100.121100 | 10,012,110.00 | -2,670.41 | 0.72 |
| | | | Base | 100.147804 | 10,014,780.41 | 100.121100 | 10,012,110.00 | -2,670.41 | 0.72 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 915,688,042.240 | Local | | 916,244,083.19 | | 914,705,046.36 | -1,539,036.83 | 65.50 |
| | Original Face: | 326,946,631.000 | Base | | 916,244,083.19 | | 914,705,046.36 | -1,539,036.83 | 65.50 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 915,688,042.240 | Base | | 916,244,083.19 | | 914,705,046.36 | -1,539,036.83 | 65.50 |
| | Original Face: | 326,946,631.000 | | | | | | | |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 1,397,345,703.950 | Base | 1,397,867,057.13 | | 1,396,321,428.07 | -1,545,629.06 | 100.00 |
| Original Face: | | 326,946,631.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | -3,585,913.880 | 1.000000 | -3,585,913.88 | 1.000000 | -3,585,913.88 | 0.00 | 0.35 |
| | | Base | | 1.000000 | -3,585,913.88 | 1.000000 | -3,585,913.88 | 0.00 | 0.35 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -3,585,913.880 | | -3,585,913.88 | | -3,585,913.88 | 0.00 | 0.35 |
| | | Base | | | -3,585,913.88 | | -3,585,913.88 | 0.00 | 0.35 |
| **CASH Total** | | | | | | | | | |
| | | Base | -3,585,913.880 | | -3,585,913.88 | | -3,585,913.88 | 0.00 | 0.35 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00282CCU4 | ABBOT LABORATORIES | | | | | 0.4 | 28 Mar 2016 | | |
| | | Local | 30,000,000.000 | 99.937778 | 29,981,333.33 | 99.937778 | 29,981,333.33 | 0.00 | 2.96 |
| | | Base | | 99.937778 | 29,981,333.33 | 99.937778 | 29,981,333.33 | 0.00 | 2.96 |
| 00915SBJ0 | AIR PRODUCTS & CHEMI | | | | | 0.4 | 18 Feb 2016 | | |
| | | Local | 30,000,000.000 | 99.981111 | 29,994,333.33 | 99.981111 | 29,994,333.33 | 0.00 | 2.96 |
| | | Base | | 99.981111 | 29,994,333.33 | 99.981111 | 29,994,333.33 | 0.00 | 2.96 |
| 0347M2B13 | ANGLESEA FDG PLC & ANG | | | | | 0.4 | 01 Feb 2016 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.99 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.99 |
| 03785DD45 | APPLE INC | | | | | 0.41 | 04 Apr 2016 | | |
| | | Local | 20,000,000.000 | 99.928250 | 19,985,650.00 | 99.924833 | 19,984,966.60 | -683.40 | 1.97 |
| | | Base | | 99.928250 | 19,985,650.00 | 99.924833 | 19,984,966.60 | -683.40 | 1.97 |
| 03785DD45 | APPLE INC | | | | | 0.45 | 04 Apr 2016 | | |
| | | Local | 20,000,000.000 | 99.921250 | 19,984,250.00 | 99.924833 | 19,984,966.60 | 716.60 | 1.97 |
| | | Base | | 99.921250 | 19,984,250.00 | 99.924833 | 19,984,966.60 | 716.60 | 1.97 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 03948GBG7 | ARCHER DANIELS MIDLA | | | | 0.41 | 16 Feb 2016 | | |
| | 37,773,000.000 | Local | 99.982917 | 37,766,547.11 | 99.981000 | 37,765,823.13 | -723.98 | 3.73 |
| | | Base | 99.982917 | 37,766,547.11 | 99.981000 | 37,765,823.13 | -723.98 | 3.73 |
| 04821TBP9 | ATLANTIC ASSET SECUR | | | | 0.42 | 23 Feb 2016 | | |
| | 25,000,000.000 | Local | 99.974333 | 24,993,583.33 | 99.968750 | 24,992,187.50 | -1,395.83 | 2.47 |
| | | Base | 99.974333 | 24,993,583.33 | 99.968750 | 24,992,187.50 | -1,395.83 | 2.47 |
| 05574BDW7 | BANK OF MONTREAL- | | | | 0.54 | 10 Feb 2016 | | |
| | 30,000,000.000 | Local | 100.007217 | 30,002,165.10 | 100.007217 | 30,002,165.10 | 0.00 | 2.96 |
| | | Base | 100.007217 | 30,002,165.10 | 100.007217 | 30,002,165.10 | 0.00 | 2.96 |
| 07010JBB6 | BASIN ELEC PWR COOP | | | | 0.54 | 11 Feb 2016 | | |
| | 10,000,000.000 | Local | 99.985000 | 9,998,500.00 | 99.985000 | 9,998,500.00 | 0.00 | 0.99 |
| | | Base | 99.985000 | 9,998,500.00 | 99.985000 | 9,998,500.00 | 0.00 | 0.99 |
| 07010JBC4 | BASIN ELEC PWR COOP | | | | 0.54 | 12 Feb 2016 | | |
| | 10,000,000.000 | Local | 99.983500 | 9,998,350.00 | 99.983500 | 9,998,350.00 | 0.00 | 0.99 |
| | | Base | 99.983500 | 9,998,350.00 | 99.983500 | 9,998,350.00 | 0.00 | 0.99 |
| 07010JBK6 | BASIN ELEC PWR COOP | | | | 0.4198 | 19 Feb 2016 | | |
| | 5,000,000.000 | Local | 99.979010 | 4,998,950.50 | 99.979010 | 4,998,950.50 | 0.00 | 0.49 |
| | | Base | 99.979010 | 4,998,950.50 | 99.979010 | 4,998,950.50 | 0.00 | 0.49 |
| 15060XBG6 | CEDAR SPRING CPTL CO | | | | 0.37 | 16 Feb 2016 | | |
| | 20,000,000.000 | Local | 99.984583 | 19,996,916.67 | 99.984583 | 19,996,916.67 | 0.00 | 1.97 |
| | | Base | 99.984583 | 19,996,916.67 | 99.984583 | 19,996,916.67 | 0.00 | 1.97 |
| 16677JB39 | CHEVRON CORP | | | | 0.205 | 03 Feb 2016 | | |
| | 40,000,000.000 | Local | 99.998861 | 39,999,544.44 | 99.998861 | 39,999,544.44 | 0.00 | 3.95 |
| | | Base | 99.998861 | 39,999,544.44 | 99.998861 | 39,999,544.44 | 0.00 | 3.95 |
| 19121AF89 | COCA-COLA COMPANY | | | | 0.55 | 08 Jun 2016 | | |
| | 20,000,000.000 | Local | 99.804444 | 19,960,888.89 | 99.801681 | 19,960,336.20 | -552.69 | 1.97 |
| | | Base | 99.804444 | 19,960,888.89 | 99.801681 | 19,960,336.20 | -552.69 | 1.97 |
| 21684BP65 | COOPERATIEVE CENTRALE | | | | 1.0031 | 25 Sep 2017 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.921600 | 2,498,040.00 | -1,960.00 | 0.25 |
| | | Base | 100.000000 | 2,500,000.00 | 99.921600 | 2,498,040.00 | -1,960.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 30229ABN8 | EXXON MOBIL CORP | | | | | 0.36 | 22 Feb 2016 | | |
| | | 20,000,000.000 | Local | 99.979000 | 19,995,800.00 | 99.979000 | 19,995,800.00 | 0.00 | 1.97 |
| | | | Base | 99.979000 | 19,995,800.00 | 99.979000 | 19,995,800.00 | 0.00 | 1.97 |
| 30229ACW7 | EXXON MOBIL CORP | | | | | 0.42 | 30 Mar 2016 | | |
| | | 25,000,000.000 | Local | 99.932333 | 24,983,083.34 | 99.932333 | 24,983,083.34 | 0.00 | 2.47 |
| | | | Base | 99.932333 | 24,983,083.34 | 99.932333 | 24,983,083.34 | 0.00 | 2.47 |
| 36960LCW3 | GENERAL ELECTRIC CO | | | | | 0.42 | 30 Mar 2016 | | |
| | | 30,000,000.000 | Local | 99.932333 | 29,979,700.00 | 99.932333 | 29,979,700.00 | 0.00 | 2.96 |
| | | | Base | 99.932333 | 29,979,700.00 | 99.932333 | 29,979,700.00 | 0.00 | 2.96 |
| 38346LCP9 | GOTHAM FDG CORP | | | | | 0.5 | 23 Mar 2016 | | |
| | | 25,000,000.000 | Local | 99.929167 | 24,982,291.66 | 99.929167 | 24,982,291.66 | 0.00 | 2.46 |
| | | | Base | 99.929167 | 24,982,291.66 | 99.929167 | 24,982,291.66 | 0.00 | 2.46 |
| 45779PBJ6 | INSTITUTIONAL SECURED | | | | | 0.48 | 18 Feb 2016 | | |
| | | 18,000,000.000 | Local | 99.977333 | 17,995,920.00 | 99.977333 | 17,995,920.00 | 0.00 | 1.78 |
| | | | Base | 99.977333 | 17,995,920.00 | 99.977333 | 17,995,920.00 | 0.00 | 1.78 |
| 45779PC71 | INSTITUTIONAL SECURED | | | | | 0.58 | 07 Mar 2016 | | |
| | | 20,000,000.000 | Local | 99.943611 | 19,988,722.22 | 99.943611 | 19,988,722.22 | 0.00 | 1.97 |
| | | | Base | 99.943611 | 19,988,722.22 | 99.943611 | 19,988,722.22 | 0.00 | 1.97 |
| 45920FCP1 | INTL BUS MACH CORP | | | | | 0.45 | 23 Mar 2016 | | |
| | | 25,000,000.000 | Local | 99.936250 | 24,984,062.50 | 99.936250 | 24,984,062.50 | 0.00 | 2.47 |
| | | | Base | 99.936250 | 24,984,062.50 | 99.936250 | 24,984,062.50 | 0.00 | 2.47 |
| 47816FBJ9 | JOHNSON & JOHNSON | | | | | 0.3 | 18 Feb 2016 | | |
| | | 20,000,000.000 | Local | 99.985833 | 19,997,166.67 | 99.985833 | 19,997,166.67 | 0.00 | 1.97 |
| | | | Base | 99.985833 | 19,997,166.67 | 99.985833 | 19,997,166.67 | 0.00 | 1.97 |
| 56274LB94 | MANHATTAN ASSET FDG. | | | | | 0.45 | 09 Feb 2016 | | |
| | | 20,000,000.000 | Local | 99.990000 | 19,998,000.00 | 99.990000 | 19,998,000.00 | 0.00 | 1.97 |
| | | | Base | 99.990000 | 19,998,000.00 | 99.990000 | 19,998,000.00 | 0.00 | 1.97 |
| 71708ECP8 | PFIZER INC | | | | | 0.43 | 23 Mar 2016 | | |
| | | 25,000,000.000 | Local | 99.939083 | 24,984,770.84 | 99.939083 | 24,984,770.84 | 0.00 | 2.47 |
| | | | Base | 99.939083 | 24,984,770.84 | 99.939083 | 24,984,770.84 | 0.00 | 2.47 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 85520LB95 | STARBIRD FDG. CORP | | | | | 0.5 | 09 Feb 2016 | | |
| | | 10,000,000.000 | Local | 99.988889 | 9,998,888.89 | 99.988889 | 9,998,888.89 | 0.00 | 0.99 |
| | | | Base | 99.988889 | 9,998,888.89 | 99.988889 | 9,998,888.89 | 0.00 | 0.99 |
| 86958DE57 | SVENSKA HANDLSBNKN A | | | | | 0.255 | 02 Feb 2016 | | |
| | | 20,000,000.000 | Local | 100.000000 | 19,999,999.99 | 100.000000 | 19,999,999.99 | 0.00 | 1.97 |
| | | | Base | 100.000000 | 19,999,999.99 | 100.000000 | 19,999,999.99 | 0.00 | 1.97 |
| 9113A2D52 | UNITED PARCEL SERVIC | | | | | 0.44 | 05 Apr 2016 | | |
| | | 29,975,000.000 | Local | 99.921778 | 29,951,552.89 | 99.921778 | 29,951,552.89 | 0.00 | 2.96 |
| | | | Base | 99.921778 | 29,951,552.89 | 99.921778 | 29,951,552.89 | 0.00 | 2.96 |
| 91411SBJ8 | RGTS OF UNIV OF CA | | | | | 0.37 | 18 Feb 2016 | | |
| | | 20,000,000.000 | Local | 99.982528 | 19,996,505.56 | 99.997583 | 19,999,516.60 | 3,011.04 | 1.97 |
| | | | Base | 99.982528 | 19,996,505.56 | 99.997583 | 19,999,516.60 | 3,011.04 | 1.97 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.24 | 04 Feb 2016 | | |
| | | 1,322,157.270 | Local | 100.000000 | 1,322,157.27 | 100.000000 | 1,322,157.27 | 0.00 | 0.13 |
| | | | Base | 100.000000 | 1,322,157.27 | 100.000000 | 1,322,157.27 | 0.00 | 0.13 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.39 | 04 Feb 2016 | | |
| | | 5,757,506.320 | Local | 100.000000 | 5,757,506.32 | 100.000000 | 5,757,506.32 | 0.00 | 0.57 |
| | | | Base | 100.000000 | 5,757,506.32 | 100.000000 | 5,757,506.32 | 0.00 | 0.57 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.39 | 11 Feb 2016 | | |
| | | 7,509,524.190 | Local | 100.000000 | 7,509,524.19 | 100.000000 | 7,509,524.19 | 0.00 | 0.74 |
| | | | Base | 100.000000 | 7,509,524.19 | 100.000000 | 7,509,524.19 | 0.00 | 0.74 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 11 Feb 2016 | | |
| | | 5,566,717.240 | Local | 100.000000 | 5,566,717.24 | 100.000000 | 5,566,717.24 | 0.00 | 0.55 |
| | | | Base | 100.000000 | 5,566,717.24 | 100.000000 | 5,566,717.24 | 0.00 | 0.55 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 10 Mar 2016 | | |
| | | 2,997,560.970 | Local | 100.000000 | 2,997,560.97 | 100.000000 | 2,997,560.97 | 0.00 | 0.30 |
| | | | Base | 100.000000 | 2,997,560.97 | 100.000000 | 2,997,560.97 | 0.00 | 0.30 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 17 Mar 2016 | | |
| | | 2,514,193.860 | Local | 100.000000 | 2,514,193.86 | 100.000000 | 2,514,193.86 | 0.00 | 0.25 |
| | | | Base | 100.000000 | 2,514,193.86 | 100.000000 | 2,514,193.86 | 0.00 | 0.25 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 14 Apr 2016 | | |
| | | Local | 2,354,003.960 | 100.000000 | 2,354,003.96 | 100.000000 | 2,354,003.96 | 0.00 | 0.23 |
| | | Base | | 100.000000 | 2,354,003.96 | 100.000000 | 2,354,003.96 | 0.00 | 0.23 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 09 Jun 2016 | | |
| | | Local | 5,641,012.180 | 100.000000 | 5,641,012.18 | 100.000000 | 5,641,012.18 | 0.00 | 0.56 |
| | | Base | | 100.000000 | 5,641,012.18 | 100.000000 | 5,641,012.18 | 0.00 | 0.56 |
| 92646KBP6 | VICTORY RECEIVABLES | | | | | 0.45 | 23 Feb 2016 | | |
| | | Local | 8,000,000.000 | 99.972500 | 7,997,800.00 | 99.972500 | 7,997,800.00 | 0.00 | 0.79 |
| | | Base | | 99.972500 | 7,997,800.00 | 99.972500 | 7,997,800.00 | 0.00 | 0.79 |
| 92646KBR2 | VICTORY RECEIVABLES | | | | | 0.45 | 25 Feb 2016 | | |
| | | Local | 25,000,000.000 | 99.970000 | 24,992,500.00 | 99.970000 | 24,992,500.00 | 0.00 | 2.47 |
| | | Base | | 99.970000 | 24,992,500.00 | 99.970000 | 24,992,500.00 | 0.00 | 2.47 |
| 93114ECV7 | WAL-MART STORES INC | | | | | 0.41 | 29 Mar 2016 | | |
| | | Local | 25,000,000.000 | 99.935083 | 24,983,770.83 | 99.935083 | 24,983,770.83 | 0.00 | 2.47 |
| | | Base | | 99.935083 | 24,983,770.83 | 99.935083 | 24,983,770.83 | 0.00 | 2.47 |
| 94988EGD4 | WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH | | | | | 0.566 | 03 May 2016 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.97 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.97 |
| 979QHT009 | WELLS FARGO REPO | | | | | 0.34 | 04 Feb 2016 | | |
| | | Local | 150,000,000.000 | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 14.80 |
| | | Base | | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 14.80 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | Local | 34,266,251.800 | 100.000000 | 34,266,251.80 | 100.000000 | 34,266,251.80 | 0.00 | 3.38 |
| | | Base | | 100.000000 | 34,266,251.80 | 100.000000 | 34,266,251.80 | 0.00 | 3.38 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 0.24 | 01 Feb 2016 | | |
| | | Local | 20,381,488.190 | 100.000000 | 20,381,488.19 | 100.000000 | 20,381,488.19 | 0.00 | 2.01 |
| | | Base | | 100.000000 | 20,381,488.19 | 100.000000 | 20,381,488.19 | 0.00 | 2.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 934,558,415.980 | | 934,281,964.07 | | 934,280,375.81 | -1,588.26 | 92.18 |
| | | Base | | | 934,281,964.07 | | 934,280,375.81 | -1,588.26 | 92.18 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 934,558,415.980 | Base | 934,281,964.07 | | 934,280,375.81 | -1,588.26 | 92.18 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 14313VAA2 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A1 | | | | | 0.4 | 15 Aug 2016 | | |
| | | Local | 1,536,099.180 | 100.000000 | 1,536,099.18 | 100.000010 | 1,536,099.33 | 0.15 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 1,536,099.18 | 100.000010 | 1,536,099.33 | 0.15 | 0.15 |
| 14313XAA8 | CARMAX AUTO OWNER TRUST CARMX 2015 4 A1 | | | | | 0.42 | 17 Oct 2016 | | |
| | | Local | 2,491,476.840 | 100.000000 | 2,491,476.84 | 99.945700 | 2,490,123.97 | -1,352.87 | 0.25 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 2,491,476.84 | 99.945700 | 2,490,123.97 | -1,352.87 | 0.25 |
| 14313YAA6 | CARMAX AUTO OWNER TRUST CARMX 2016 1 A1 | | | | | 0.8 | 15 Feb 2017 | | |
| | | Local | 14,000,000.000 | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 1.38 |
| Original Face: | | Base | 14,000,000.000 | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 1.38 |
| 29372EBK3 | ENTERPRISE FLEET FINANCING LLC EFF 2015 2 A1 144A | | | | | 0.48 | 20 Jul 2016 | | |
| | | Local | 5,584,321.420 | 100.000000 | 5,584,321.42 | 99.990930 | 5,583,814.92 | -506.50 | 0.55 |
| Original Face: | | Base | 18,000,000.000 | 100.000000 | 5,584,321.42 | 99.990930 | 5,583,814.92 | -506.50 | 0.55 |
| 313384SP5 | FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000 | | | | | 0.01 | 02 Feb 2016 | | |
| | | Local | 20,000,000.000 | 99.999222 | 19,999,844.44 | 99.999300 | 19,999,860.00 | 15.56 | 1.97 |
| | | Base | | 99.999222 | 19,999,844.44 | 99.999300 | 19,999,860.00 | 15.56 | 1.97 |
| 3133EDA77 | FEDERAL FARM CREDIT BANK BONDS 06/16 VAR | | | | | 0.52 | 20 Jun 2016 | | |
| | | Local | 15,550,000.000 | 100.036833 | 15,555,727.59 | 99.992800 | 15,548,880.40 | -6,847.19 | 1.53 |
| | | Base | | 100.036833 | 15,555,727.59 | 99.992800 | 15,548,880.40 | -6,847.19 | 1.53 |
| 34531PAA9 | FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A1 | | | | | 0.68 | 15 Feb 2017 | | |
| | | Local | 12,000,000.000 | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 1.18 |
| Original Face: | | Base | 12,000,000.000 | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 1.18 |
| 58772PAA6 | MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A1 | | | | | 0.39 | 15 Aug 2016 | | |
| | | Local | 2,104,240.540 | 100.000000 | 2,104,240.54 | 99.987650 | 2,103,980.67 | -259.87 | 0.21 |
| Original Face: | | Base | 17,000,000.000 | 100.000000 | 2,104,240.54 | 99.987650 | 2,103,980.67 | -259.87 | 0.21 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 90290XAA5 | USAA AUTO OWNER TRUST USAOT 2015 1 A1 | | | | | 0.38 | 15 Aug 2016 | | |
| | | Local | 2,366,767.810 | 100.000000 | 2,366,767.81 | 100.000020 | 2,366,768.28 | 0.47 | 0.23 |
| | Original Face: | Base | 11,500,000.000 | 100.000000 | 2,366,767.81 | 100.000020 | 2,366,768.28 | 0.47 | 0.23 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 75,632,905.790 | | 75,638,477.82 | | 75,629,527.57 | -8,950.25 | 7.46 |
| | Original Face: | Base | 87,500,000.000 | | 75,638,477.82 | | 75,629,527.57 | -8,950.25 | 7.46 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 75,632,905.790 | | 75,638,477.82 | | 75,629,527.57 | -8,950.25 | 7.46 |
| | Original Face: | | 87,500,000.000 | | | | | | |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 1,006,605,407.890 | Base | 1,006,334,528.01 | | 1,006,323,989.50 | -10,538.51 | 100.00 |
| Original Face: | | 87,500,000.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | 386.770 | 1.000000 | 386.77 | 1.000000 | 386.77 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 386.77 | 1.000000 | 386.77 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 386.770 | | 386.77 | | 386.77 | 0.00 | 0.00 |
| | | Base | | | 386.77 | | 386.77 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | Base | 386.770 | | 386.77 | | 386.77 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.2305 | 04 Feb 2016 | | |
| | | Local | 10,000,000.000 | 99.998079 | 9,999,807.91 | 99.998079 | 9,999,807.91 | 0.00 | 1.06 |
| | | Base | | 99.998079 | 9,999,807.91 | 99.998079 | 9,999,807.91 | 0.00 | 1.06 |
| 912796FZ7 | TREASURY BILL 03/16 0.00000 | | | | | 0.245 | 03 Mar 2016 | | |
| | | Local | 50,000,000.000 | 99.980659 | 49,990,329.71 | 99.980659 | 49,990,329.71 | 0.00 | 5.31 |
| | | Base | | 99.980659 | 49,990,329.71 | 99.980659 | 49,990,329.71 | 0.00 | 5.31 |
| 912796GW3 | TREASURY BILL 07/16 0.00000 | | | | | 0.238 | 21 Jul 2016 | | |
| | | Local | 30,000,000.000 | 99.875471 | 29,962,641.25 | 99.875471 | 29,962,641.25 | 0.00 | 3.18 |
| | | Base | | 99.875471 | 29,962,641.25 | 99.875471 | 29,962,641.25 | 0.00 | 3.18 |
| 912796HA0 | TREASURY BILL 08/16 0.00000 | | | | | 0.208 | 18 Aug 2016 | | |
| | | Local | 10,000,000.000 | 99.885022 | 9,988,502.22 | 99.885022 | 9,988,502.22 | 0.00 | 1.06 |
| | | Base | | 99.885022 | 9,988,502.22 | 99.885022 | 9,988,502.22 | 0.00 | 1.06 |
| 912796HB8 | TREASURY BILL 02/16 0.00000 | | | | | 0.131 | 11 Feb 2016 | | |
| | | Local | 20,000,000.000 | 99.996361 | 19,999,272.22 | 99.996361 | 19,999,272.22 | 0.00 | 2.12 |
| | | Base | | 99.996361 | 19,999,272.22 | 99.996361 | 19,999,272.22 | 0.00 | 2.12 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912796HD4 | TREASURY BILL 02/16 0.00000 | | | | | 0.2 | 25 Feb 2016 | | |
| | | Local | 20,000,000.000 | 99.986667 | 19,997,333.33 | 99.986667 | 19,997,333.33 | 0.00 | 2.12 |
| | | Base | | 99.986667 | 19,997,333.33 | 99.986667 | 19,997,333.33 | 0.00 | 2.12 |
| 912796HR3 | TREASURY BILL 05/16 0.00000 | | | | | 0.23 | 12 May 2016 | | |
| | | Local | 20,000,000.000 | 99.935472 | 19,987,094.45 | 99.935472 | 19,987,094.45 | 0.00 | 2.12 |
| | | Base | | 99.935472 | 19,987,094.45 | 99.935472 | 19,987,094.45 | 0.00 | 2.12 |
| 912796HY8 | TREASURY BILL 06/16 0.00000 | | | | | 0.436 | 30 Jun 2016 | | |
| | | Local | 10,000,000.000 | 99.818333 | 9,981,833.33 | 99.818333 | 9,981,833.33 | 0.00 | 1.06 |
| | | Base | | 99.818333 | 9,981,833.33 | 99.818333 | 9,981,833.33 | 0.00 | 1.06 |
| 912828VR8 | US TREASURY N/B 08/16 0.625 | | | | | 0.625 | 15 Aug 2016 | | |
| | | Local | 20,000,000.000 | 100.069937 | 20,013,987.38 | 100.069937 | 20,013,987.38 | 0.00 | 2.13 |
| | | Base | | 100.069937 | 20,013,987.38 | 100.069937 | 20,013,987.38 | 0.00 | 2.13 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.24 | 04 Feb 2016 | | |
| | | Local | 178,792.740 | 100.000000 | 178,792.74 | 100.000000 | 178,792.74 | 0.00 | 0.02 |
| | | Base | | 100.000000 | 178,792.74 | 100.000000 | 178,792.74 | 0.00 | 0.02 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.39 | 04 Feb 2016 | | |
| | | Local | 8,890,070.250 | 100.000000 | 8,890,070.25 | 100.000000 | 8,890,070.25 | 0.00 | 0.94 |
| | | Base | | 100.000000 | 8,890,070.25 | 100.000000 | 8,890,070.25 | 0.00 | 0.94 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.39 | 11 Feb 2016 | | |
| | | Local | 1,490,475.810 | 100.000000 | 1,490,475.81 | 100.000000 | 1,490,475.81 | 0.00 | 0.16 |
| | | Base | | 100.000000 | 1,490,475.81 | 100.000000 | 1,490,475.81 | 0.00 | 0.16 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 10 Mar 2016 | | |
| | | Local | 4,014,193.120 | 100.000000 | 4,014,193.12 | 100.000000 | 4,014,193.12 | 0.00 | 0.43 |
| | | Base | | 100.000000 | 4,014,193.12 | 100.000000 | 4,014,193.12 | 0.00 | 0.43 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.44 | 17 Mar 2016 | | |
| | | Local | 8,485,806.140 | 100.000000 | 8,485,806.14 | 100.000000 | 8,485,806.14 | 0.00 | 0.90 |
| | | Base | | 100.000000 | 8,485,806.14 | 100.000000 | 8,485,806.14 | 0.00 | 0.90 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.31 | 14 Apr 2016 | | |
| | | Local | 2,000,673.350 | 100.000000 | 2,000,673.35 | 100.000000 | 2,000,673.35 | 0.00 | 0.21 |
| | | Base | | 100.000000 | 2,000,673.35 | 100.000000 | 2,000,673.35 | 0.00 | 0.21 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.39 | 14 Apr 2016 | | |
| | | Local | 6,145,679.560 | 100.000000 | 6,145,679.56 | 100.000000 | 6,145,679.56 | 0.00 | 0.65 |
| | | Base | | 100.000000 | 6,145,679.56 | 100.000000 | 6,145,679.56 | 0.00 | 0.65 |
| 923UYR002 | FDIC ALLIANCE BANK OF ARIZONA CDARS CD | | | | | 0.39 | 28 Apr 2016 | | |
| | | Local | 2,501,111.450 | 100.000000 | 2,501,111.45 | 100.000000 | 2,501,111.45 | 0.00 | 0.27 |
| | | Base | | 100.000000 | 2,501,111.45 | 100.000000 | 2,501,111.45 | 0.00 | 0.27 |
| 926GBZ007 | FDIC BILTMORE BANK CD 02/16 FIXED .3 | | | | | 0.3 | 05 Feb 2016 | | |
| | | Local | 249,000.000 | 100.000000 | 249,000.00 | 100.000000 | 249,000.00 | 0.00 | 0.03 |
| | | Base | | 100.000000 | 249,000.00 | 100.000000 | 249,000.00 | 0.00 | 0.03 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 0.43 | 01 Feb 2016 | | |
| | | Local | 200,000,000.000 | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 21.24 |
| | | Base | | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 21.24 |
| 979QHT009 | WELLS FARGO REPO | | | | | 0.34 | 04 Feb 2016 | | |
| | | Local | 150,000,000.000 | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 15.93 |
| | | Base | | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 15.93 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | Local | 62,449,668.170 | 100.000000 | 62,449,668.17 | 100.000000 | 62,449,668.17 | 0.00 | 6.63 |
| | | Base | | 100.000000 | 62,449,668.17 | 100.000000 | 62,449,668.17 | 0.00 | 6.63 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 0.24 | 01 Feb 2016 | | |
| | | Local | 74,637,639.030 | 100.000000 | 74,637,639.03 | 100.000000 | 74,637,639.03 | 0.00 | 7.93 |
| | | Base | | 100.000000 | 74,637,639.03 | 100.000000 | 74,637,639.03 | 0.00 | 7.93 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 711,043,109.620 | | 710,963,911.42 | | 710,963,911.42 | 0.00 | 75.52 |
| | | Base | | | 710,963,911.42 | | 710,963,911.42 | 0.00 | 75.52 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 711,043,109.620 | | 710,963,911.42 | | 710,963,911.42 | 0.00 | 75.52 |

## 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 |
|---|---|---|---|---|---|---|---|---|---|
| 690353E86 | OVERSEAS PRIVATE INV COR US GOVT GUAR 04/16 0.00000 | | | | | 0.01 | 30 Apr 2016 | | |
| | | Local | 5,000,000.000 | 100.154657 | 5,007,732.87 | 100.419100 | 5,020,955.00 | 13,222.13 | 0.53 |
| | | Base | | 100.154657 | 5,007,732.87 | 100.419100 | 5,020,955.00 | 13,222.13 | 0.53 |
| 912796FV6 | TREASURY BILL 02/16 0.00000 | | | | | 0.01 | 04 Feb 2016 | | |
| | | Local | 10,000,000.000 | 99.998333 | 9,999,833.33 | 99.998500 | 9,999,850.00 | 16.67 | 1.06 |
| | | Base | | 99.998333 | 9,999,833.33 | 99.998500 | 9,999,850.00 | 16.67 | 1.06 |
| 912828A59 | US TREASURY N/B 12/16 0.625 | | | | | 0.625 | 15 Dec 2016 | | |
| | | Local | 20,000,000.000 | 100.100639 | 20,020,127.78 | 99.996100 | 19,999,220.00 | -20,907.78 | 2.12 |
| | | Base | | 100.100639 | 20,020,127.78 | 99.996100 | 19,999,220.00 | -20,907.78 | 2.12 |
| 912828C40 | US TREASURY N/B 03/16 0.375 | | | | | 0.375 | 31 Mar 2016 | | |
| | | Local | 10,000,000.000 | 100.012914 | 10,001,291.42 | 99.988200 | 9,998,820.00 | -2,471.42 | 1.06 |
| | | Base | | 100.012914 | 10,001,291.42 | 99.988200 | 9,998,820.00 | -2,471.42 | 1.06 |
| 912828D31 | US TREASURY FRN 04/16 VAR | | | | | 0.3742353 | 30 Apr 2016 | | |
| | | Local | 20,000,000.000 | 100.003459 | 20,000,691.85 | 100.007100 | 20,001,420.00 | 728.15 | 2.12 |
| | | Base | | 100.003459 | 20,000,691.85 | 100.007100 | 20,001,420.00 | 728.15 | 2.12 |
| 912828D64 | US TREASURY N/B 08/16 0.5 | | | | | 0.5 | 31 Aug 2016 | | |
| | | Local | 20,000,000.000 | 100.100733 | 20,020,146.58 | 99.976600 | 19,995,320.00 | -24,826.58 | 2.12 |
| | | Base | | 100.100733 | 20,020,146.58 | 99.976600 | 19,995,320.00 | -24,826.58 | 2.12 |
| 912828EW6 | US TREASURY N/B 02/16 4.5 | | | | | 4.5 | 15 Feb 2016 | | |
| | | Local | 20,000,000.000 | 100.163869 | 20,032,773.85 | 100.160000 | 20,032,000.00 | -773.85 | 2.13 |
| | | Base | | 100.163869 | 20,032,773.85 | 100.160000 | 20,032,000.00 | -773.85 | 2.13 |
| 912828LD0 | US TREASURY N/B 07/16 3.25 | | | | | 3.25 | 31 Jul 2016 | | |
| | | Local | 10,000,000.000 | 101.351844 | 10,135,184.41 | 101.356400 | 10,135,640.00 | 455.59 | 1.08 |
| | | Base | | 101.351844 | 10,135,184.41 | 101.356400 | 10,135,640.00 | 455.59 | 1.08 |
| 912828MD9 | US TREASURY N/B 12/16 3.25 | | | | | 3.25 | 31 Dec 2016 | | |
| | | Local | 10,000,000.000 | 102.494338 | 10,249,433.81 | 102.347700 | 10,234,770.00 | -14,663.81 | 1.09 |
| | | Base | | 102.494338 | 10,249,433.81 | 102.347700 | 10,234,770.00 | -14,663.81 | 1.09 |
| 912828QJ2 | US TREASURY N/B 02/16 2.125 | | | | | 2.125 | 29 Feb 2016 | | |
| | | Local | 20,000,000.000 | 100.147804 | 20,029,560.81 | 100.121100 | 20,024,220.00 | -5,340.81 | 2.13 |
| | | Base | | 100.147804 | 20,029,560.81 | 100.121100 | 20,024,220.00 | -5,340.81 | 2.13 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828UM0 | WI TREASURY N/B 02/16 0.375 | | | | | 0.375 | 15 Feb 2016 | | |
| | | 10,000,000.000 | Local | 100.005356 | 10,000,535.60 | 100.001000 | 10,000,100.00 | -435.60 | 1.06 |
| | | | Base | 100.005356 | 10,000,535.60 | 100.001000 | 10,000,100.00 | -435.60 | 1.06 |
| 912828WF3 | US TREASURY N/B 11/16 0.625 | | | | | 0.625 | 15 Nov 2016 | | |
| | | 10,000,000.000 | Local | 100.084507 | 10,008,450.70 | 100.011700 | 10,001,170.00 | -7,280.70 | 1.06 |
| | | | Base | 100.084507 | 10,008,450.70 | 100.011700 | 10,001,170.00 | -7,280.70 | 1.06 |
| 912828WK2 | UNITED STATES TREAS NTS 01/16 VAR | | | | | 0.3502353 | 31 Jan 2016 | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.66 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 2.66 |
| 912828WV8 | US TREASURY FRN 07/16 VAR | | | | | 0.3752353 | 31 Jul 2016 | | |
| | | 40,000,000.000 | Local | 100.002010 | 40,000,803.80 | 100.009600 | 40,003,840.00 | 3,036.20 | 4.25 |
| | | | Base | 100.002010 | 40,000,803.80 | 100.009600 | 40,003,840.00 | 3,036.20 | 4.25 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 230,000,000.000 | Local | | 230,506,566.81 | | 230,447,325.00 | -59,241.81 | 24.48 |
| | | | Base | | 230,506,566.81 | | 230,447,325.00 | -59,241.81 | 24.48 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 230,000,000.000 | Base | | 230,506,566.81 | | 230,447,325.00 | -59,241.81 | 24.48 |

& 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, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 941,043,496.390 | Base | 941,470,865.00 | | 941,411,623.19 | -59,241.81 | 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 | | | | | | | | |
| | | -14,102.520 | Local | 1.000000 | -14,102.52 | 1.000000 | -14,102.52 | 0.00 | 0.00 |
| | | | Base | 1.000000 | -14,102.52 | 1.000000 | -14,102.52 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | -14,102.520 | Local | | -14,102.52 | | -14,102.52 | 0.00 | 0.00 |
| | | | Base | | -14,102.52 | | -14,102.52 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | -14,102.520 | Base | | -14,102.52 | | -14,102.52 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 923TQUII9 | INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT | | | | | 0.01 | 31 Dec 2050 | | |
| | | 3,563,565.840 | Local | 100.000000 | 3,563,565.84 | 100.000000 | 3,563,565.84 | 0.00 | 1.19 |
| | | | Base | 100.000000 | 3,563,565.84 | 100.000000 | 3,563,565.84 | 0.00 | 1.19 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 3,563,565.840 | Local | | 3,563,565.84 | | 3,563,565.84 | 0.00 | 1.19 |
| | | | Base | | 3,563,565.84 | | 3,563,565.84 | 0.00 | 1.19 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 3,563,565.840 | Base | | 3,563,565.84 | | 3,563,565.84 | 0.00 | 1.19 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 03588HKT2 | ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5 | | | | | 5.0 | 01 Apr 2017 | | |
| | | 2,440,000.000 | Local | 105.199206 | 2,566,860.62 | 105.239000 | 2,567,831.60 | 970.98 | 0.86 |
| | | | Base | 105.199206 | 2,566,860.62 | 105.239000 | 2,567,831.60 | 970.98 | 0.86 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 040649KC8 | ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5 | | | | | 5.0 | 01 Jul 2016 | | |
| | | Local | 2,245,000.000 | 101.812119 | 2,285,682.08 | 101.938000 | 2,288,508.10 | 2,826.02 | 0.76 |
| | | Base | | 101.812119 | 2,285,682.08 | 101.938000 | 2,288,508.10 | 2,826.02 | 0.76 |
| 040654PQ2 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5 | | | | | 5.0 | 01 Jul 2018 | | |
| | | Local | 4,760,000.000 | 101.856278 | 4,848,358.84 | 101.870000 | 4,849,012.00 | 653.16 | 1.62 |
| | | Base | | 101.856278 | 4,848,358.84 | 101.870000 | 4,849,012.00 | 653.16 | 1.62 |
| 040654PS8 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5 | | | | | 5.0 | 01 Jul 2020 | | |
| | | Local | 2,380,000.000 | 101.851859 | 2,424,074.24 | 101.912000 | 2,425,505.60 | 1,431.36 | 0.81 |
| | | Base | | 101.851859 | 2,424,074.24 | 101.912000 | 2,425,505.60 | 1,431.36 | 0.81 |
| 040654PW9 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5 | | | | | 5.0 | 01 Jul 2024 | | |
| | | Local | 8,930,000.000 | 101.848474 | 9,095,068.69 | 101.912000 | 9,100,741.60 | 5,672.91 | 3.04 |
| | | Base | | 101.848474 | 9,095,068.69 | 101.912000 | 9,100,741.60 | 5,672.91 | 3.04 |
| 040654PX7 | ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5 | | | | | 5.0 | 01 Jul 2025 | | |
| | | Local | 1,035,000.000 | 101.827138 | 1,053,910.88 | 101.912000 | 1,054,789.20 | 878.32 | 0.35 |
| | | Base | | 101.827138 | 1,053,910.88 | 101.912000 | 1,054,789.20 | 878.32 | 0.35 |
| 040688MJ9 | ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3 | | | | | 3.0 | 01 Oct 2016 | | |
| | | Local | 7,800,000.000 | 101.740711 | 7,935,775.43 | 101.741000 | 7,935,798.00 | 22.57 | 2.65 |
| | | Base | | 101.740711 | 7,935,775.43 | 101.741000 | 7,935,798.00 | 22.57 | 2.65 |
| 05914FNN6 | BALTIMORE CNTY MD BAL 08/16 FIXED 5 | | | | | 5.0 | 01 Aug 2016 | | |
| | | Local | 3,500,000.000 | 102.321879 | 3,581,265.76 | 102.331000 | 3,581,585.00 | 319.24 | 1.20 |
| | | Base | | 102.321879 | 3,581,265.76 | 102.331000 | 3,581,585.00 | 319.24 | 1.20 |
| 05914FVW7 | BALTIMORE CNTY MD BAL 08/16 FIXED 4 | | | | | 4.0 | 01 Aug 2016 | | |
| | | Local | 3,625,000.000 | 101.825581 | 3,691,177.31 | 101.837000 | 3,691,591.25 | 413.94 | 1.23 |
| | | Base | | 101.825581 | 3,691,177.31 | 101.837000 | 3,691,591.25 | 413.94 | 1.23 |
| 073900C75 | BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4 | | | | | 4.0 | 01 Mar 2017 | | |
| | | Local | 9,520,000.000 | 103.737417 | 9,875,802.10 | 103.768000 | 9,878,713.60 | 2,911.50 | 3.30 |
| | | Base | | 103.737417 | 9,875,802.10 | 103.768000 | 9,878,713.60 | 2,911.50 | 3.30 |
| 100853UF5 | BOSTON MA BOS 04/18 FIXED 5 | | | | | 5.0 | 01 Apr 2018 | | |
| | | Local | 7,175,000.000 | 108.659005 | 7,796,283.64 | 109.161000 | 7,832,301.75 | 36,018.11 | 2.61 |
| | | Base | | 108.659005 | 7,796,283.64 | 109.161000 | 7,832,301.75 | 36,018.11 | 2.61 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 100853VA5 | BOSTON MA BOS 04/17 FIXED 4 | | | | | 4.0 | 01 Apr 2017 | | |
| | | Local | 4,000,000.000 | 103.983721 | 4,159,348.84 | 104.094000 | 4,163,760.00 | 4,411.16 | 1.39 |
| | | Base | | 103.983721 | 4,159,348.84 | 104.094000 | 4,163,760.00 | 4,411.16 | 1.39 |
| 161045MC0 | CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5 | | | | | 5.0 | 01 Jul 2017 | | |
| | | Local | 4,160,000.000 | 106.183579 | 4,417,236.87 | 106.290000 | 4,421,664.00 | 4,427.13 | 1.48 |
| | | Base | | 106.183579 | 4,417,236.87 | 106.290000 | 4,421,664.00 | 4,427.13 | 1.48 |
| 181234L37 | CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5 | | | | | 5.0 | 01 Dec 2017 | | |
| | | Local | 4,810,000.000 | 107.832110 | 5,186,724.48 | 107.814000 | 5,185,853.40 | -871.08 | 1.73 |
| | | Base | | 107.832110 | 5,186,724.48 | 107.814000 | 5,185,853.40 | -871.08 | 1.73 |
| 194738S50 | COLLIN CNTY TX CLN 02/22 FIXED OID 4.25 | | | | | 4.25 | 15 Feb 2022 | | |
| | | Local | 2,120,000.000 | 100.152648 | 2,123,236.13 | 100.136000 | 2,122,883.20 | -352.93 | 0.71 |
| | | Base | | 100.152648 | 2,123,236.13 | 100.136000 | 2,122,883.20 | -352.93 | 0.71 |
| 194738S68 | COLLIN CNTY TX CLN 02/23 FIXED OID 4.25 | | | | | 4.25 | 15 Feb 2023 | | |
| | | Local | 2,215,000.000 | 100.152648 | 2,218,381.15 | 100.136000 | 2,218,012.40 | -368.75 | 0.74 |
| | | Base | | 100.152648 | 2,218,381.15 | 100.136000 | 2,218,012.40 | -368.75 | 0.74 |
| 194738S92 | COLLIN CNTY TX CLN 02/26 FIXED OID 4.25 | | | | | 4.25 | 15 Feb 2026 | | |
| | | Local | 7,215,000.000 | 100.152648 | 7,226,013.52 | 100.136000 | 7,224,812.40 | -1,201.12 | 2.41 |
| | | Base | | 100.152648 | 7,226,013.52 | 100.136000 | 7,224,812.40 | -1,201.12 | 2.41 |
| 222057GJ4 | COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5 | | | | | 5.0 | 15 Feb 2017 | | |
| | | Local | 4,475,000.000 | 104.439308 | 4,673,659.04 | 104.664000 | 4,683,714.00 | 10,054.96 | 1.56 |
| | | Base | | 104.439308 | 4,673,659.04 | 104.664000 | 4,683,714.00 | 10,054.96 | 1.56 |
| 235219JZ6 | DALLAS TX DAL 02/17 FIXED 5 | | | | | 5.0 | 15 Feb 2017 | | |
| | | Local | 5,950,000.000 | 104.640254 | 6,226,095.14 | 104.696000 | 6,229,412.00 | 3,316.86 | 2.08 |
| | | Base | | 104.640254 | 6,226,095.14 | 104.696000 | 6,229,412.00 | 3,316.86 | 2.08 |
| 235308VG5 | DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5 | | | | | 5.0 | 15 Feb 2017 | | |
| | | Local | 2,985,000.000 | 104.551199 | 3,120,853.29 | 104.664000 | 3,124,220.40 | 3,367.11 | 1.04 |
| | | Base | | 104.551199 | 3,120,853.29 | 104.664000 | 3,124,220.40 | 3,367.11 | 1.04 |
| 257849RA9 | DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4 | | | | | 4.0 | 15 Feb 2017 | | |
| | | Local | 1,355,000.000 | 103.502589 | 1,402,460.08 | 103.634000 | 1,404,240.70 | 1,780.62 | 0.47 |
| | | Base | | 103.502589 | 1,402,460.08 | 103.634000 | 1,404,240.70 | 1,780.62 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 358776EB4 | FRISCO TX FSC 02/16 FIXED 4 | | | | | 4.0 | 15 Feb 2016 | | |
| | | Local | 875,000.000 | 100.142816 | 876,249.64 | 100.149000 | 876,303.75 | 54.11 | 0.29 |
| | | Base | | 100.142816 | 876,249.64 | 100.149000 | 876,303.75 | 54.11 | 0.29 |
| 365653HF4 | GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5 | | | | | 5.0 | 01 Dec 2026 | | |
| | | Local | 4,000,000.000 | 103.692346 | 4,147,693.84 | 103.695000 | 4,147,800.00 | 106.16 | 1.38 |
| | | Base | | 103.692346 | 4,147,693.84 | 103.695000 | 4,147,800.00 | 106.16 | 1.38 |
| 373384UN4 | GEORGIA ST GAS 07/18 FIXED 5 | | | | | 5.0 | 01 Jul 2018 | | |
| | | Local | 2,200,000.000 | 109.786482 | 2,415,302.60 | 110.136000 | 2,422,992.00 | 7,689.40 | 0.81 |
| | | Base | | 109.786482 | 2,415,302.60 | 110.136000 | 2,422,992.00 | 7,689.40 | 0.81 |
| 388625DA0 | GRAPEVINE TX GRP 02/17 FIXED 3 | | | | | 3.0 | 15 Feb 2017 | | |
| | | Local | 3,100,000.000 | 102.539667 | 3,178,729.67 | 102.636000 | 3,181,716.00 | 2,986.33 | 1.06 |
| | | Base | | 102.539667 | 3,178,729.67 | 102.636000 | 3,181,716.00 | 2,986.33 | 1.06 |
| 4073245G3 | HAMILTON CNTY TN HAM 05/17 FIXED 5 | | | | | 5.0 | 01 May 2017 | | |
| | | Local | 4,000,000.000 | 105.500793 | 4,220,031.73 | 105.601000 | 4,224,040.00 | 4,008.27 | 1.41 |
| | | Base | | 105.500793 | 4,220,031.73 | 105.601000 | 4,224,040.00 | 4,008.27 | 1.41 |
| 418542NN2 | HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3 | | | | | 3.0 | 01 Feb 2017 | | |
| | | Local | 1,325,000.000 | 102.359990 | 1,356,269.87 | 102.537000 | 1,358,615.25 | 2,345.38 | 0.45 |
| | | Base | | 102.359990 | 1,356,269.87 | 102.537000 | 1,358,615.25 | 2,345.38 | 0.45 |
| 478700V61 | JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5 | | | | | 5.0 | 01 Oct 2017 | | |
| | | Local | 2,850,000.000 | 107.073094 | 3,051,583.19 | 107.244000 | 3,056,454.00 | 4,870.81 | 1.02 |
| | | Base | | 107.073094 | 3,051,583.19 | 107.244000 | 3,056,454.00 | 4,870.81 | 1.02 |
| 478700Y27 | JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4 | | | | | 4.0 | 01 Oct 2017 | | |
| | | Local | 8,985,000.000 | 105.424591 | 9,472,399.50 | 105.474000 | 9,476,838.90 | 4,439.40 | 3.16 |
| | | Base | | 105.424591 | 9,472,399.50 | 105.474000 | 9,476,838.90 | 4,439.40 | 3.16 |
| 55844RJV7 | MADISON WIS | | | | | 3.0 | 01 Oct 2017 | | |
| | | Local | 10,030,000.000 | 103.960563 | 10,427,244.51 | 103.994000 | 10,430,598.20 | 3,353.69 | 3.48 |
| | | Base | | 103.960563 | 10,427,244.51 | 103.994000 | 10,430,598.20 | 3,353.69 | 3.48 |
| 592112PW0 | MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5 | | | | | 5.0 | 01 Jul 2018 | | |
| | | Local | 3,000,000.000 | 109.477975 | 3,284,339.24 | 110.136000 | 3,304,080.00 | 19,740.76 | 1.10 |
| | | Base | | 109.477975 | 3,284,339.24 | 110.136000 | 3,304,080.00 | 19,740.76 | 1.10 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 603792RH7 | MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5 | | | | | 5.0 | 01 Feb 2017 | | |
| | | Local | 1,605,000.000 | 104.456202 | 1,676,522.05 | 104.530000 | 1,677,706.50 | 1,184.45 | 0.56 |
| | | Base | | 104.456202 | 1,676,522.05 | 104.530000 | 1,677,706.50 | 1,184.45 | 0.56 |
| 603792RP9 | MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5 | | | | | 5.0 | 01 Feb 2017 | | |
| | | Local | 3,100,000.000 | 104.436623 | 3,237,535.30 | 104.530000 | 3,240,430.00 | 2,894.70 | 1.08 |
| | | Base | | 104.436623 | 3,237,535.30 | 104.530000 | 3,240,430.00 | 2,894.70 | 1.08 |
| 6041293Z7 | MINNESOTA ST MNS 08/16 FIXED 5 | | | | | 5.0 | 01 Aug 2016 | | |
| | | Local | 4,650,000.000 | 102.321879 | 4,757,967.36 | 102.325000 | 4,758,112.50 | 145.14 | 1.59 |
| | | Base | | 102.321879 | 4,757,967.36 | 102.325000 | 4,758,112.50 | 145.14 | 1.59 |
| 604129R40 | MINNESOTA ST MNS 10/16 FIXED 5.000000000000 | | | | | 5.0 | 01 Oct 2016 | | |
| | | Local | 4,900,000.000 | 103.076983 | 5,050,772.18 | 103.054000 | 5,049,646.00 | -1,126.18 | 1.69 |
| | | Base | | 103.076983 | 5,050,772.18 | 103.054000 | 5,049,646.00 | -1,126.18 | 1.69 |
| 6133404U9 | MONTGOMERY CNTY MD MON 12/17 FIXED 5 | | | | | 5.0 | 01 Dec 2017 | | |
| | | Local | 7,500,000.000 | 107.744293 | 8,080,821.96 | 107.947000 | 8,096,025.00 | 15,203.04 | 2.70 |
| | | Base | | 107.744293 | 8,080,821.96 | 107.947000 | 8,096,025.00 | 15,203.04 | 2.70 |
| 6136646S5 | MONTGOMERY CNTY TN MON 04/17 FIXED 5 | | | | | 5.0 | 01 Apr 2017 | | |
| | | Local | 1,115,000.000 | 105.035400 | 1,171,144.71 | 105.239000 | 1,173,414.85 | 2,270.14 | 0.39 |
| | | Base | | 105.035400 | 1,171,144.71 | 105.239000 | 1,173,414.85 | 2,270.14 | 0.39 |
| 625517EF0 | MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5 | | | | | 5.0 | 15 Jun 2017 | | |
| | | Local | 10,000,000.000 | 105.839768 | 10,583,976.84 | 105.993000 | 10,599,300.00 | 15,323.16 | 3.54 |
| | | Base | | 105.839768 | 10,583,976.84 | 105.993000 | 10,599,300.00 | 15,323.16 | 3.54 |
| 658256V90 | NORTH CAROLINA ST NCS 06/17 FIXED 5 | | | | | 5.0 | 01 Jun 2017 | | |
| | | Local | 5,000,000.000 | 105.843346 | 5,292,167.32 | 105.947000 | 5,297,350.00 | 5,182.68 | 1.77 |
| | | Base | | 105.843346 | 5,292,167.32 | 105.947000 | 5,297,350.00 | 5,182.68 | 1.77 |
| 662523ZW2 | NORTH SLOPE BORO AK NOR 06/17 FIXED 3 | | | | | 3.0 | 30 Jun 2017 | | |
| | | Local | 10,000,000.000 | 103.307292 | 10,330,729.24 | 103.346000 | 10,334,600.00 | 3,870.76 | 3.45 |
| | | Base | | 103.307292 | 10,330,729.24 | 103.346000 | 10,334,600.00 | 3,870.76 | 3.45 |
| 677520Q68 | OHIO ST OHS 08/16 FIXED 5 | | | | | 5.0 | 01 Aug 2016 | | |
| | | Local | 9,570,000.000 | 102.216245 | 9,782,094.60 | 102.325000 | 9,792,502.50 | 10,407.90 | 3.27 |
| | | Base | | 102.216245 | 9,782,094.60 | 102.325000 | 9,792,502.50 | 10,407.90 | 3.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 677521E77 | OHIO ST OHS 09/16 FIXED 5 | | | | | 5.0 | 15 Sep 2016 | | |
| | | 7,255,000.000 | Local | 102.762592 | 7,455,426.03 | 102.925000 | 7,467,208.75 | 11,782.72 | 2.49 |
| | | | Base | 102.762592 | 7,455,426.03 | 102.925000 | 7,467,208.75 | 11,782.72 | 2.49 |
| 700739LD5 | PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4 | | | | | 4.0 | 01 Feb 2016 | | |
| | | 1,060,000.000 | Local | 100.000000 | 1,060,000.00 | 100.000000 | 1,060,000.00 | 0.00 | 0.35 |
| | | | Base | 100.000000 | 1,060,000.00 | 100.000000 | 1,060,000.00 | 0.00 | 0.35 |
| 720424YM6 | PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5 | | | | | 5.0 | 01 Dec 2017 | | |
| | | 2,130,000.000 | Local | 107.899184 | 2,298,252.62 | 107.814000 | 2,296,438.20 | -1,814.42 | 0.77 |
| | | | Base | 107.899184 | 2,298,252.62 | 107.814000 | 2,296,438.20 | -1,814.42 | 0.77 |
| 72178RBA2 | PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4 | | | | | 4.0 | 01 Jun 2016 | | |
| | | 1,500,000.000 | Local | 101.202395 | 1,518,035.92 | 101.241000 | 1,518,615.00 | 579.08 | 0.51 |
| | | | Base | 101.202395 | 1,518,035.92 | 101.241000 | 1,518,615.00 | 579.08 | 0.51 |
| 736688JQ6 | PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5 | | | | | 5.0 | 15 Jun 2017 | | |
| | | 11,750,000.000 | Local | 105.992611 | 12,454,131.78 | 106.107000 | 12,467,572.50 | 13,440.72 | 4.16 |
| | | | Base | 105.992611 | 12,454,131.78 | 106.107000 | 12,467,572.50 | 13,440.72 | 4.16 |
| 736742WG8 | PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5 | | | | | 5.0 | 01 Jun 2017 | | |
| | | 11,000,000.000 | Local | 105.752006 | 11,632,720.68 | 106.016000 | 11,661,760.00 | 29,039.32 | 3.89 |
| | | | Base | 105.752006 | 11,632,720.68 | 106.016000 | 11,661,760.00 | 29,039.32 | 3.89 |
| 8104537L8 | SCOTTSDALE AZ SCO 07/16 FIXED 4 | | | | | 4.0 | 01 Jul 2016 | | |
| | | 1,500,000.000 | Local | 101.532187 | 1,522,982.80 | 101.544000 | 1,523,160.00 | 177.20 | 0.51 |
| | | | Base | 101.532187 | 1,522,982.80 | 101.544000 | 1,523,160.00 | 177.20 | 0.51 |
| 8104537M6 | SCOTTSDALE AZ SCO 07/17 FIXED 4 | | | | | 4.0 | 01 Jul 2017 | | |
| | | 1,000,000.000 | Local | 104.806154 | 1,048,061.54 | 104.886000 | 1,048,860.00 | 798.46 | 0.35 |
| | | | Base | 104.806154 | 1,048,061.54 | 104.886000 | 1,048,860.00 | 798.46 | 0.35 |
| 8104537N4 | SCOTTSDALE AZ SCO 07/18 FIXED 4 | | | | | 4.0 | 01 Jul 2018 | | |
| | | 3,940,000.000 | Local | 107.276793 | 4,226,705.63 | 107.576000 | 4,238,494.40 | 11,788.77 | 1.41 |
| | | | Base | 107.276793 | 4,226,705.63 | 107.576000 | 4,238,494.40 | 11,788.77 | 1.41 |
| 833527AK0 | SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3 | | | | | 3.0 | 15 Feb 2016 | | |
| | | 425,000.000 | Local | 100.104252 | 425,443.07 | 100.114000 | 425,484.50 | 41.43 | 0.14 |
| | | | Base | 100.104252 | 425,443.07 | 100.114000 | 425,484.50 | 41.43 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 848712QB4 | SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5 | | | | | 5.0 | 01 Dec 2017 | | |
| | | 9,105,000.000 | Local | 107.590969 | 9,796,157.77 | 107.833000 | 9,818,194.65 | 22,036.88 | 3.28 |
| | | | Base | 107.590969 | 9,796,157.77 | 107.833000 | 9,818,194.65 | 22,036.88 | 3.28 |
| 882723QT9 | TEXAS ST TXS 04/16 FIXED 5 | | | | | 5.0 | 01 Apr 2016 | | |
| | | 11,000,000.000 | Local | 100.772697 | 11,084,996.63 | 100.804000 | 11,088,440.00 | 3,443.37 | 3.70 |
| | | | Base | 100.772697 | 11,084,996.63 | 100.804000 | 11,088,440.00 | 3,443.37 | 3.70 |
| 88283LHV1 | TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75 | | | | | 4.75 | 01 Apr 2017 | | |
| | | 5,000,000.000 | Local | 104.820067 | 5,241,003.34 | 104.962000 | 5,248,100.00 | 7,096.66 | 1.75 |
| | | | Base | 104.820067 | 5,241,003.34 | 104.962000 | 5,248,100.00 | 7,096.66 | 1.75 |
| 92778VAY4 | VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5 | | | | | 5.0 | 01 Feb 2017 | | |
| | | 6,120,000.000 | Local | 104.444286 | 6,391,990.29 | 104.530000 | 6,397,236.00 | 5,245.71 | 2.13 |
| | | | Base | 104.444286 | 6,391,990.29 | 104.530000 | 6,397,236.00 | 5,245.71 | 2.13 |
| 928172H57 | VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5 | | | | | 5.0 | 01 Aug 2017 | | |
| | | 7,505,000.000 | Local | 106.217241 | 7,971,603.94 | 106.614000 | 8,001,380.70 | 29,776.76 | 2.67 |
| | | | Base | 106.217241 | 7,971,603.94 | 106.614000 | 8,001,380.70 | 29,776.76 | 2.67 |
| 928172PJ8 | VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5 | | | | | 5.0 | 01 Aug 2021 | | |
| | | 2,000,000.000 | Local | 102.209447 | 2,044,188.94 | 102.300000 | 2,046,000.00 | 1,811.06 | 0.68 |
| | | | Base | 102.209447 | 2,044,188.94 | 102.300000 | 2,046,000.00 | 1,811.06 | 0.68 |
| 93974DJC3 | WASHINGTON ST WAS 07/16 FIXED 4 | | | | | 4.0 | 01 Jul 2016 | | |
| | | 5,000,000.000 | Local | 101.517512 | 5,075,875.62 | 101.561000 | 5,078,050.00 | 2,174.38 | 1.69 |
| | | | Base | 101.517512 | 5,075,875.62 | 101.561000 | 5,078,050.00 | 2,174.38 | 1.69 |
| 977123K64 | WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5 | | | | | 5.0 | 01 Jul 2017 | | |
| | | 5,850,000.000 | Local | 106.101554 | 6,206,940.89 | 106.261000 | 6,216,268.50 | 9,327.61 | 2.07 |
| | | | Base | 106.101554 | 6,206,940.89 | 106.261000 | 6,216,268.50 | 9,327.61 | 2.07 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 283,640,000.000 | Local | | 295,756,360.97 | | 296,084,738.85 | 328,377.88 | 98.81 |
| | | | Base | | 295,756,360.97 | | 296,084,738.85 | 328,377.88 | 98.81 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 283,640,000.000 | Base | | 295,756,360.97 | | 296,084,738.85 | 328,377.88 | 98.81 |

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# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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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# Issue has not been redenominated but Local is converted



Books Closed

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 287,189,463.320 | Base | 299,305,824.29 | | 299,634,202.17 | 328,377.88 | 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 | | | | | | | | |
| | | -834,436.400 | Local | 1.000000 | -834,436.40 | 1.000000 | -834,436.40 | 0.00 | 0.27 |
| | | | Base | 1.000000 | -834,436.40 | 1.000000 | -834,436.40 | 0.00 | 0.27 |
| **US DOLLAR Total** | | | | | | | | | |
| | | -834,436.400 | Local | | -834,436.40 | | -834,436.40 | 0.00 | 0.27 |
| | | | Base | | -834,436.40 | | -834,436.40 | 0.00 | 0.27 |
| **CASH Total** | | | | | | | | | |
| | | -834,436.400 | Base | | -834,436.40 | | -834,436.40 | 0.00 | 0.27 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 06417JEH1 | BANK OF NOVA SCOTIA/THE | | | | | 0.61 | 17 May 2016 | | |
| | | 2,245,000.000 | Local | 99.820389 | 2,240,967.73 | 99.820389 | 2,240,967.73 | 0.00 | 0.73 |
| | | | Base | 99.820389 | 2,240,967.73 | 99.820389 | 2,240,967.73 | 0.00 | 0.73 |
| 06538BGT4 | BANK TOKYO MIT UFJ NY | | | | | 0.82 | 27 Jul 2016 | | |
| | | 5,000,000.000 | Local | 99.596833 | 4,979,841.67 | 99.596833 | 4,979,841.67 | 0.00 | 1.61 |
| | | | Base | 99.596833 | 4,979,841.67 | 99.596833 | 4,979,841.67 | 0.00 | 1.61 |
| 2284K0FL4 | CROWN POINT CAP CO. | | | | | 0.83 | 20 Jun 2016 | | |
| | | 5,000,000.000 | Local | 99.677222 | 4,983,861.11 | 99.677222 | 4,983,861.11 | 0.00 | 1.62 |
| | | | Base | 99.677222 | 4,983,861.11 | 99.677222 | 4,983,861.11 | 0.00 | 1.62 |
| 45779PBJ6 | INSTITUTIONAL SECURED | | | | | 0.5 | 18 Feb 2016 | | |
| | | 5,000,000.000 | Local | 99.976389 | 4,998,819.44 | 99.976389 | 4,998,819.44 | 0.00 | 1.62 |
| | | | Base | 99.976389 | 4,998,819.44 | 99.976389 | 4,998,819.44 | 0.00 | 1.62 |
| 60689FGS1 | MIZUHO BANK LTD | | | | | 0.83 | 26 Jul 2016 | | |
| | | 5,000,000.000 | Local | 99.594222 | 4,979,711.11 | 99.594222 | 4,979,711.11 | 0.00 | 1.61 |
| | | | Base | 99.594222 | 4,979,711.11 | 99.594222 | 4,979,711.11 | 0.00 | 1.61 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 82124LDJ8 | SHEFFIELD RECEIVABLE | | | | 0.54 | 18 Apr 2016 | | |
| | 2,000,000.000 | Local | 99.884500 | 1,997,690.00 | 99.884500 | 1,997,690.00 | 0.00 | 0.65 |
| | | Base | 99.884500 | 1,997,690.00 | 99.884500 | 1,997,690.00 | 0.00 | 0.65 |
| 82124LFU1 | SHEFFIELD RECEIVABLE | | | | 0.95 | 28 Jun 2016 | | |
| | 5,000,000.000 | Local | 99.609444 | 4,980,472.22 | 99.609444 | 4,980,472.22 | 0.00 | 1.61 |
| | | Base | 99.609444 | 4,980,472.22 | 99.609444 | 4,980,472.22 | 0.00 | 1.61 |
| 86563GCJ9 | SUMITOMO TR & BKNG C | | | | 0.5 | 18 Mar 2016 | | |
| | 5,000,000.000 | Local | 99.936111 | 4,996,805.56 | 99.936111 | 4,996,805.56 | 0.00 | 1.62 |
| | | Base | 99.936111 | 4,996,805.56 | 99.936111 | 4,996,805.56 | 0.00 | 1.62 |
| 912796HE2 | TREASURY BILL 09/16 0.00000 | | | | 0.328 | 15 Sep 2016 | | |
| | 5,000,000.000 | Local | 99.793178 | 4,989,658.89 | 99.793178 | 4,989,658.89 | 0.00 | 1.62 |
| | | Base | 99.793178 | 4,989,658.89 | 99.793178 | 4,989,658.89 | 0.00 | 1.62 |
| 979QHR003 | SOUTH STREET REPO | | | | 0.28 | 01 Feb 2016 | | |
| | 26,823,368.010 | Local | 100.000000 | 26,823,368.01 | 100.000000 | 26,823,368.01 | 0.00 | 8.70 |
| | | Base | 100.000000 | 26,823,368.01 | 100.000000 | 26,823,368.01 | 0.00 | 8.70 |
| **US DOLLAR Total** | | | | | | | | |
| | 66,068,368.010 | Local | | 65,971,195.74 | | 65,971,195.74 | 0.00 | 21.39 |
| | | Base | | 65,971,195.74 | | 65,971,195.74 | 0.00 | 21.39 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 66,068,368.010 | Base | | 65,971,195.74 | | 65,971,195.74 | 0.00 | 21.39 |
| **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 | 99.037213 | 2,079,781.48 | 104.935500 | 2,203,645.50 | 123,864.02 | 0.71 |
| | | Base | 99.037213 | 2,079,781.48 | 104.935500 | 2,203,645.50 | 123,864.02 | 0.71 |
| 037411AX3 | APACHE CORP SR UNSECURED 02/21 3.625 | | | | 3.625 | 01 Feb 2021 | | |
| | 1,000,000.000 | Local | 99.508398 | 995,083.98 | 94.691600 | 946,916.00 | -48,167.98 | 0.31 |
| | | Base | 99.508398 | 995,083.98 | 94.691600 | 946,916.00 | -48,167.98 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 05522RCQ9 | BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A | | | | | 0.8055 | 15 Jun 2021 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.838640 | 2,995,159.20 | -4,840.80 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.838640 | 2,995,159.20 | -4,840.80 | 0.97 |
| 05531FAG8 | BB+T CORPORATION SR UNSECURED 03/16 3.2 | | | | | 3.2 | 15 Mar 2016 | | |
| | | Local | 4,500,000.000 | 99.998850 | 4,499,948.24 | 100.095000 | 4,504,275.00 | 4,326.76 | 1.46 |
| | | Base | | 99.998850 | 4,499,948.24 | 100.095000 | 4,504,275.00 | 4,326.76 | 1.46 |
| 06406HBS7 | BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5 | | | | | 2.5 | 15 Jan 2016 | | |
| | | Local | 2,000,000.000 | 100.000000 | 1,999,999.99 | 100.000000 | 2,000,000.00 | 0.01 | 0.65 |
| | | Base | | 100.000000 | 1,999,999.99 | 100.000000 | 2,000,000.00 | 0.01 | 0.65 |
| 06741TFY8 | BARCLAYS BANK PLC SR UNSECURED 09/16 VAR | | | | | 1.6031 | 26 Sep 2016 | | |
| | | Local | 3,000,000.000 | 99.991970 | 2,999,759.11 | 99.596300 | 2,987,889.00 | -11,870.11 | 0.97 |
| | | Base | | 99.991970 | 2,999,759.11 | 99.596300 | 2,987,889.00 | -11,870.11 | 0.97 |
| 06741UQ31 | BARCLAYS BANK PLC SR UNSECURED 10/17 VAR | | | | | 1.0 | 30 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.891074 | 4,994,553.69 | 100.310000 | 5,015,500.00 | 20,946.31 | 1.63 |
| | | Base | | 99.891074 | 4,994,553.69 | 100.310000 | 5,015,500.00 | 20,946.31 | 1.63 |
| 084670BB3 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2 | | | | | 2.2 | 15 Aug 2016 | | |
| | | Local | 2,000,000.000 | 99.981918 | 1,999,638.36 | 100.827900 | 2,016,558.00 | 16,919.64 | 0.65 |
| | | Base | | 99.981918 | 1,999,638.36 | 100.827900 | 2,016,558.00 | 16,919.64 | 0.65 |
| 126802CF2 | CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A | | | | | 0.9055 | 15 Jun 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.901910 | 2,997,057.30 | -2,942.70 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.901910 | 2,997,057.30 | -2,942.70 | 0.97 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 1.0955 | 17 Jul 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.157640 | 3,004,729.20 | 4,729.20 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.157640 | 3,004,729.20 | 4,729.20 | 0.97 |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 0.8255 | 15 Mar 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.148390 | 4,957,419.50 | -42,580.50 | 1.61 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.148390 | 4,957,419.50 | -42,580.50 | 1.61 |
| 143127AH1 | CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A | | | | | 0.82 | 15 Jun 2018 | | |
| | | Local | 2,562,309.800 | 99.993732 | 2,562,149.20 | 99.847220 | 2,558,395.10 | -3,754.10 | 0.83 |
| Original Face: | | Base | 3,000,000.000 | 99.993732 | 2,562,149.20 | 99.847220 | 2,558,395.10 | -3,754.10 | 0.83 |

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|---|---|---|---|---|---|---|---|---|---|
| 14313VAB0 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A | | | | | 1.1 | 15 Nov 2018 | | |
| | | Local | 3,000,000.000 | 99.992416 | 2,999,772.48 | 99.992650 | 2,999,779.50 | 7.02 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 99.992416 | 2,999,772.48 | 99.992650 | 2,999,779.50 | 7.02 | 0.97 |
| 14313VAH7 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B | | | | | 0.8755 | 15 Nov 2018 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.985020 | 2,999,550.60 | -449.40 | 0.97 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.985020 | 2,999,550.60 | -449.40 | 0.97 |
| 14313XAA8 | CARMAX AUTO OWNER TRUST CARMX 2015 4 A1 | | | | | 0.42 | 17 Oct 2016 | | |
| | | Local | 2,491,476.840 | 100.000000 | 2,491,476.84 | 99.945700 | 2,490,123.97 | -1,352.87 | 0.81 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 2,491,476.84 | 99.945700 | 2,490,123.97 | -1,352.87 | 0.81 |
| 14912L4X6 | CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05 | | | | | 2.05 | 01 Aug 2016 | | |
| | | Local | 2,560,000.000 | 100.226101 | 2,565,788.19 | 100.584100 | 2,574,952.96 | 9,164.77 | 0.83 |
| | | Base | | 100.226101 | 2,565,788.19 | 100.584100 | 2,574,952.96 | 9,164.77 | 0.83 |
| 166764AK6 | CHEVRON CORP SR UNSECURED 11/17 VAR | | | | | 0.5316 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.228800 | 4,961,440.00 | -38,560.00 | 1.61 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.228800 | 4,961,440.00 | -38,560.00 | 1.61 |
| 17275RAC6 | CISCO SYSTEMS INC SR UNSECURED 02/16 5.5 | | | | | 5.5 | 22 Feb 2016 | | |
| | | Local | 800,000.000 | 100.023244 | 800,185.95 | 100.306500 | 802,452.00 | 2,266.05 | 0.26 |
| | | Base | | 100.023244 | 800,185.95 | 100.306500 | 802,452.00 | 2,266.05 | 0.26 |
| 191216BT6 | COCA COLA CO/THE SR UNSECURED 10/20 1.875 | | | | | 1.875 | 27 Oct 2020 | | |
| | | Local | 3,000,000.000 | 99.833344 | 2,995,000.33 | 100.641200 | 3,019,236.00 | 24,235.67 | 0.98 |
| | | Base | | 99.833344 | 2,995,000.33 | 100.641200 | 3,019,236.00 | 24,235.67 | 0.98 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0441 | 03 Aug 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.911200 | 1,998,224.00 | -1,776.00 | 0.65 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.911200 | 1,998,224.00 | -1,776.00 | 0.65 |
| 254683BQ7 | DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A | | | | | 1.45 | 15 Mar 2021 | | |
| | | Local | 4,000,000.000 | 99.987568 | 3,999,502.73 | 100.102110 | 4,004,084.40 | 4,581.67 | 1.30 |
| Original Face: | | Base | 4,000,000.000 | 99.987568 | 3,999,502.73 | 100.102110 | 4,004,084.40 | 4,581.67 | 1.30 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.5 | 15 Aug 2042 | | |
| | | Local | 3,759,044.300 | 101.508926 | 3,815,765.50 | 98.982765 | 3,720,805.99 | -94,959.51 | 1.21 |
| Original Face: | | Base | 5,000,000.000 | 101.508926 | 3,815,765.50 | 98.982765 | 3,720,805.99 | -94,959.51 | 1.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 312962EA7 | FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5 | | | | | 3.5 | 01 Oct 2018 | | |
| | | Local | 123,494.980 | 101.056019 | 124,799.11 | 105.525531 | 130,318.73 | 5,519.62 | 0.04 |
| | Original Face: | Base | 3,158,366.000 | 101.056019 | 124,799.11 | 105.525531 | 130,318.73 | 5,519.62 | 0.04 |
| 312969QJ0 | FED HM LN PC POOL B16757 FG 10/19 FIXED 5 | | | | | 5.0 | 01 Oct 2019 | | |
| | | Local | 123,117.380 | 100.339855 | 123,535.80 | 105.664467 | 130,091.32 | 6,555.52 | 0.04 |
| | Original Face: | Base | 2,500,000.000 | 100.339855 | 123,535.80 | 105.664467 | 130,091.32 | 6,555.52 | 0.04 |
| 313380PF8 | FEDERAL HOME LOAN BANK BONDS 09/21 2.1 | | | | | 2.1 | 27 Sep 2021 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.001900 | 2,000,038.00 | 38.00 | 0.65 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.001900 | 2,000,038.00 | 38.00 | 0.65 |
| 313381C29 | FEDERAL HOME LOAN BANK BONDS 06/18 1.05 | | | | | 1.05 | 04 Jun 2018 | | |
| | | Local | 4,000,000.000 | 99.459258 | 3,978,370.30 | 99.774000 | 3,990,960.00 | 12,589.70 | 1.29 |
| | | Base | | 99.459258 | 3,978,370.30 | 99.774000 | 3,990,960.00 | 12,589.70 | 1.29 |
| 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 | 98.856800 | 2,965,704.00 | -34,296.00 | 0.96 |
| | | Base | | 100.000000 | 3,000,000.00 | 98.856800 | 2,965,704.00 | -34,296.00 | 0.96 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 0.9265 | 25 Jun 2022 | | |
| | | Local | 2,810,927.730 | 100.000000 | 2,810,927.73 | 99.080860 | 2,785,091.37 | -25,836.36 | 0.90 |
| | Original Face: | Base | 3,000,000.000 | 100.000000 | 2,810,927.73 | 99.080860 | 2,785,091.37 | -25,836.36 | 0.90 |
| 3136A9LG1 | FANNIE MAE FNR 2012 114 GB | | | | | 1.75 | 25 Mar 2040 | | |
| | | Local | 4,724,916.980 | 100.466829 | 4,746,974.25 | 99.250460 | 4,689,501.84 | -57,472.41 | 1.52 |
| | Original Face: | Base | 7,000,000.000 | 100.466829 | 4,746,974.25 | 99.250460 | 4,689,501.84 | -57,472.41 | 1.52 |
| 3136ACJY8 | FANNIE MAE FNR 2013 17 PC | | | | | 2.0 | 25 Mar 2039 | | |
| | | Local | 3,634,675.000 | 100.251951 | 3,643,832.61 | 100.803190 | 3,663,868.35 | 20,035.74 | 1.19 |
| | Original Face: | Base | 5,000,000.000 | 100.251951 | 3,643,832.61 | 100.803190 | 3,663,868.35 | 20,035.74 | 1.19 |
| 3136AEFZ5 | FANNIE MAE FNR 2013 53 JL | | | | | 3.0 | 25 Jun 2043 | | |
| | | Local | 6,229,760.130 | 99.316753 | 6,187,195.51 | 106.228720 | 6,617,794.45 | 430,598.94 | 2.15 |
| | Original Face: | Base | 9,000,000.000 | 99.316753 | 6,187,195.51 | 106.228720 | 6,617,794.45 | 430,598.94 | 2.15 |
| 3136FTR68 | FANNIE MAE NOTES 02/19 1.65 | | | | | 1.65 | 28 Feb 2019 | | |
| | | Local | 5,370,000.000 | 100.000000 | 5,370,000.00 | 101.493400 | 5,450,195.58 | 80,195.58 | 1.77 |
| | | Base | | 100.000000 | 5,370,000.00 | 101.493400 | 5,450,195.58 | 80,195.58 | 1.77 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137A0UL7 | FREDDIE MAC FHR 3716 PC | | | | | 2.5 | 15 Apr 2038 | | |
| | | Local | 1,856,612.950 | 98.297675 | 1,825,007.36 | 102.315140 | 1,899,596.14 | 74,588.78 | 0.62 |
| | Original Face: | Base | 5,000,000.000 | 98.297675 | 1,825,007.36 | 102.315140 | 1,899,596.14 | 74,588.78 | 0.62 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.25 | 15 Jan 2040 | | |
| | | Local | 1,703,255.900 | 97.882143 | 1,667,183.38 | 99.747400 | 1,698,953.48 | 31,770.10 | 0.55 |
| | Original Face: | Base | 5,000,000.000 | 97.882143 | 1,667,183.38 | 99.747400 | 1,698,953.48 | 31,770.10 | 0.55 |
| 3137A2PF2 | FREDDIE MAC FHR 3766 HE | | | | | 3.0 | 15 Nov 2020 | | |
| | | Local | 679,195.200 | 100.885800 | 685,211.51 | 102.598000 | 696,840.69 | 11,629.18 | 0.23 |
| | Original Face: | Base | 4,000,000.000 | 100.885800 | 685,211.51 | 102.598000 | 696,840.69 | 11,629.18 | 0.23 |
| 3137A6DT6 | FREDDIE MAC FHR 3815 GD | | | | | 4.0 | 15 Sep 2025 | | |
| | | Local | 332,677.350 | 102.403311 | 340,672.62 | 104.173750 | 346,562.47 | 5,889.85 | 0.11 |
| | Original Face: | Base | 3,000,000.000 | 102.403311 | 340,672.62 | 104.173750 | 346,562.47 | 5,889.85 | 0.11 |
| 3137A6KT8 | FREDDIE MAC FHR 3814 A | | | | | 3.0 | 15 Oct 2023 | | |
| | | Local | 370,202.240 | 99.811055 | 369,502.76 | 102.251140 | 378,536.01 | 9,033.25 | 0.12 |
| | Original Face: | Base | 2,000,000.000 | 99.811055 | 369,502.76 | 102.251140 | 378,536.01 | 9,033.25 | 0.12 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.5 | 15 Feb 2026 | | |
| | | Local | 1,386,396.440 | 103.122948 | 1,429,692.88 | 105.374630 | 1,460,910.12 | 31,217.24 | 0.47 |
| | Original Face: | Base | 2,000,000.000 | 103.122948 | 1,429,692.88 | 105.374630 | 1,460,910.12 | 31,217.24 | 0.47 |
| 3137A8Q92 | FREDDIE MAC FHR 3841 AB | | | | | 4.0 | 15 Jan 2037 | | |
| | | Local | 1,111,498.800 | 102.401654 | 1,138,193.15 | 104.076750 | 1,156,811.83 | 18,618.68 | 0.38 |
| | Original Face: | Base | 3,000,000.000 | 102.401654 | 1,138,193.15 | 104.076750 | 1,156,811.83 | 18,618.68 | 0.38 |
| 3137A8QA9 | FREDDIE MAC FHR 3841 AV | | | | | 4.0 | 15 Mar 2024 | | |
| | | Local | 3,277,409.420 | 103.287272 | 3,385,146.77 | 106.922430 | 3,504,285.79 | 119,139.02 | 1.14 |
| | Original Face: | Base | 4,750,000.000 | 103.287272 | 3,385,146.77 | 106.922430 | 3,504,285.79 | 119,139.02 | 1.14 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.5 | 15 Oct 2040 | | |
| | | Local | 1,092,614.520 | 99.281705 | 1,084,766.32 | 101.566760 | 1,109,733.17 | 24,966.85 | 0.36 |
| | Original Face: | Base | 2,000,000.000 | 99.281705 | 1,084,766.32 | 101.566760 | 1,109,733.17 | 24,966.85 | 0.36 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.5 | 15 Jan 2027 | | |
| | | Local | 2,000,000.000 | 104.717964 | 2,094,359.27 | 108.804500 | 2,176,090.00 | 81,730.73 | 0.71 |
| | Original Face: | Base | 2,000,000.000 | 104.717964 | 2,094,359.27 | 108.804500 | 2,176,090.00 | 81,730.73 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 693,925.440 | 100.325503 | 696,184.19 | 101.142970 | 701,856.80 | 5,672.61 | 0.23 |
| Original Face: | | Base | 2,000,000.000 | 100.325503 | 696,184.19 | 101.142970 | 701,856.80 | 5,672.61 | 0.23 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.0 | 01 Oct 2026 | | |
| | | Local | 265,248.060 | 102.249543 | 271,214.93 | 104.482586 | 277,138.03 | 5,923.10 | 0.09 |
| Original Face: | | Base | 500,000.000 | 102.249543 | 271,214.93 | 104.482586 | 277,138.03 | 5,923.10 | 0.09 |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | | 4.0 | 01 Mar 2034 | | |
| | | Local | 5,824,260.540 | 105.945690 | 6,170,553.01 | 108.011774 | 6,290,887.13 | 120,334.12 | 2.04 |
| Original Face: | | Base | 7,000,000.000 | 105.945690 | 6,170,553.01 | 108.011774 | 6,290,887.13 | 120,334.12 | 2.04 |
| 31393C4C4 | FANNIE MAE FNR 2003 66 PA | | | | | 3.5 | 25 Feb 2033 | | |
| | | Local | 160,887.120 | 100.068744 | 160,997.72 | 102.740980 | 165,297.00 | 4,299.28 | 0.05 |
| Original Face: | | Base | 6,000,000.000 | 100.068744 | 160,997.72 | 102.740980 | 165,297.00 | 4,299.28 | 0.05 |
| 31393MGQ8 | FREDDIE MAC FHR 2585 CJ | | | | | 4.5 | 15 Dec 2032 | | |
| | | Local | 218,531.400 | 102.148726 | 223,227.04 | 104.783980 | 228,985.90 | 5,758.86 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 102.148726 | 223,227.04 | 104.783980 | 228,985.90 | 5,758.86 | 0.07 |
| 31395BY72 | FANNIEMAE ACES FNA 2006 M1 D | | | | | 5.385 | 25 Jun 2019 | | |
| | | Local | 496,981.030 | 105.056100 | 522,108.89 | 102.668090 | 510,240.93 | -11,867.96 | 0.17 |
| Original Face: | | Base | 1,625,000.000 | 105.056100 | 522,108.89 | 102.668090 | 510,240.93 | -11,867.96 | 0.17 |
| 31397M2U0 | FANNIE MAE FNR 2009 3 HL | | | | | 5.0 | 25 Feb 2039 | | |
| | | Local | 47,429.780 | 103.840878 | 49,251.50 | 101.768420 | 48,268.54 | -982.96 | 0.02 |
| Original Face: | | Base | 2,500,000.000 | 103.840878 | 49,251.50 | 101.768420 | 48,268.54 | -982.96 | 0.02 |
| 31398RXD2 | FANNIE MAE FNR 2010 58 BA | | | | | 4.0 | 25 Dec 2024 | | |
| | | Local | 69,983.240 | 101.782784 | 71,230.89 | 101.564210 | 71,077.92 | -152.97 | 0.02 |
| Original Face: | | Base | 2,000,000.000 | 101.782784 | 71,230.89 | 101.564210 | 71,077.92 | -152.97 | 0.02 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.0 | 25 Jan 2040 | | |
| | | Local | 970,263.750 | 99.060262 | 961,145.81 | 103.168810 | 1,001,009.56 | 39,863.75 | 0.32 |
| Original Face: | | Base | 3,000,000.000 | 99.060262 | 961,145.81 | 103.168810 | 1,001,009.56 | 39,863.75 | 0.32 |
| 31398SQU0 | FANNIE MAE FNR 2010 137 MC | | | | | 3.0 | 25 Oct 2038 | | |
| | | Local | 1,691,373.260 | 97.888798 | 1,655,664.96 | 100.858170 | 1,705,888.12 | 50,223.16 | 0.55 |
| Original Face: | | Base | 4,867,385.000 | 97.888798 | 1,655,664.96 | 100.858170 | 1,705,888.12 | 50,223.16 | 0.55 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 622,609.950 | 106.109560 | 660,648.68 | 107.567070 | 669,723.28 | 9,074.60 | 0.22 |
| Original Face: | | Base | 5,000,000.000 | 106.109560 | 660,648.68 | 107.567070 | 669,723.28 | 9,074.60 | 0.22 |
| 31402DPT1 | FNMA POOL 725934 FN 11/19 FIXED VAR | | | | | 5.0 | 01 Nov 2019 | | |
| | | Local | 126,405.690 | 100.433889 | 126,954.15 | 104.414385 | 131,985.72 | 5,031.57 | 0.04 |
| Original Face: | | Base | 3,000,000.000 | 100.433889 | 126,954.15 | 104.414385 | 131,985.72 | 5,031.57 | 0.04 |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.5 | 01 Jan 2034 | | |
| | | Local | 5,060,330.870 | 103.140061 | 5,219,228.34 | 106.060499 | 5,367,012.17 | 147,783.83 | 1.74 |
| Original Face: | | Base | 7,000,000.000 | 103.140061 | 5,219,228.34 | 106.060499 | 5,367,012.17 | 147,783.83 | 1.74 |
| 34530KAB9 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | | | | | 0.9 | 15 Oct 2018 | | |
| | | Local | 4,300,228.130 | 99.999794 | 4,300,219.27 | 99.970170 | 4,298,945.37 | -1,273.90 | 1.39 |
| Original Face: | | Base | 4,500,000.000 | 99.999794 | 4,300,219.27 | 99.970170 | 4,298,945.37 | -1,273.90 | 1.39 |
| 34531PAD3 | FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3 | | | | | 1.39 | 15 Jul 2020 | | |
| | | Local | 1,750,000.000 | 99.997888 | 1,749,963.04 | 99.997880 | 1,749,962.90 | -0.14 | 0.57 |
| Original Face: | | Base | 1,750,000.000 | 99.997888 | 1,749,963.04 | 99.997880 | 1,749,962.90 | -0.14 | 0.57 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.8755 | 15 Mar 2020 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.835470 | 1,996,709.40 | -3,290.60 | 0.65 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.835470 | 1,996,709.40 | -3,290.60 | 0.65 |
| 36241KJZ2 | GNMA POOL 782080 GN 02/21 FIXED 4.5 | | | | | 4.5 | 15 Feb 2021 | | |
| | | Local | 145,535.620 | 101.581475 | 147,837.23 | 104.870803 | 152,624.37 | 4,787.14 | 0.05 |
| Original Face: | | Base | 1,808,277.000 | 101.581475 | 147,837.23 | 104.870803 | 152,624.37 | 4,787.14 | 0.05 |
| 36962G2G8 | GENERAL ELECTRIC CO COMPANY GUAR 02/17 5.4 | | | | | 5.4 | 15 Feb 2017 | | |
| | | Local | 1,771,000.000 | 100.287343 | 1,776,088.84 | 104.325900 | 1,847,611.69 | 71,522.85 | 0.60 |
| | | Base | | 100.287343 | 1,776,088.84 | 104.325900 | 1,847,611.69 | 71,522.85 | 0.60 |
| 36962G5T7 | GENERAL ELECTRIC CO COMPANY GUAR 02/16 VAR | | | | | 1.1439 | 08 Feb 2016 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.004900 | 3,000,147.00 | 147.00 | 0.97 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.004900 | 3,000,147.00 | 147.00 | 0.97 |
| 36966THT2 | GENERAL ELECTRIC CO COMPANY GUAR 03/23 VAR | | | | | 1.512 | 15 Mar 2023 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 98.637100 | 3,945,484.00 | -54,516.00 | 1.28 |
| | | Base | | 100.000000 | 4,000,000.00 | 98.637100 | 3,945,484.00 | -54,516.00 | 1.28 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38141GEG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR | | | | | 1.0355 | 22 Mar 2016 | | |
| | | Local | 3,000,000.000 | 99.870425 | 2,996,112.75 | 100.014400 | 3,000,432.00 | 4,319.25 | 0.97 |
| | | Base | | 99.870425 | 2,996,112.75 | 100.014400 | 3,000,432.00 | 4,319.25 | 0.97 |
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.8181 | 30 Apr 2018 | | |
| | | Local | 5,000,000.000 | 100.419988 | 5,020,999.42 | 100.328900 | 5,016,445.00 | -4,554.42 | 1.63 |
| | | Base | | 100.419988 | 5,020,999.42 | 100.328900 | 5,016,445.00 | -4,554.42 | 1.63 |
| 38373VD64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD | | | | | 4.25 | 20 Aug 2032 | | |
| | | Local | 59,561.280 | 100.121589 | 59,633.70 | 101.788270 | 60,626.40 | 992.70 | 0.02 |
| Original Face: | | Base | 5,650,000.000 | 100.121589 | 59,633.70 | 101.788270 | 60,626.40 | 992.70 | 0.02 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.0 | 16 Sep 2039 | | |
| | | Local | 2,025,971.520 | 99.961035 | 2,025,182.11 | 102.920660 | 2,085,143.26 | 59,961.15 | 0.68 |
| Original Face: | | Base | 5,000,000.000 | 99.961035 | 2,025,182.11 | 102.920660 | 2,085,143.26 | 59,961.15 | 0.68 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.0 | 20 Sep 2040 | | |
| | | Local | 1,021,544.220 | 99.790644 | 1,019,405.56 | 102.009030 | 1,042,067.35 | 22,661.79 | 0.34 |
| Original Face: | | Base | 3,000,000.000 | 99.790644 | 1,019,405.56 | 102.009030 | 1,042,067.35 | 22,661.79 | 0.34 |
| 44890VAB8 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A | | | | | 0.61 | 15 Feb 2017 | | |
| | | Local | 1,009,124.150 | 99.999985 | 1,009,124.00 | 99.957070 | 1,008,690.93 | -433.07 | 0.33 |
| Original Face: | | Base | 5,000,000.000 | 99.999985 | 1,009,124.00 | 99.957070 | 1,008,690.93 | -433.07 | 0.33 |
| 44890VAC6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A | | | | | 0.98 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 99.995589 | 4,999,779.44 | 99.933070 | 4,996,653.50 | -3,125.94 | 1.62 |
| Original Face: | | Base | 5,000,000.000 | 99.995589 | 4,999,779.44 | 99.933070 | 4,996,653.50 | -3,125.94 | 1.62 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 2,000,000.000 | 99.979774 | 1,999,595.48 | 100.786700 | 2,015,734.00 | 16,138.52 | 0.65 |
| | | Base | | 99.979774 | 1,999,595.48 | 100.786700 | 2,015,734.00 | 16,138.52 | 0.65 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | Local | 2,000,000.000 | 99.910240 | 1,998,204.80 | 100.347400 | 2,006,948.00 | 8,743.20 | 0.65 |
| | | Base | | 99.910240 | 1,998,204.80 | 100.347400 | 2,006,948.00 | 8,743.20 | 0.65 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.7261 | 12 Feb 2019 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.664900 | 2,989,947.00 | -10,053.00 | 0.97 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.664900 | 2,989,947.00 | -10,053.00 | 0.97 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 478160AQ7 | JOHNSON + JOHNSON SR UNSECURED 08/17 5.55 | | | | | 5.55 | 15 Aug 2017 | | |
| | | 3,000,000.000 | Local | 106.685757 | 3,200,572.70 | 107.002800 | 3,210,084.00 | 9,511.30 | 1.04 |
| | | | Base | 106.685757 | 3,200,572.70 | 107.002800 | 3,210,084.00 | 9,511.30 | 1.04 |
| 494368BH5 | KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4 | | | | | 2.4 | 01 Mar 2022 | | |
| | | 1,000,000.000 | Local | 99.078149 | 990,781.49 | 101.253200 | 1,012,532.00 | 21,750.51 | 0.33 |
| | | | Base | 99.078149 | 990,781.49 | 101.253200 | 1,012,532.00 | 21,750.51 | 0.33 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.822 | 07 Jun 2017 | | |
| | | 4,050,000.000 | Local | 98.216360 | 3,977,762.60 | 99.374300 | 4,024,659.15 | 46,896.55 | 1.30 |
| | | | Base | 98.216360 | 3,977,762.60 | 99.374300 | 4,024,659.15 | 46,896.55 | 1.30 |
| 637432HT5 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45 | | | | | 5.45 | 10 Apr 2017 | | |
| | | 800,000.000 | Local | 99.961955 | 799,695.64 | 105.059200 | 840,473.60 | 40,777.96 | 0.27 |
| | | | Base | 99.961955 | 799,695.64 | 105.059200 | 840,473.60 | 40,777.96 | 0.27 |
| 64952WBC6 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | | | | | 2.45 | 14 Jul 2016 | | |
| | | 3,000,000.000 | Local | 99.982467 | 2,999,474.00 | 100.761100 | 3,022,833.00 | 23,359.00 | 0.98 |
| | | | Base | 99.982467 | 2,999,474.00 | 100.761100 | 3,022,833.00 | 23,359.00 | 0.98 |
| 674599BZ7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5 | | | | | 2.5 | 01 Feb 2016 | | |
| | | 4,500,000.000 | Local | 100.000000 | 4,500,000.00 | 100.000000 | 4,500,000.00 | 0.00 | 1.46 |
| | | | Base | 100.000000 | 4,500,000.00 | 100.000000 | 4,500,000.00 | 0.00 | 1.46 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | 5,000,000.000 | Local | 99.957920 | 4,997,896.00 | 100.024700 | 5,001,235.00 | 3,339.00 | 1.62 |
| | | | Base | 99.957920 | 4,997,896.00 | 100.024700 | 5,001,235.00 | 3,339.00 | 1.62 |
| 742718DV8 | PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45 | | | | | 1.45 | 15 Aug 2016 | | |
| | | 3,000,000.000 | Local | 99.913744 | 2,997,412.33 | 100.399400 | 3,011,982.00 | 14,569.67 | 0.98 |
| | | | Base | 99.913744 | 2,997,412.33 | 100.399400 | 3,011,982.00 | 14,569.67 | 0.98 |
| 80851QDA9 | CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375 | | | | | 6.375 | 01 Sep 2017 | | |
| | | 1,000,000.000 | Local | 100.204378 | 1,002,043.78 | 107.723500 | 1,077,235.00 | 75,191.22 | 0.35 |
| | | | Base | 100.204378 | 1,002,043.78 | 107.723500 | 1,077,235.00 | 75,191.22 | 0.35 |
| 86787EAQ0 | SUNTRUST BANK SR UNSECURED 02/17 VAR | | | | | 0.8016 | 15 Feb 2017 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.528900 | 4,976,445.00 | -23,555.00 | 1.61 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.528900 | 4,976,445.00 | -23,555.00 | 1.61 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 871829AL1 | SYSCO CORPORATION COMPANY GUAR 02/18 5.25 | | | | | 5.25 | 12 Feb 2018 | | |
| | | Local | 1,000,000.000 | 99.859892 | 998,598.92 | 107.080000 | 1,070,800.00 | 72,201.08 | 0.35 |
| | | Base | | 99.859892 | 998,598.92 | 107.080000 | 1,070,800.00 | 72,201.08 | 0.35 |
| 89231MAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | | | | | 0.67 | 15 Dec 2017 | | |
| | | Local | 3,141,462.710 | 99.993465 | 3,141,257.41 | 99.860530 | 3,137,081.31 | -4,176.10 | 1.02 |
| Original Face: | | Base | 4,000,000.000 | 99.993465 | 3,141,257.41 | 99.860530 | 3,137,081.31 | -4,176.10 | 1.02 |
| 89233P5E2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | | | | | 2.0 | 15 Sep 2016 | | |
| | | Local | 2,000,000.000 | 99.935721 | 1,998,714.41 | 100.733300 | 2,014,666.00 | 15,951.59 | 0.65 |
| | | Base | | 99.935721 | 1,998,714.41 | 100.733300 | 2,014,666.00 | 15,951.59 | 0.65 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.980593 | 4,999,029.63 | 99.676100 | 4,983,805.00 | -15,224.63 | 1.62 |
| | | Base | | 99.980593 | 4,999,029.63 | 99.676100 | 4,983,805.00 | -15,224.63 | 1.62 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 1.5 | 13 Feb 2020 | | |
| | | Local | 2,750,000.000 | 98.500000 | 2,708,750.00 | 98.347300 | 2,704,550.75 | -4,199.25 | 0.88 |
| | | Base | | 98.500000 | 2,708,750.00 | 98.347300 | 2,704,550.75 | -4,199.25 | 0.88 |
| 912828MK3 | US TREASURY N/B 01/17 3.125 | | | | | 3.125 | 31 Jan 2017 | | |
| | | Local | 5,000,000.000 | 102.404774 | 5,120,238.70 | 102.425800 | 5,121,290.00 | 1,051.30 | 1.66 |
| | | Base | | 102.404774 | 5,120,238.70 | 102.425800 | 5,121,290.00 | 1,051.30 | 1.66 |
| 912828VE7 | US TREASURY N/B 05/18 1 | | | | | 1.0 | 31 May 2018 | | |
| | | Local | 5,000,000.000 | 100.180782 | 5,009,039.10 | 100.265600 | 5,013,280.00 | 4,240.90 | 1.63 |
| | | Base | | 100.180782 | 5,009,039.10 | 100.265600 | 5,013,280.00 | 4,240.90 | 1.63 |
| 912828WQ9 | US TREASURY N/B 06/16 0.5 | | | | | 0.5 | 30 Jun 2016 | | |
| | | Local | 5,000,000.000 | 99.993517 | 4,999,675.83 | 100.005800 | 5,000,290.00 | 614.17 | 1.62 |
| | | Base | | 99.993517 | 4,999,675.83 | 100.005800 | 5,000,290.00 | 614.17 | 1.62 |
| 928668AA0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25 | | | | | 1.25 | 23 May 2017 | | |
| | | Local | 5,000,000.000 | 99.973016 | 4,998,650.82 | 97.984000 | 4,899,200.00 | -99,450.82 | 1.59 |
| | | Base | | 99.973016 | 4,998,650.82 | 97.984000 | 4,899,200.00 | -99,450.82 | 1.59 |
| 931142CG6 | WAL MART STORES INC SR UNSECURED 04/17 5.375 | | | | | 5.375 | 05 Apr 2017 | | |
| | | Local | 1,000,000.000 | 99.956028 | 999,560.28 | 105.370800 | 1,053,708.00 | 54,147.72 | 0.34 |
| | | Base | | 99.956028 | 999,560.28 | 105.370800 | 1,053,708.00 | 54,147.72 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 1.2486 | 23 Apr 2018 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 99.795600 | 4,989,780.00 | -10,220.00 | 1.62 |
| | | | | Base 100.000000 | 5,000,000.00 | 99.795600 | 4,989,780.00 | -10,220.00 | 1.62 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 239,172,243.720 | Local | 240,133,486.79 | | 241,659,549.64 | 1,526,062.85 | 78.34 |
| | Original Face: | | 191,609,028.000 | Base | 240,133,486.79 | | 241,659,549.64 | 1,526,062.85 | 78.34 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | | 239,172,243.720 | Base | 240,133,486.79 | | 241,659,549.64 | 1,526,062.85 | 78.34 |
| | Original Face: | | 191,609,028.000 | | | | | | |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 304,406,175.330 | Base | 305,270,246.13 | | 306,796,308.98 | 1,526,062.85 | 100.00 |
| Original Face: | | 191,609,028.000 | | | | | | |

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



Books Closed

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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 | | | | | | | | |
| | | 7,140.280 | Local | 1.000000 | 7,140.28 | 1.000000 | 7,140.28 | 0.00 | 100.00 |
| | | | Base | 1.000000 | 7,140.28 | 1.000000 | 7,140.28 | 0.00 | 100.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 7,140.280 | Local | | 7,140.28 | | 7,140.28 | 0.00 | 100.00 |
| | | | Base | | 7,140.28 | | 7,140.28 | 0.00 | 100.00 |
| **CASH Total** | | | | | | | | | |
| | | 7,140.280 | Base | | 7,140.28 | | 7,140.28 | 0.00 | 100.00 |

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



Books Closed

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 7,140.280 | Base | 7,140.28 | | 7,140.28 | 0.00 | 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 | -4,439,222.610 | 1.000000 | -4,439,222.61 | 1.000000 | -4,439,222.61 | 0.00 | 1.23 |
| | | Base | | 1.000000 | -4,439,222.61 | 1.000000 | -4,439,222.61 | 0.00 | 1.23 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -4,439,222.610 | | -4,439,222.61 | | -4,439,222.61 | 0.00 | 1.23 |
| | | Base | | | -4,439,222.61 | | -4,439,222.61 | 0.00 | 1.23 |
| **CASH Total** | | | | | | | | | |
| | | Base | -4,439,222.610 | | -4,439,222.61 | | -4,439,222.61 | 0.00 | 1.23 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 06538BGT4 | BANK TOKYO MIT UFJ NY | | | | | 0.82 | 27 Jul 2016 | | |
| | | Local | 5,000,000.000 | 99.596833 | 4,979,841.67 | 99.596833 | 4,979,841.67 | 0.00 | 1.38 |
| | | Base | | 99.596833 | 4,979,841.67 | 99.596833 | 4,979,841.67 | 0.00 | 1.38 |
| 2284K0FL4 | CROWN POINT CAP CO. | | | | | 0.83 | 20 Jun 2016 | | |
| | | Local | 5,000,000.000 | 99.677222 | 4,983,861.11 | 99.677222 | 4,983,861.11 | 0.00 | 1.38 |
| | | Base | | 99.677222 | 4,983,861.11 | 99.677222 | 4,983,861.11 | 0.00 | 1.38 |
| 45779PC71 | INSTITUTIONAL SECURED | | | | | 0.58 | 07 Mar 2016 | | |
| | | Local | 5,000,000.000 | 99.943611 | 4,997,180.56 | 99.943611 | 4,997,180.56 | 0.00 | 1.38 |
| | | Base | | 99.943611 | 4,997,180.56 | 99.943611 | 4,997,180.56 | 0.00 | 1.38 |
| 60689FGS1 | MIZUHO BANK LTD | | | | | 0.83 | 26 Jul 2016 | | |
| | | Local | 6,000,000.000 | 99.594222 | 5,975,653.33 | 99.594222 | 5,975,653.33 | 0.00 | 1.65 |
| | | Base | | 99.594222 | 5,975,653.33 | 99.594222 | 5,975,653.33 | 0.00 | 1.65 |
| 78009NHT6 | ROYAL BK OF CANADA | | | | | 0.7116 | 14 Aug 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.55 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.55 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 82124LFU1 | SHEFFIELD RECEIVABLE | | | | | 0.95 | 28 Jun 2016 | | |
| | | 5,000,000.000 | Local | 99.609444 | 4,980,472.22 | 99.609444 | 4,980,472.22 | 0.00 | 1.38 |
| | | | Base | 99.609444 | 4,980,472.22 | 99.609444 | 4,980,472.22 | 0.00 | 1.38 |
| 912796HE2 | TREASURY BILL 09/16 0.00000 | | | | | 0.328 | 15 Sep 2016 | | |
| | | 5,000,000.000 | Local | 99.793178 | 4,989,658.89 | 99.793178 | 4,989,658.89 | 0.00 | 1.38 |
| | | | Base | 99.793178 | 4,989,658.89 | 99.793178 | 4,989,658.89 | 0.00 | 1.38 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 22,000,000.000 | Local | 100.000000 | 22,000,000.00 | 100.000000 | 22,000,000.00 | 0.00 | 6.08 |
| | | | Base | 100.000000 | 22,000,000.00 | 100.000000 | 22,000,000.00 | 0.00 | 6.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 55,000,000.000 | Local | | 54,906,667.78 | | 54,906,667.78 | 0.00 | 15.17 |
| | | | Base | | 54,906,667.78 | | 54,906,667.78 | 0.00 | 15.17 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 55,000,000.000 | Base | | 54,906,667.78 | | 54,906,667.78 | 0.00 | 15.17 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001055AH5 | AFLAC INC SR UNSECURED 02/17 2.65 | | | | | 2.65 | 15 Feb 2017 | | |
| | | 2,000,000.000 | Local | 100.238892 | 2,004,777.83 | 101.800900 | 2,036,018.00 | 31,240.17 | 0.56 |
| | | | Base | 100.238892 | 2,004,777.83 | 101.800900 | 2,036,018.00 | 31,240.17 | 0.56 |
| 00206RAY8 | AT+T INC SR UNSECURED 08/16 2.4 | | | | | 2.4 | 15 Aug 2016 | | |
| | | 5,000,000.000 | Local | 100.734944 | 5,036,747.21 | 100.672700 | 5,033,635.00 | -3,112.21 | 1.39 |
| | | | Base | 100.734944 | 5,036,747.21 | 100.672700 | 5,033,635.00 | -3,112.21 | 1.39 |
| 025816BH1 | AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR | | | | | 0.9676 | 22 May 2018 | | |
| | | 5,000,000.000 | Local | 100.018125 | 5,000,906.26 | 99.331200 | 4,966,560.00 | -34,346.26 | 1.37 |
| | | | Base | 100.018125 | 5,000,906.26 | 99.331200 | 4,966,560.00 | -34,346.26 | 1.37 |
| 035242AF3 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR | | | | | 0.7289 | 01 Feb 2019 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.367300 | 4,918,365.00 | -81,635.00 | 1.36 |
| | | | Base | 100.000000 | 5,000,000.00 | 98.367300 | 4,918,365.00 | -81,635.00 | 1.36 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 039483AY8 | ARCHER DANIELS SR UNSECURED 03/18 5.45 | | | | | 5.45 | 15 Mar 2018 | | |
| | | Local | 1,996,000.000 | 107.647138 | 2,148,636.88 | 108.033800 | 2,156,354.65 | 7,717.77 | 0.60 |
| | | Base | | 107.647138 | 2,148,636.88 | 108.033800 | 2,156,354.65 | 7,717.77 | 0.60 |
| 06741TFY8 | BARCLAYS BANK PLC SR UNSECURED 09/16 VAR | | | | | 1.6031 | 26 Sep 2016 | | |
| | | Local | 5,000,000.000 | 99.991970 | 4,999,598.51 | 99.596300 | 4,979,815.00 | -19,783.51 | 1.38 |
| | | Base | | 99.991970 | 4,999,598.51 | 99.596300 | 4,979,815.00 | -19,783.51 | 1.38 |
| 10513KAC8 | BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR | | | | | 0.6776 | 23 May 2017 | | |
| | | Local | 2,530,000.000 | 98.260803 | 2,485,998.32 | 99.446700 | 2,516,001.51 | 30,003.19 | 0.69 |
| | | Base | | 98.260803 | 2,485,998.32 | 99.446700 | 2,516,001.51 | 30,003.19 | 0.69 |
| 12592WAB4 | CNH EQUIPMENT TRUST CNH 2015 A A2 | | | | | 0.84 | 15 Jun 2018 | | |
| | | Local | 3,463,667.200 | 99.996523 | 3,463,546.76 | 99.877730 | 3,459,432.17 | -4,114.59 | 0.96 |
| Original Face: | | Base | 6,000,000.000 | 99.996523 | 3,463,546.76 | 99.877730 | 3,459,432.17 | -4,114.59 | 0.96 |
| 126802CF2 | CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A | | | | | 0.9055 | 15 Jun 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.901910 | 2,997,057.30 | -2,942.70 | 0.83 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.901910 | 2,997,057.30 | -2,942.70 | 0.83 |
| 126802DJ3 | CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2 | | | | | 1.0955 | 17 Jul 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.157640 | 3,004,729.20 | 4,729.20 | 0.83 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.157640 | 3,004,729.20 | 4,729.20 | 0.83 |
| 14041NEW7 | CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3 | | | | | 0.8255 | 15 Mar 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.148390 | 4,957,419.50 | -42,580.50 | 1.37 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.148390 | 4,957,419.50 | -42,580.50 | 1.37 |
| 140420NL0 | CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3 | | | | | 1.3 | 05 Jun 2017 | | |
| | | Local | 2,000,000.000 | 99.994828 | 1,999,896.56 | 99.665100 | 1,993,302.00 | -6,594.56 | 0.55 |
| | | Base | | 99.994828 | 1,999,896.56 | 99.665100 | 1,993,302.00 | -6,594.56 | 0.55 |
| 141781BA1 | CARGILL INC SR UNSECURED 144A 03/17 1.9 | | | | | 1.9 | 01 Mar 2017 | | |
| | | Local | 2,000,000.000 | 99.958207 | 1,999,164.14 | 100.712900 | 2,014,258.00 | 15,093.86 | 0.56 |
| | | Base | | 99.958207 | 1,999,164.14 | 100.712900 | 2,014,258.00 | 15,093.86 | 0.56 |
| 143127AH1 | CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A | | | | | 0.82 | 15 Jun 2018 | | |
| | | Local | 2,562,309.800 | 99.993732 | 2,562,149.20 | 99.847220 | 2,558,395.10 | -3,754.10 | 0.71 |
| Original Face: | | Base | 3,000,000.000 | 99.993732 | 2,562,149.20 | 99.847220 | 2,558,395.10 | -3,754.10 | 0.71 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 14313VAB0 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A | | | | | 1.1 | 15 Nov 2018 | | |
| | | Local | 5,000,000.000 | 99.992416 | 4,999,620.81 | 99.992650 | 4,999,632.50 | 11.69 | 1.38 |
| Original Face: | | Base | 5,000,000.000 | 99.992416 | 4,999,620.81 | 99.992650 | 4,999,632.50 | 11.69 | 1.38 |
| 14313VAH7 | CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B | | | | | 0.8755 | 15 Nov 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.985020 | 4,999,251.00 | -749.00 | 1.38 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.985020 | 4,999,251.00 | -749.00 | 1.38 |
| 166764AK6 | CHEVRON CORP SR UNSECURED 11/17 VAR | | | | | 0.5316 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.228800 | 4,961,440.00 | -38,560.00 | 1.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.228800 | 4,961,440.00 | -38,560.00 | 1.37 |
| 166764AV2 | CHEVRON CORP SR UNSECURED 03/18 1.365 | | | | | 1.365 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.240800 | 4,962,040.00 | -37,960.00 | 1.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.240800 | 4,962,040.00 | -37,960.00 | 1.37 |
| 2027A0GL7 | COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR | | | | | 0.9219 | 30 Oct 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.375000 | 2,007,500.00 | 7,500.00 | 0.55 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.375000 | 2,007,500.00 | 7,500.00 | 0.55 |
| 233851BX1 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | | | | | 1.0441 | 03 Aug 2017 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.911200 | 1,998,224.00 | -1,776.00 | 0.55 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.911200 | 1,998,224.00 | -1,776.00 | 0.55 |
| 24422ERN1 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4 | | | | | 1.4 | 15 Mar 2017 | | |
| | | Local | 2,000,000.000 | 99.993574 | 1,999,871.48 | 100.372100 | 2,007,442.00 | 7,570.52 | 0.55 |
| | | Base | | 99.993574 | 1,999,871.48 | 100.372100 | 2,007,442.00 | 7,570.52 | 0.55 |
| 254683BQ7 | DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A | | | | | 1.45 | 15 Mar 2021 | | |
| | | Local | 4,000,000.000 | 99.987568 | 3,999,502.73 | 100.102110 | 4,004,084.40 | 4,581.67 | 1.11 |
| Original Face: | | Base | 4,000,000.000 | 99.987568 | 3,999,502.73 | 100.102110 | 4,004,084.40 | 4,581.67 | 1.11 |
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | | 0.7755 | 15 May 2036 | | |
| | | Local | 798,496.640 | 100.052605 | 798,916.69 | 100.178009 | 799,918.04 | 1,001.35 | 0.22 |
| Original Face: | | Base | 16,000,000.000 | 100.052605 | 798,916.69 | 100.178009 | 799,918.04 | 1,001.35 | 0.22 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.5 | 15 Aug 2042 | | |
| | | Local | 3,759,044.300 | 101.508926 | 3,815,765.50 | 98.982765 | 3,720,805.99 | -94,959.51 | 1.03 |
| Original Face: | | Base | 5,000,000.000 | 101.508926 | 3,815,765.50 | 98.982765 | 3,720,805.99 | -94,959.51 | 1.03 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.0 | 15 Aug 2042 | | |
| | | Local | 7,751,283.700 | 105.444914 | 8,173,334.43 | 101.875381 | 7,896,649.80 | -276,684.63 | 2.18 |
| Original Face: | | Base | 10,000,000.000 | 105.444914 | 8,173,334.43 | 101.875381 | 7,896,649.80 | -276,684.63 | 2.18 |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | | 5.3 | 25 Jan 2027 | | |
| | | Local | 2,500,000.000 | 119.207640 | 2,980,191.01 | 124.084000 | 3,102,100.00 | 121,908.99 | 0.86 |
| | | Base | | 119.207640 | 2,980,191.01 | 124.084000 | 3,102,100.00 | 121,908.99 | 0.86 |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | | 5.25 | 22 Mar 2027 | | |
| | | Local | 2,500,000.000 | 118.133344 | 2,953,333.60 | 122.040700 | 3,051,017.50 | 97,683.90 | 0.84 |
| | | Base | | 118.133344 | 2,953,333.60 | 122.040700 | 3,051,017.50 | 97,683.90 | 0.84 |
| 313380AU1 | FEDERAL HOME LOAN BANK BONDS 02/25 2.55 | | | | | 2.55 | 07 Feb 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.999800 | 4,999,990.00 | -10.00 | 1.38 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.999800 | 4,999,990.00 | -10.00 | 1.38 |
| 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 | 100.001900 | 2,000,038.00 | 38.00 | 0.55 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.001900 | 2,000,038.00 | 38.00 | 0.55 |
| 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 | 98.856800 | 3,212,846.00 | -37,154.00 | 0.89 |
| | | Base | | 100.000000 | 3,250,000.00 | 98.856800 | 3,212,846.00 | -37,154.00 | 0.89 |
| 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 | 100.001300 | 2,000,026.00 | 26.00 | 0.55 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.001300 | 2,000,026.00 | 26.00 | 0.55 |
| 3133EAZN1 | FEDERAL FARM CREDIT BANK BONDS 07/20 1.84 | | | | | 1.84 | 24 Jul 2020 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.959100 | 1,999,182.00 | -818.00 | 0.55 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.959100 | 1,999,182.00 | -818.00 | 0.55 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | | 0.9265 | 25 Jun 2022 | | |
| | | Local | 2,810,927.730 | 100.000000 | 2,810,927.73 | 99.080860 | 2,785,091.37 | -25,836.36 | 0.77 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 2,810,927.73 | 99.080860 | 2,785,091.37 | -25,836.36 | 0.77 |
| 3136A6UL6 | FANNIE MAE FNR 2012 63 BT | | | | | 3.0 | 25 Mar 2039 | | |
| | | Local | 5,000,000.000 | 101.281658 | 5,064,082.88 | 102.150390 | 5,107,519.50 | 43,436.62 | 1.41 |
| Original Face: | | Base | 5,000,000.000 | 101.281658 | 5,064,082.88 | 102.150390 | 5,107,519.50 | 43,436.62 | 1.41 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136A9MN5 | FANNIEMAE ACES FNA 2012 M14 A2 | | | | | 2.301 | 25 Sep 2022 | | |
| | | Local | 2,000,000.000 | 100.837704 | 2,016,754.07 | 100.903300 | 2,018,066.00 | 1,311.93 | 0.56 |
| Original Face: | | Base | 2,000,000.000 | 100.837704 | 2,016,754.07 | 100.903300 | 2,018,066.00 | 1,311.93 | 0.56 |
| 3136FTN70 | FANNIE MAE NOTES 11/25 3 | | | | | 3.0 | 28 Nov 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 100.007300 | 1,000,073.00 | 73.00 | 0.28 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.007300 | 1,000,073.00 | 73.00 | 0.28 |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 2,323,614.650 | 100.890214 | 2,344,299.80 | 99.388650 | 2,309,409.23 | -34,890.57 | 0.64 |
| Original Face: | | Base | 5,000,000.000 | 100.890214 | 2,344,299.80 | 99.388650 | 2,309,409.23 | -34,890.57 | 0.64 |
| 3137AJMF8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2 | | | | | 2.9676 | 25 Oct 2021 | | |
| | | Local | 5,000,000.000 | 104.017432 | 5,200,871.60 | 105.022870 | 5,251,143.50 | 50,271.90 | 1.45 |
| Original Face: | | Base | 5,000,000.000 | 104.017432 | 5,200,871.60 | 105.022870 | 5,251,143.50 | 50,271.90 | 1.45 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.5 | 15 Jan 2027 | | |
| | | Local | 3,000,000.000 | 104.722274 | 3,141,668.21 | 108.804500 | 3,264,135.00 | 122,466.79 | 0.90 |
| Original Face: | | Base | 3,000,000.000 | 104.722274 | 3,141,668.21 | 108.804500 | 3,264,135.00 | 122,466.79 | 0.90 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | | 3.5 | 15 Jan 2032 | | |
| | | Local | 5,564,999.940 | 101.721690 | 5,660,811.96 | 102.526670 | 5,705,609.12 | 44,797.16 | 1.58 |
| Original Face: | | Base | 5,565,000.000 | 101.721690 | 5,660,811.96 | 102.526670 | 5,705,609.12 | 44,797.16 | 1.58 |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | | 3.5 | 15 Jun 2040 | | |
| | | Local | 4,494,000.000 | 106.715526 | 4,795,795.72 | 105.936850 | 4,760,802.04 | -34,993.68 | 1.32 |
| Original Face: | | Base | 4,494,000.000 | 106.715526 | 4,795,795.72 | 105.936850 | 4,760,802.04 | -34,993.68 | 1.32 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 693,925.440 | 100.325503 | 696,184.19 | 101.142970 | 701,856.80 | 5,672.61 | 0.19 |
| Original Face: | | Base | 2,000,000.000 | 100.325503 | 696,184.19 | 101.142970 | 701,856.80 | 5,672.61 | 0.19 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | | 2.0 | 15 Jan 2042 | | |
| | | Local | 2,383,071.950 | 100.437512 | 2,393,498.18 | 99.334960 | 2,367,223.57 | -26,274.61 | 0.65 |
| Original Face: | | Base | 5,000,000.000 | 100.437512 | 2,393,498.18 | 99.334960 | 2,367,223.57 | -26,274.61 | 0.65 |
| 3137APUK4 | FREDDIE MAC FHR 4045 HP | | | | | 3.5 | 15 May 2042 | | |
| | | Local | 848,273.570 | 101.701116 | 862,703.69 | 101.361130 | 859,819.68 | -2,884.01 | 0.24 |
| Original Face: | | Base | 10,630,000.000 | 101.701116 | 862,703.69 | 101.361130 | 859,819.68 | -2,884.01 | 0.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | | 1.5 | 15 Oct 2041 | | |
| | | Local | 7,236,091.040 | 100.442663 | 7,268,122.55 | 97.431190 | 7,050,209.61 | -217,912.94 | 1.95 |
| Original Face: | | Base | 14,878,168.000 | 100.442663 | 7,268,122.55 | 97.431190 | 7,050,209.61 | -217,912.94 | 1.95 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | | 3.0 | 15 Feb 2043 | | |
| | | Local | 5,000,000.000 | 98.954771 | 4,947,738.56 | 102.186060 | 5,109,303.00 | 161,564.44 | 1.41 |
| Original Face: | | Base | 5,000,000.000 | 98.954771 | 4,947,738.56 | 102.186060 | 5,109,303.00 | 161,564.44 | 1.41 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.0 | 15 Mar 2043 | | |
| | | Local | 3,304,542.050 | 99.562335 | 3,290,079.21 | 100.861130 | 3,332,998.45 | 42,919.24 | 0.92 |
| Original Face: | | Base | 5,000,000.000 | 99.562335 | 3,290,079.21 | 100.861130 | 3,332,998.45 | 42,919.24 | 0.92 |
| 3137GAWQ6 | FREDDIE MAC FHR 3738 BH | | | | | 3.0 | 15 Dec 2038 | | |
| | | Local | 5,000,000.000 | 101.467223 | 5,073,361.13 | 103.703810 | 5,185,190.50 | 111,829.37 | 1.43 |
| Original Face: | | Base | 5,000,000.000 | 101.467223 | 5,073,361.13 | 103.703810 | 5,185,190.50 | 111,829.37 | 1.43 |
| 3137GAWS2 | FREDDIE MAC FHR 3738 BJ | | | | | 3.5 | 15 Dec 2038 | | |
| | | Local | 5,000,000.000 | 103.547993 | 5,177,399.66 | 104.605620 | 5,230,281.00 | 52,881.34 | 1.44 |
| Original Face: | | Base | 5,000,000.000 | 103.547993 | 5,177,399.66 | 104.605620 | 5,230,281.00 | 52,881.34 | 1.44 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.5 | 01 Apr 2042 | | |
| | | Local | 3,592,031.850 | 104.260583 | 3,745,073.35 | 105.020659 | 3,772,375.52 | 27,302.17 | 1.04 |
| Original Face: | | Base | 5,000,000.000 | 104.260583 | 3,745,073.35 | 105.020659 | 3,772,375.52 | 27,302.17 | 1.04 |
| 3138L0WA5 | FNMA POOL AM0640 FN 05/21 FIXED 2.21 | | | | | 2.21 | 01 May 2021 | | |
| | | Local | 1,753,913.380 | 101.520451 | 1,780,580.77 | 101.528420 | 1,780,720.54 | 139.77 | 0.49 |
| Original Face: | | Base | 1,800,000.000 | 101.520451 | 1,780,580.77 | 101.528420 | 1,780,720.54 | 139.77 | 0.49 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 628,949.800 | 106.669838 | 670,899.73 | 109.030800 | 685,749.00 | 14,849.27 | 0.19 |
| Original Face: | | Base | 10,000,000.000 | 106.669838 | 670,899.73 | 109.030800 | 685,749.00 | 14,849.27 | 0.19 |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.0 | 25 Jul 2040 | | |
| | | Local | 6,000,000.000 | 108.397680 | 6,503,860.81 | 109.492540 | 6,569,552.40 | 65,691.59 | 1.81 |
| Original Face: | | Base | 6,000,000.000 | 108.397680 | 6,503,860.81 | 109.492540 | 6,569,552.40 | 65,691.59 | 1.81 |
| 31398T7A3 | FANNIE MAE FNR 2010 113 LV | | | | | 4.0 | 25 Jun 2030 | | |
| | | Local | 4,455,974.520 | 106.954909 | 4,765,883.48 | 105.078990 | 4,682,293.02 | -83,590.46 | 1.29 |
| Original Face: | | Base | 5,568,000.000 | 106.954909 | 4,765,883.48 | 105.078990 | 4,682,293.02 | -83,590.46 | 1.29 |

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|---|---|---|---|---|---|---|---|---|---|
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | 622,609.950 | Local | 106.109559 | 660,648.67 | 107.567070 | 669,723.28 | 9,074.61 | 0.18 |
| Original Face: | | 5,000,000.000 | Base | 106.109559 | 660,648.67 | 107.567070 | 669,723.28 | 9,074.61 | 0.18 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.8755 | 15 Mar 2020 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.835470 | 2,995,064.10 | -4,935.90 | 0.83 |
| Original Face: | | 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 99.835470 | 2,995,064.10 | -4,935.90 | 0.83 |
| 36962G5Y6 | GENERAL ELECTRIC CO COMPANY GUAR 05/17 VAR | | | | | 1.45 | 30 May 2017 | | |
| | | 5,000,000.000 | Local | 99.946012 | 4,997,300.61 | 100.405900 | 5,020,295.00 | 22,994.39 | 1.39 |
| | | | Base | 99.946012 | 4,997,300.61 | 100.405900 | 5,020,295.00 | 22,994.39 | 1.39 |
| 36966THT2 | GENERAL ELECTRIC CO COMPANY GUAR 03/23 VAR | | | | | 1.512 | 15 Mar 2023 | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 98.637100 | 3,945,484.00 | -54,516.00 | 1.09 |
| | | | Base | 100.000000 | 4,000,000.00 | 98.637100 | 3,945,484.00 | -54,516.00 | 1.09 |
| 38377XC75 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN | | | | | 3.5 | 16 Apr 2035 | | |
| | | 5,000,000.000 | Local | 103.842667 | 5,192,133.37 | 104.445770 | 5,222,288.50 | 30,155.13 | 1.44 |
| Original Face: | | 5,000,000.000 | Base | 103.842667 | 5,192,133.37 | 104.445770 | 5,222,288.50 | 30,155.13 | 1.44 |
| 437076AW2 | HOME DEPOT INC SR UNSECURED 04/21 4.4 | | | | | 4.4 | 01 Apr 2021 | | |
| | | 3,000,000.000 | Local | 108.048666 | 3,241,459.99 | 111.244500 | 3,337,335.00 | 95,875.01 | 0.92 |
| | | | Base | 108.048666 | 3,241,459.99 | 111.244500 | 3,337,335.00 | 95,875.01 | 0.92 |
| 44890VAC6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A | | | | | 0.98 | 15 Nov 2017 | | |
| | | 5,000,000.000 | Local | 99.995589 | 4,999,779.44 | 99.933070 | 4,996,653.50 | -3,125.94 | 1.38 |
| Original Face: | | 5,000,000.000 | Base | 99.995589 | 4,999,779.44 | 99.933070 | 4,996,653.50 | -3,125.94 | 1.38 |
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | 3,000,000.000 | Local | 100.284478 | 3,008,534.34 | 100.569000 | 3,017,070.00 | 8,535.66 | 0.83 |
| | | | Base | 100.284478 | 3,008,534.34 | 100.569000 | 3,017,070.00 | 8,535.66 | 0.83 |
| 459200HC8 | IBM CORP SR UNSECURED 02/17 1.25 | | | | | 1.25 | 06 Feb 2017 | | |
| | | 2,000,000.000 | Local | 99.910294 | 1,998,205.87 | 100.347400 | 2,006,948.00 | 8,742.13 | 0.55 |
| | | | Base | 99.910294 | 1,998,205.87 | 100.347400 | 2,006,948.00 | 8,742.13 | 0.55 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.7261 | 12 Feb 2019 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.664900 | 2,989,947.00 | -10,053.00 | 0.83 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.664900 | 2,989,947.00 | -10,053.00 | 0.83 |

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|---|---|---|---|---|---|---|---|---|---|
| 59217GAY5 | MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5 | | | | | 1.5 | 10 Jan 2018 | | |
| | | Local | 5,000,000.000 | 99.797650 | 4,989,882.50 | 99.656900 | 4,982,845.00 | -7,037.50 | 1.38 |
| | | Base | | 99.797650 | 4,989,882.50 | 99.656900 | 4,982,845.00 | -7,037.50 | 1.38 |
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.822 | 07 Jun 2017 | | |
| | | Local | 7,000,000.000 | 98.218590 | 6,875,301.28 | 99.374300 | 6,956,201.00 | 80,899.72 | 1.92 |
| | | Base | | 98.218590 | 6,875,301.28 | 99.374300 | 6,956,201.00 | 80,899.72 | 1.92 |
| 64952WBK8 | NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3 | | | | | 1.3 | 30 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.936404 | 4,996,820.21 | 99.948100 | 4,997,405.00 | 584.79 | 1.38 |
| | | Base | | 99.936404 | 4,996,820.21 | 99.948100 | 4,997,405.00 | 584.79 | 1.38 |
| 654740AJ8 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5 | | | | | 1.5 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.969461 | 4,998,473.06 | 99.407400 | 4,970,370.00 | -28,103.06 | 1.37 |
| | | Base | | 99.969461 | 4,998,473.06 | 99.407400 | 4,970,370.00 | -28,103.06 | 1.37 |
| 713448BH0 | PEPSICO INC SR UNSECURED 06/18 5 | | | | | 5.0 | 01 Jun 2018 | | |
| | | Local | 1,635,000.000 | 106.891308 | 1,747,672.89 | 108.282000 | 1,770,410.70 | 22,737.81 | 0.49 |
| | | Base | | 106.891308 | 1,747,672.89 | 108.282000 | 1,770,410.70 | 22,737.81 | 0.49 |
| 713448BY3 | PEPSICO INC SR UNSECURED 03/22 2.75 | | | | | 2.75 | 05 Mar 2022 | | |
| | | Local | 3,000,000.000 | 99.894129 | 2,996,823.86 | 102.522300 | 3,075,669.00 | 78,845.14 | 0.85 |
| | | Base | | 99.894129 | 2,996,823.86 | 102.522300 | 3,075,669.00 | 78,845.14 | 0.85 |
| 718172BP3 | PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25 | | | | | 1.25 | 11 Aug 2017 | | |
| | | Local | 5,000,000.000 | 99.807984 | 4,990,399.18 | 100.319200 | 5,015,960.00 | 25,560.82 | 1.39 |
| | | Base | | 99.807984 | 4,990,399.18 | 100.319200 | 5,015,960.00 | 25,560.82 | 1.39 |
| 742718DY2 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3 | | | | | 2.3 | 06 Feb 2022 | | |
| | | Local | 3,000,000.000 | 99.574785 | 2,987,243.56 | 100.555300 | 3,016,659.00 | 29,415.44 | 0.83 |
| | | Base | | 99.574785 | 2,987,243.56 | 100.555300 | 3,016,659.00 | 29,415.44 | 0.83 |
| 78008SVU7 | ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR | | | | | 0.7439 | 08 May 2020 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 97.936100 | 2,938,083.00 | -61,917.00 | 0.81 |
| | | Base | | 100.000000 | 3,000,000.00 | 97.936100 | 2,938,083.00 | -61,917.00 | 0.81 |
| 78447GAB7 | SLM STUDENT LOAN TRUST SLMA 2012 6 A2 | | | | | 0.7065 | 25 Sep 2019 | | |
| | | Local | 805,390.770 | 100.000000 | 805,390.77 | 99.502170 | 801,381.29 | -4,009.48 | 0.22 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 805,390.77 | 99.502170 | 801,381.29 | -4,009.48 | 0.22 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 79604YAB5 | SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75 | | | | | 1.75 | 10 Apr 2017 | | |
| | | Local | 3,000,000.000 | 99.913342 | 2,997,400.25 | 100.202300 | 3,006,069.00 | 8,668.75 | 0.83 |
| | | Base | | 99.913342 | 2,997,400.25 | 100.202300 | 3,006,069.00 | 8,668.75 | 0.83 |
| 86787EAQ0 | SUNTRUST BANK SR UNSECURED 02/17 VAR | | | | | 0.8016 | 15 Feb 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.528900 | 4,976,445.00 | -23,555.00 | 1.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.528900 | 4,976,445.00 | -23,555.00 | 1.37 |
| 89231MAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | | | | | 0.67 | 15 Dec 2017 | | |
| | | Local | 3,141,462.710 | 99.993767 | 3,141,266.91 | 99.860530 | 3,137,081.31 | -4,185.60 | 0.87 |
| Original Face: | | Base | 4,000,000.000 | 99.993767 | 3,141,266.91 | 99.860530 | 3,137,081.31 | -4,185.60 | 0.87 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 5,000,000.000 | 99.980593 | 4,999,029.63 | 99.676100 | 4,983,805.00 | -15,224.63 | 1.38 |
| | | Base | | 99.980593 | 4,999,029.63 | 99.676100 | 4,983,805.00 | -15,224.63 | 1.38 |
| 89233P6T8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR | | | | | 0.5719 | 30 Oct 2017 | | |
| | | Local | 4,000,000.000 | 99.902599 | 3,996,103.97 | 99.125200 | 3,965,008.00 | -31,095.97 | 1.10 |
| | | Base | | 99.902599 | 3,996,103.97 | 99.125200 | 3,965,008.00 | -31,095.97 | 1.10 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 1.5 | 13 Feb 2020 | | |
| | | Local | 2,000,000.000 | 98.500000 | 1,970,000.00 | 98.347300 | 1,966,946.00 | -3,054.00 | 0.54 |
| | | Base | | 98.500000 | 1,970,000.00 | 98.347300 | 1,966,946.00 | -3,054.00 | 0.54 |
| 912828WQ9 | US TREASURY N/B 06/16 0.5 | | | | | 0.5 | 30 Jun 2016 | | |
| | | Local | 5,000,000.000 | 99.993517 | 4,999,675.83 | 100.005800 | 5,000,290.00 | 614.17 | 1.38 |
| | | Base | | 99.993517 | 4,999,675.83 | 100.005800 | 5,000,290.00 | 614.17 | 1.38 |
| 92343VBC7 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | | | | | 3.5 | 01 Nov 2021 | | |
| | | Local | 3,000,000.000 | 102.584931 | 3,077,547.93 | 103.068400 | 3,092,052.00 | 14,504.07 | 0.85 |
| | | Base | | 102.584931 | 3,077,547.93 | 103.068400 | 3,092,052.00 | 14,504.07 | 0.85 |
| 929903CJ9 | WACHOVIA CORP SUBORDINATED 10/16 VAR | | | | | 0.992 | 15 Oct 2016 | | |
| | | Local | 5,000,000.000 | 98.888398 | 4,944,419.90 | 99.723800 | 4,986,190.00 | 41,770.10 | 1.38 |
| | | Base | | 98.888398 | 4,944,419.90 | 99.723800 | 4,986,190.00 | 41,770.10 | 1.38 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 1.2486 | 23 Apr 2018 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.795600 | 4,989,780.00 | -10,220.00 | 1.38 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.795600 | 4,989,780.00 | -10,220.00 | 1.38 |

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

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 298,405,580.990 | Local | | 302,494,069.22 | | 302,672,410.19 | 178,340.97 | 83.61 |
| | Original Face: | 202,935,168.000 | Base | | 302,494,069.22 | | 302,672,410.19 | 178,340.97 | 83.61 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 298,405,580.990 | Base | | 302,494,069.22 | | 302,672,410.19 | 178,340.97 | 83.61 |
| | Original Face: | 202,935,168.000 | | | | | | | |

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



Books Closed

# Holdings

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

*As of:* *January 31, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 348,966,358.380 | Base | 352,961,514.39 | | 353,139,855.36 | 178,340.97 | 100.00 |
| Original Face: | | 202,935,168.000 | | | | | | |

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



Books Closed

Prepared by State Street

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | Local | -3,429,864.590 | 1.000000 | -3,429,864.59 | 1.000000 | -3,429,864.59 | 0.00 | 0.33 |
| | | Base | | 1.000000 | -3,429,864.59 | 1.000000 | -3,429,864.59 | 0.00 | 0.33 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | -3,429,864.590 | | -3,429,864.59 | | -3,429,864.59 | 0.00 | 0.33 |
| | | Base | | | -3,429,864.59 | | -3,429,864.59 | 0.00 | 0.33 |
| **CASH Total** | | | | | | | | | |
| | | Base | -3,429,864.590 | | -3,429,864.59 | | -3,429,864.59 | 0.00 | 0.33 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 02665JD72 | AMERICAN HONDA FINAN | | | | | 0.5 | 07 Apr 2016 | | |
| | | Local | 25,000,000.000 | 99.908333 | 24,977,083.34 | 99.908333 | 24,977,083.34 | 0.00 | 2.44 |
| | | Base | | 99.908333 | 24,977,083.34 | 99.908333 | 24,977,083.34 | 0.00 | 2.44 |
| 06417GBN7 | BANK OF NOVA SCOTIA | | | | | 0.62 | 25 May 2016 | | |
| | | Local | 30,000,000.000 | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.93 |
| | | Base | | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.93 |
| 07644AG57 | BEDFORD ROW FDG CORP | | | | | 0.86 | 05 Jul 2016 | | |
| | | Local | 25,000,000.000 | 99.629722 | 24,907,430.56 | 99.629722 | 24,907,430.56 | 0.00 | 2.43 |
| | | Base | | 99.629722 | 24,907,430.56 | 99.629722 | 24,907,430.56 | 0.00 | 2.43 |
| 15060XG55 | CEDAR SPRING CPTL CO | | | | | 0.9 | 05 Jul 2016 | | |
| | | Local | 35,000,000.000 | 99.612500 | 34,864,375.00 | 99.612500 | 34,864,375.00 | 0.00 | 3.41 |
| | | Base | | 99.612500 | 34,864,375.00 | 99.612500 | 34,864,375.00 | 0.00 | 3.41 |
| 45779PC71 | INSTITUTIONAL SECURED | | | | | 0.58 | 07 Mar 2016 | | |
| | | Local | 10,000,000.000 | 99.943611 | 9,994,361.11 | 99.943611 | 9,994,361.11 | 0.00 | 0.98 |
| | | Base | | 99.943611 | 9,994,361.11 | 99.943611 | 9,994,361.11 | 0.00 | 0.98 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 4820P2GV1 | JUPITER SECT CO LLC | | | | | 0.72 | 29 Jul 2016 | | |
| | | 19,000,000.000 | Local | 99.642000 | 18,931,980.00 | 99.642000 | 18,931,980.00 | 0.00 | 1.85 |
| | | | Base | 99.642000 | 18,931,980.00 | 99.642000 | 18,931,980.00 | 0.00 | 1.85 |
| 60689FGS1 | MIZUHO BANK LTD | | | | | 0.83 | 26 Jul 2016 | | |
| | | 19,000,000.000 | Local | 99.594222 | 18,922,902.22 | 99.594222 | 18,922,902.22 | 0.00 | 1.85 |
| | | | Base | 99.594222 | 18,922,902.22 | 99.594222 | 18,922,902.22 | 0.00 | 1.85 |
| 67983TF84 | OLD LINE FUNDING LLC | | | | | 0.82 | 08 Jun 2016 | | |
| | | 30,000,000.000 | Local | 99.708444 | 29,912,533.34 | 99.708444 | 29,912,533.34 | 0.00 | 2.92 |
| | | | Base | 99.708444 | 29,912,533.34 | 99.708444 | 29,912,533.34 | 0.00 | 2.92 |
| 78009NHT6 | ROYAL BK OF CANADA | | | | | 0.7116 | 14 Aug 2017 | | |
| | | 9,942,034.000 | Local | 100.000001 | 9,942,034.08 | 100.000001 | 9,942,034.08 | 0.00 | 0.97 |
| | | | Base | 100.000001 | 9,942,034.08 | 100.000001 | 9,942,034.08 | 0.00 | 0.97 |
| 86958DE57 | SVENSKA HANDLSBNKN A | | | | | 0.255 | 02 Feb 2016 | | |
| | | 30,000,000.000 | Local | 100.000000 | 29,999,999.98 | 100.000000 | 29,999,999.98 | 0.00 | 2.93 |
| | | | Base | 100.000000 | 29,999,999.98 | 100.000000 | 29,999,999.98 | 0.00 | 2.93 |
| 87019RE28 | SWEDBANK | | | | | 0.56 | 02 May 2016 | | |
| | | 30,000,000.000 | Local | 99.858444 | 29,957,533.34 | 99.858444 | 29,957,533.34 | 0.00 | 2.93 |
| | | | Base | 99.858444 | 29,957,533.34 | 99.858444 | 29,957,533.34 | 0.00 | 2.93 |
| 88602TFL2 | THUNDER BAY FNDNG LLC | | | | | 0.77 | 20 Jun 2016 | | |
| | | 25,000,000.000 | Local | 99.700556 | 24,925,138.89 | 99.700556 | 24,925,138.89 | 0.00 | 2.43 |
| | | | Base | 99.700556 | 24,925,138.89 | 99.700556 | 24,925,138.89 | 0.00 | 2.43 |
| 912796HE2 | TREASURY BILL 09/16 0.00000 | | | | | 0.328 | 15 Sep 2016 | | |
| | | 10,000,000.000 | Local | 99.793178 | 9,979,317.78 | 99.793178 | 9,979,317.78 | 0.00 | 0.97 |
| | | | Base | 99.793178 | 9,979,317.78 | 99.793178 | 9,979,317.78 | 0.00 | 0.97 |
| 912796HR3 | TREASURY BILL 05/16 0.00000 | | | | | 0.303 | 12 May 2016 | | |
| | | 20,000,000.000 | Local | 99.914992 | 19,982,998.33 | 99.914992 | 19,982,998.33 | 0.00 | 1.95 |
| | | | Base | 99.914992 | 19,982,998.33 | 99.914992 | 19,982,998.33 | 0.00 | 1.95 |
| 912796HS1 | TREASURY BILL 05/16 0.00000 | | | | | 0.3265 | 19 May 2016 | | |
| | | 10,000,000.000 | Local | 99.902050 | 9,990,205.00 | 99.902050 | 9,990,205.00 | 0.00 | 0.98 |
| | | | Base | 99.902050 | 9,990,205.00 | 99.902050 | 9,990,205.00 | 0.00 | 0.98 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 979QHR003 | SOUTH STREET REPO | | | | | 0.28 | 01 Feb 2016 | | |
| | | 19,000,000.000 | Local | 100.000000 | 19,000,000.00 | 100.000000 | 19,000,000.00 | 0.00 | 1.86 |
| | | | Base | 100.000000 | 19,000,000.00 | 100.000000 | 19,000,000.00 | 0.00 | 1.86 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 346,942,034.000 | Local | | 346,287,892.97 | | 346,287,892.97 | 0.00 | 33.82 |
| | | | Base | | 346,287,892.97 | | 346,287,892.97 | 0.00 | 33.82 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 346,942,034.000 | Base | | 346,287,892.97 | | 346,287,892.97 | 0.00 | 33.82 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00206RBS0 | AT+T INC SR UNSECURED 02/16 VAR | | | | | 0.7411 | 12 Feb 2016 | | |
| | | 4,322,624.000 | Local | 100.000000 | 4,322,623.99 | 99.993600 | 4,322,347.35 | -276.64 | 0.42 |
| | | | Base | 100.000000 | 4,322,623.99 | 99.993600 | 4,322,347.35 | -276.64 | 0.42 |
| 05581QAB4 | BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A | | | | | 1.07 | 22 Jan 2018 | | |
| | | 19,000,000.000 | Local | 99.998440 | 18,999,703.68 | 99.921260 | 18,985,039.40 | -14,664.28 | 1.85 |
| Original Face: | | 19,000,000.000 | Base | 99.998440 | 18,999,703.68 | 99.921260 | 18,985,039.40 | -14,664.28 | 1.85 |
| 084670BB3 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2 | | | | | 2.2 | 15 Aug 2016 | | |
| | | 3,458,099.000 | Local | 99.981906 | 3,457,473.30 | 100.827900 | 3,486,728.60 | 29,255.30 | 0.34 |
| | | | Base | 99.981906 | 3,457,473.30 | 100.827900 | 3,486,728.60 | 29,255.30 | 0.34 |
| 084670BH0 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55 | | | | | 1.55 | 09 Feb 2018 | | |
| | | 2,161,312.000 | Local | 99.999994 | 2,161,311.87 | 100.704700 | 2,176,542.77 | 15,230.90 | 0.21 |
| | | | Base | 99.999994 | 2,161,311.87 | 100.704700 | 2,176,542.77 | 15,230.90 | 0.21 |
| 09247XAC5 | BLACKROCK INC SR UNSECURED 09/17 6.25 | | | | | 6.25 | 15 Sep 2017 | | |
| | | 2,852,932.000 | Local | 108.119430 | 3,084,573.82 | 107.915000 | 3,078,741.57 | -5,832.25 | 0.30 |
| | | | Base | 108.119430 | 3,084,573.82 | 107.915000 | 3,078,741.57 | -5,832.25 | 0.30 |
| 10138MAG0 | BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5 | | | | | 5.5 | 01 Apr 2016 | | |
| | | 682,975.000 | Local | 100.617352 | 687,191.36 | 100.824100 | 688,603.40 | 1,412.04 | 0.07 |
| | | | Base | 100.617352 | 687,191.36 | 100.824100 | 688,603.40 | 1,412.04 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 10513KAC8 | BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR | | | | | 0.6776 | 23 May 2017 | | |
| | | Local | 8,336,180.000 | 99.549126 | 8,298,594.30 | 99.446700 | 8,290,055.92 | -8,538.38 | 0.81 |
| | | Base | | 99.549126 | 8,298,594.30 | 99.446700 | 8,290,055.92 | -8,538.38 | 0.81 |
| 12592YAB0 | CNH EQUIPMENT TRUST CNH 2015 B A2A | | | | | 0.84 | 15 Aug 2018 | | |
| | | Local | 4,814,278.140 | 99.995137 | 4,814,044.00 | 99.815180 | 4,805,380.39 | -8,663.61 | 0.47 |
| | Original Face: | Base | 5,000,000.000 | 99.995137 | 4,814,044.00 | 99.815180 | 4,805,380.39 | -8,663.61 | 0.47 |
| 12623MAD5 | CNH EQUIPMENT TRUST CNH 2012 A A4 | | | | | 1.38 | 15 Feb 2018 | | |
| | | Local | 2,535,954.190 | 100.000000 | 2,535,954.19 | 100.071200 | 2,537,759.79 | 1,805.60 | 0.25 |
| | Original Face: | Base | 7,780,722.000 | 100.000000 | 2,535,954.19 | 100.071200 | 2,537,759.79 | 1,805.60 | 0.25 |
| 141781BA1 | CARGILL INC SR UNSECURED 144A 03/17 1.9 | | | | | 1.9 | 01 Mar 2017 | | |
| | | Local | 3,458,099.000 | 99.958114 | 3,456,650.54 | 100.712900 | 3,482,751.79 | 26,101.25 | 0.34 |
| | | Base | | 99.958114 | 3,456,650.54 | 100.712900 | 3,482,751.79 | 26,101.25 | 0.34 |
| 14313GAD9 | CARMAX AUTO OWNER TRUST CARMX 2012 1 A4 | | | | | 1.25 | 15 Jun 2017 | | |
| | | Local | 429,845.270 | 99.999902 | 429,844.85 | 100.012490 | 429,898.96 | 54.11 | 0.04 |
| | Original Face: | Base | 1,296,787.000 | 99.999902 | 429,844.85 | 100.012490 | 429,898.96 | 54.11 | 0.04 |
| 14313LAD8 | CARMAX AUTO OWNER TRUST CARMX 2013 1 A4 | | | | | 0.89 | 17 Aug 2018 | | |
| | | Local | 6,051,673.000 | 99.995850 | 6,051,421.86 | 99.734460 | 6,035,603.39 | -15,818.47 | 0.59 |
| | Original Face: | Base | 6,051,673.000 | 99.995850 | 6,051,421.86 | 99.734460 | 6,035,603.39 | -15,818.47 | 0.59 |
| 14313XAA8 | CARMAX AUTO OWNER TRUST CARMX 2015 4 A1 | | | | | 0.42 | 17 Oct 2016 | | |
| | | Local | 2,491,476.840 | 100.000000 | 2,491,476.84 | 99.945700 | 2,490,123.97 | -1,352.87 | 0.24 |
| | Original Face: | Base | 5,000,000.000 | 100.000000 | 2,491,476.84 | 99.945700 | 2,490,123.97 | -1,352.87 | 0.24 |
| 14912L4X6 | CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05 | | | | | 2.05 | 01 Aug 2016 | | |
| | | Local | 2,161,312.000 | 100.226096 | 2,166,198.65 | 100.584100 | 2,173,936.22 | 7,737.57 | 0.21 |
| | | Base | | 100.226096 | 2,166,198.65 | 100.584100 | 2,173,936.22 | 7,737.57 | 0.21 |
| 166764AK6 | CHEVRON CORP SR UNSECURED 11/17 VAR | | | | | 0.5316 | 15 Nov 2017 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.228800 | 4,961,440.00 | -38,560.00 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.228800 | 4,961,440.00 | -38,560.00 | 0.48 |
| 2027A0GN3 | COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR | | | | | 0.7366 | 16 Nov 2017 | | |
| | | Local | 8,645,247.000 | 100.000001 | 8,645,247.06 | 100.000000 | 8,645,247.00 | -0.06 | 0.84 |
| | | Base | | 100.000001 | 8,645,247.06 | 100.000000 | 8,645,247.00 | -0.06 | 0.84 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 24422ERN1 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4 | | | | | 1.4 | 15 Mar 2017 | | |
| | | Local | 5,619,411.000 | 99.993591 | 5,619,050.85 | 100.372100 | 5,640,320.83 | 21,269.98 | 0.55 |
| | | Base | | 99.993591 | 5,619,050.85 | 100.372100 | 5,640,320.83 | 21,269.98 | 0.55 |
| 24422ESN0 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125 | | | | | 1.125 | 12 Jun 2017 | | |
| | | Local | 10,000,000.000 | 99.978687 | 9,997,868.70 | 99.981300 | 9,998,130.00 | 261.30 | 0.98 |
| | | Base | | 99.978687 | 9,997,868.70 | 99.981300 | 9,998,130.00 | 261.30 | 0.98 |
| 254683AW5 | DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4 | | | | | 0.7955 | 15 Nov 2019 | | |
| | | Local | 3,458,098.840 | 100.000000 | 3,458,098.84 | 100.027370 | 3,459,045.32 | 946.48 | 0.34 |
| Original Face: | | Base | 3,458,099.000 | 100.000000 | 3,458,098.84 | 100.027370 | 3,459,045.32 | 946.48 | 0.34 |
| 254683BA2 | DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2 | | | | | 0.69 | 15 Aug 2018 | | |
| | | Local | 6,051,672.970 | 99.993155 | 6,051,258.75 | 100.000170 | 6,051,683.26 | 424.51 | 0.59 |
| Original Face: | | Base | 6,051,673.000 | 99.993155 | 6,051,258.75 | 100.000170 | 6,051,683.26 | 424.51 | 0.59 |
| 25468PCS3 | WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125 | | | | | 1.125 | 15 Feb 2017 | | |
| | | Local | 3,458,099.000 | 99.800871 | 3,451,212.92 | 100.269000 | 3,467,401.29 | 16,188.37 | 0.34 |
| | | Base | | 99.800871 | 3,451,212.92 | 100.269000 | 3,467,401.29 | 16,188.37 | 0.34 |
| 25468PDH6 | WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65 | | | | | 1.65 | 08 Jan 2019 | | |
| | | Local | 5,000,000.000 | 99.868934 | 4,993,446.72 | 101.000500 | 5,050,025.00 | 56,578.28 | 0.49 |
| | | Base | | 99.868934 | 4,993,446.72 | 101.000500 | 5,050,025.00 | 56,578.28 | 0.49 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | | 3.0 | 01 Nov 2026 | | |
| | | Local | 1,074,817.460 | 102.265400 | 1,099,166.37 | 104.661461 | 1,124,919.66 | 25,753.29 | 0.11 |
| Original Face: | | Base | 2,096,032.000 | 102.265400 | 1,099,166.37 | 104.661461 | 1,124,919.66 | 25,753.29 | 0.11 |
| 31315PA25 | FARMER MAC SR UNSECURED 07/16 2 | | | | | 2.0 | 27 Jul 2016 | | |
| | | Local | 4,754,886.000 | 99.957994 | 4,752,888.67 | 100.769500 | 4,791,474.85 | 38,586.18 | 0.47 |
| | | Base | | 99.957994 | 4,752,888.67 | 100.769500 | 4,791,474.85 | 38,586.18 | 0.47 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.5 | 01 Mar 2042 | | |
| | | Local | 5,823,127.150 | 105.594627 | 6,148,909.39 | 105.023564 | 6,115,655.67 | -33,253.72 | 0.60 |
| Original Face: | | Base | 8,645,247.000 | 105.594627 | 6,148,909.39 | 105.023564 | 6,115,655.67 | -33,253.72 | 0.60 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.5 | 01 Jun 2042 | | |
| | | Local | 2,460,326.840 | 105.477215 | 2,595,084.24 | 104.639229 | 2,574,467.04 | -20,617.20 | 0.25 |
| Original Face: | | Base | 4,322,624.000 | 105.477215 | 2,595,084.24 | 104.639229 | 2,574,467.04 | -20,617.20 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.902900 | 9,725,095.75 | -9,452.25 | 0.95 |
| | | Base | | 100.000000 | 9,734,548.00 | 99.902900 | 9,725,095.75 | -9,452.25 | 0.95 |
| 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 | 99.798500 | 8,627,826.83 | -17,420.17 | 0.84 |
| | | Base | | 100.000000 | 8,645,247.00 | 99.798500 | 8,627,826.83 | -17,420.17 | 0.84 |
| 3133ECP40 | FEDERAL FARM CREDIT BANK BONDS 05/17 0.64 | | | | | 0.64 | 09 May 2017 | | |
| | | Local | 6,483,935.000 | 100.000000 | 6,483,935.00 | 100.003600 | 6,484,168.42 | 233.42 | 0.63 |
| | | Base | | 100.000000 | 6,483,935.00 | 100.003600 | 6,484,168.42 | 233.42 | 0.63 |
| 3134G3C40 | FREDDIE MAC NOTES 08/17 0.915 | | | | | 0.915 | 23 Aug 2017 | | |
| | | Local | 9,540,000.000 | 100.000000 | 9,540,000.00 | 99.989800 | 9,539,026.92 | -973.08 | 0.93 |
| | | Base | | 100.000000 | 9,540,000.00 | 99.989800 | 9,539,026.92 | -973.08 | 0.93 |
| 313586RC5 | FANNIE MAE SUBORDINATED 10/19 0.00000 | | | | | 0.01 | 09 Oct 2019 | | |
| | | Local | 5,000,000.000 | 92.593911 | 4,629,695.54 | 94.001500 | 4,700,075.00 | 70,379.46 | 0.46 |
| | | Base | | 92.593911 | 4,629,695.54 | 94.001500 | 4,700,075.00 | 70,379.46 | 0.46 |
| 3135G0TM5 | FANNIE MAE NOTES 01/18 1.02 | | | | | 1.02 | 30 Jan 2018 | | |
| | | Local | 10,806,559.000 | 100.000000 | 10,806,559.00 | 100.191800 | 10,827,285.98 | 20,726.98 | 1.06 |
| | | Base | | 100.000000 | 10,806,559.00 | 100.191800 | 10,827,285.98 | 20,726.98 | 1.06 |
| 3135G0XD0 | FANNIE MAE NOTES 05/18 1 | | | | | 1.0 | 21 May 2018 | | |
| | | Local | 17,290,494.000 | 100.000000 | 17,290,494.00 | 99.786600 | 17,253,596.09 | -36,897.91 | 1.69 |
| | | Base | | 100.000000 | 17,290,494.00 | 99.786600 | 17,253,596.09 | -36,897.91 | 1.69 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | | 2.5 | 25 Jul 2040 | | |
| | | Local | 758,581.500 | 103.381556 | 784,233.36 | 102.298110 | 776,014.54 | -8,218.82 | 0.08 |
| Original Face: | | Base | 2,161,312.000 | 103.381556 | 784,233.36 | 102.298110 | 776,014.54 | -8,218.82 | 0.08 |
| 3136A2HK2 | FANNIE MAE FNR 2011 111 DG | | | | | 2.25 | 25 Dec 2038 | | |
| | | Local | 1,873,352.840 | 100.158682 | 1,876,325.52 | 101.456380 | 1,900,635.98 | 24,310.46 | 0.19 |
| Original Face: | | Base | 4,322,624.000 | 100.158682 | 1,876,325.52 | 101.456380 | 1,900,635.98 | 24,310.46 | 0.19 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.0 | 25 Apr 2042 | | |
| | | Local | 2,667,002.510 | 101.777329 | 2,714,403.91 | 99.618550 | 2,656,829.23 | -57,574.68 | 0.26 |
| Original Face: | | Base | 4,322,624.000 | 101.777329 | 2,714,403.91 | 99.618550 | 2,656,829.23 | -57,574.68 | 0.26 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | | 2.0 | 25 May 2039 | | |
| | | Local | 5,628,563.770 | 101.886579 | 5,734,751.08 | 100.543640 | 5,659,162.89 | -75,588.19 | 0.55 |
| Original Face: | | Base | 8,584,720.000 | 101.886579 | 5,734,751.08 | 100.543640 | 5,659,162.89 | -75,588.19 | 0.55 |
| 3136A8YT1 | FANNIE MAE FNR 2012 103 LE | | | | | 1.75 | 25 May 2039 | | |
| | | Local | 3,113,968.440 | 100.956961 | 3,143,767.90 | 101.409870 | 3,157,871.35 | 14,103.45 | 0.31 |
| Original Face: | | Base | 5,571,429.000 | 100.956961 | 3,143,767.90 | 101.409870 | 3,157,871.35 | 14,103.45 | 0.31 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 2,221,352.900 | 101.707307 | 2,259,278.22 | 99.525170 | 2,210,805.25 | -48,472.97 | 0.22 |
| Original Face: | | Base | 4,322,624.000 | 101.707307 | 2,259,278.22 | 99.525170 | 2,210,805.25 | -48,472.97 | 0.22 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.75 | 25 Jul 2041 | | |
| | | Local | 3,818,177.770 | 100.958846 | 3,854,788.21 | 98.083920 | 3,745,018.43 | -109,769.78 | 0.37 |
| Original Face: | | Base | 5,111,816.000 | 100.958846 | 3,854,788.21 | 98.083920 | 3,745,018.43 | -109,769.78 | 0.37 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.25 | 25 Feb 2028 | | |
| | | Local | 2,856,786.760 | 99.613009 | 2,845,731.25 | 97.104910 | 2,774,080.21 | -71,651.04 | 0.27 |
| Original Face: | | Base | 4,322,624.000 | 99.613009 | 2,845,731.25 | 97.104910 | 2,774,080.21 | -71,651.04 | 0.27 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.0 | 25 Mar 2042 | | |
| | | Local | 3,857,695.180 | 101.809379 | 3,927,495.50 | 97.859660 | 3,775,127.39 | -152,368.11 | 0.37 |
| Original Face: | | Base | 5,326,337.000 | 101.809379 | 3,927,495.50 | 97.859660 | 3,775,127.39 | -152,368.11 | 0.37 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.5 | 25 Feb 2028 | | |
| | | Local | 2,856,786.760 | 100.374507 | 2,867,485.63 | 97.554010 | 2,786,910.04 | -80,575.59 | 0.27 |
| Original Face: | | Base | 4,322,624.000 | 100.374507 | 2,867,485.63 | 97.554010 | 2,786,910.04 | -80,575.59 | 0.27 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.0 | 25 Dec 2042 | | |
| | | Local | 5,544,876.760 | 100.815666 | 5,590,104.45 | 97.767380 | 5,421,080.73 | -169,023.72 | 0.53 |
| Original Face: | | Base | 8,645,247.000 | 100.815666 | 5,590,104.45 | 97.767380 | 5,421,080.73 | -169,023.72 | 0.53 |
| 3136ACJX0 | FANNIE MAE FNR 2013 17 PB | | | | | 1.75 | 25 Mar 2039 | | |
| | | Local | 3,142,266.680 | 100.488661 | 3,157,621.71 | 99.656340 | 3,131,467.97 | -26,153.74 | 0.31 |
| Original Face: | | Base | 4,322,624.000 | 100.488661 | 3,157,621.71 | 99.656340 | 3,131,467.97 | -26,153.74 | 0.31 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.0 | 25 May 2040 | | |
| | | Local | 3,937,196.930 | 101.936829 | 4,013,453.70 | 99.517190 | 3,918,187.75 | -95,265.95 | 0.38 |
| Original Face: | | Base | 6,483,935.000 | 101.936829 | 4,013,453.70 | 99.517190 | 3,918,187.75 | -95,265.95 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.25 | 25 Jun 2028 | | |
| | | Local | 2,802,565.190 | 99.820137 | 2,797,524.41 | 98.411650 | 2,758,050.65 | -39,473.76 | 0.27 |
| Original Face: | | Base | 4,322,624.000 | 99.820137 | 2,797,524.41 | 98.411650 | 2,758,050.65 | -39,473.76 | 0.27 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.25 | 15 Jan 2040 | | |
| | | Local | 736,253.480 | 97.882142 | 720,660.68 | 99.747400 | 734,393.70 | 13,733.02 | 0.07 |
| Original Face: | | Base | 2,161,312.000 | 97.882142 | 720,660.68 | 99.747400 | 734,393.70 | 13,733.02 | 0.07 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.0 | 15 Feb 2040 | | |
| | | Local | 1,805,373.190 | 100.159627 | 1,808,255.05 | 100.260670 | 1,810,079.26 | 1,824.21 | 0.18 |
| Original Face: | | Base | 4,527,840.000 | 100.159627 | 1,808,255.05 | 100.260670 | 1,810,079.26 | 1,824.21 | 0.18 |
| 3137A7QE3 | FREDDIE MAC FHR 3817 DA | | | | | 4.0 | 15 Oct 2028 | | |
| | | Local | 755,564.550 | 102.091070 | 771,363.93 | 103.740950 | 783,829.84 | 12,465.91 | 0.08 |
| Original Face: | | Base | 4,322,624.000 | 102.091070 | 771,363.93 | 103.740950 | 783,829.84 | 12,465.91 | 0.08 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | | 2.5 | 15 Nov 2040 | | |
| | | Local | 2,414,937.710 | 101.654846 | 2,454,901.22 | 102.109850 | 2,465,889.27 | 10,988.05 | 0.24 |
| Original Face: | | Base | 8,645,247.000 | 101.654846 | 2,454,901.22 | 102.109850 | 2,465,889.27 | 10,988.05 | 0.24 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.5 | 15 Oct 2040 | | |
| | | Local | 1,180,740.440 | 99.281692 | 1,172,259.09 | 101.566760 | 1,199,239.81 | 26,980.72 | 0.12 |
| Original Face: | | Base | 2,161,312.000 | 99.281692 | 1,172,259.09 | 101.566760 | 1,199,239.81 | 26,980.72 | 0.12 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.0 | 15 Jul 2041 | | |
| | | Local | 1,180,342.020 | 99.973143 | 1,180,025.02 | 100.459070 | 1,185,760.62 | 5,735.60 | 0.12 |
| Original Face: | | Base | 2,161,312.000 | 99.973143 | 1,180,025.02 | 100.459070 | 1,185,760.62 | 5,735.60 | 0.12 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.0 | 15 May 2041 | | |
| | | Local | 1,089,772.170 | 99.946381 | 1,089,187.85 | 100.098680 | 1,090,847.56 | 1,659.71 | 0.11 |
| Original Face: | | Base | 2,472,541.000 | 99.946381 | 1,089,187.85 | 100.098680 | 1,090,847.56 | 1,659.71 | 0.11 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.0 | 15 Mar 2027 | | |
| | | Local | 1,499,789.380 | 100.325493 | 1,504,671.09 | 101.142970 | 1,516,931.52 | 12,260.43 | 0.15 |
| Original Face: | | Base | 4,322,624.000 | 100.325493 | 1,504,671.09 | 101.142970 | 1,516,931.52 | 12,260.43 | 0.15 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.0 | 15 Feb 2041 | | |
| | | Local | 4,591,603.690 | 100.437691 | 4,611,700.72 | 100.908250 | 4,633,306.93 | 21,606.21 | 0.45 |
| Original Face: | | Base | 6,483,935.000 | 100.437691 | 4,611,700.72 | 100.908250 | 4,633,306.93 | 21,606.21 | 0.45 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.5 | 15 Jan 2028 | | |
| | | Local | 3,930,338.440 | 100.101610 | 3,934,332.05 | 97.527900 | 3,833,176.54 | -101,155.51 | 0.37 |
| | Original Face: | Base | 5,619,411.000 | 100.101610 | 3,934,332.05 | 97.527900 | 3,833,176.54 | -101,155.51 | 0.37 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.0 | 15 Feb 2043 | | |
| | | Local | 3,331,093.890 | 101.503136 | 3,381,164.77 | 97.006190 | 3,231,367.27 | -149,797.50 | 0.32 |
| | Original Face: | Base | 4,322,624.000 | 101.503136 | 3,381,164.77 | 97.006190 | 3,231,367.27 | -149,797.50 | 0.32 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.5 | 15 Dec 2042 | | |
| | | Local | 3,150,655.200 | 100.028341 | 3,151,548.14 | 97.976160 | 3,086,890.98 | -64,657.16 | 0.30 |
| | Original Face: | Base | 4,322,624.000 | 100.028341 | 3,151,548.14 | 97.976160 | 3,086,890.98 | -64,657.16 | 0.30 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.75 | 15 Dec 2042 | | |
| | | Local | 7,876,637.280 | 100.878760 | 7,945,854.04 | 98.815030 | 7,783,301.49 | -162,552.55 | 0.76 |
| | Original Face: | Base | 10,806,559.000 | 100.878760 | 7,945,854.04 | 98.815030 | 7,783,301.49 | -162,552.55 | 0.76 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.0 | 15 Mar 2043 | | |
| | | Local | 7,142,145.730 | 100.558839 | 7,182,058.84 | 100.861130 | 7,203,648.89 | 21,590.05 | 0.70 |
| | Original Face: | Base | 10,806,559.000 | 100.558839 | 7,182,058.84 | 100.861130 | 7,203,648.89 | 21,590.05 | 0.70 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.0 | 15 Mar 2040 | | |
| | | Local | 3,395,310.620 | 100.632797 | 3,416,796.06 | 101.229140 | 3,437,043.74 | 20,247.68 | 0.34 |
| | Original Face: | Base | 4,322,624.000 | 100.632797 | 3,416,796.06 | 101.229140 | 3,437,043.74 | 20,247.68 | 0.34 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.5 | 15 Jul 2042 | | |
| | | Local | 5,037,718.780 | 99.886500 | 5,032,000.99 | 97.721940 | 4,922,956.52 | -109,044.47 | 0.48 |
| | Original Face: | Base | 6,483,935.000 | 99.886500 | 5,032,000.99 | 97.721940 | 4,922,956.52 | -109,044.47 | 0.48 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.5 | 01 May 2028 | | |
| | | Local | 4,776,723.020 | 103.979899 | 4,966,831.79 | 102.734051 | 4,907,321.06 | -59,510.73 | 0.48 |
| | Original Face: | Base | 6,483,935.000 | 103.979899 | 4,966,831.79 | 102.734051 | 4,907,321.06 | -59,510.73 | 0.48 |
| 31393BFL4 | FANNIE MAE FNR 2003 33 AD | | | | | 3.5 | 25 Mar 2033 | | |
| | | Local | 28,332.330 | 99.604057 | 28,220.15 | 100.922020 | 28,593.56 | 373.41 | 0.00 |
| | Original Face: | Base | 6,483,935.000 | 99.604057 | 28,220.15 | 100.922020 | 28,593.56 | 373.41 | 0.00 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.5 | 25 Jul 2033 | | |
| | | Local | 1,111,754.990 | 101.549070 | 1,128,976.85 | 103.488180 | 1,150,535.01 | 21,558.16 | 0.11 |
| | Original Face: | Base | 33,932,595.000 | 101.549070 | 1,128,976.85 | 103.488180 | 1,150,535.01 | 21,558.16 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.0 | 25 May 2049 | | |
| | | Local | 1,192,291.710 | 106.670328 | 1,271,821.48 | 109.030800 | 1,299,965.19 | 28,143.71 | 0.13 |
| Original Face: | | Base | 18,956,866.000 | 106.670328 | 1,271,821.48 | 109.030800 | 1,299,965.19 | 28,143.71 | 0.13 |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.0 | 25 Jan 2040 | | |
| | | Local | 1,398,028.460 | 99.060259 | 1,384,890.61 | 103.168810 | 1,442,329.33 | 57,438.72 | 0.14 |
| Original Face: | | Base | 4,322,624.000 | 99.060259 | 1,384,890.61 | 103.168810 | 1,442,329.33 | 57,438.72 | 0.14 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.5 | 15 Dec 2039 | | |
| | | Local | 807,392.490 | 106.109564 | 856,720.65 | 107.567070 | 868,488.44 | 11,767.79 | 0.08 |
| Original Face: | | Base | 6,483,935.000 | 106.109564 | 856,720.65 | 107.567070 | 868,488.44 | 11,767.79 | 0.08 |
| 34530BAD5 | FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4 | | | | | 0.78 | 15 May 2018 | | |
| | | Local | 4,322,623.550 | 99.994218 | 4,322,373.60 | 99.787410 | 4,313,434.08 | -8,939.52 | 0.42 |
| Original Face: | | Base | 4,322,624.000 | 99.994218 | 4,322,373.60 | 99.787410 | 4,313,434.08 | -8,939.52 | 0.42 |
| 34530KAB9 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | | | | | 0.9 | 15 Oct 2018 | | |
| | | Local | 9,556,062.510 | 99.999792 | 9,556,042.66 | 99.970170 | 9,553,211.94 | -2,830.72 | 0.93 |
| Original Face: | | Base | 10,000,000.000 | 99.999792 | 9,556,042.66 | 99.970170 | 9,553,211.94 | -2,830.72 | 0.93 |
| 34530KAC7 | FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4 | | | | | 1.42 | 15 Aug 2019 | | |
| | | Local | 8,000,000.000 | 99.993821 | 7,999,505.64 | 100.443060 | 8,035,444.80 | 35,939.16 | 0.78 |
| Original Face: | | Base | 8,000,000.000 | 99.993821 | 7,999,505.64 | 100.443060 | 8,035,444.80 | 35,939.16 | 0.78 |
| 36159JCK5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A | | | | | 0.9055 | 15 May 2019 | | |
| | | Local | 3,025,836.000 | 100.000000 | 3,025,836.00 | 100.025720 | 3,026,614.25 | 778.25 | 0.30 |
| Original Face: | | Base | 3,025,836.000 | 100.000000 | 3,025,836.00 | 100.025720 | 3,026,614.25 | 778.25 | 0.30 |
| 36159JCY5 | GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A | | | | | 0.8755 | 15 Mar 2020 | | |
| | | Local | 8,645,247.000 | 100.000000 | 8,645,247.00 | 99.835470 | 8,631,022.98 | -14,224.02 | 0.84 |
| Original Face: | | Base | 8,645,247.000 | 100.000000 | 8,645,247.00 | 99.835470 | 8,631,022.98 | -14,224.02 | 0.84 |
| 36962G2V5 | GENERAL ELECTRIC CO COMPANY GUAR 05/16 VAR | | | | | 0.5561 | 11 May 2016 | | |
| | | Local | 8,645,247.000 | 99.904637 | 8,637,002.66 | 100.019500 | 8,646,932.82 | 9,930.16 | 0.84 |
| | | Base | | 99.904637 | 8,637,002.66 | 100.019500 | 8,646,932.82 | 9,930.16 | 0.84 |
| 36962G5T7 | GENERAL ELECTRIC CO COMPANY GUAR 02/16 VAR | | | | | 1.1439 | 08 Feb 2016 | | |
| | | Local | 2,161,312.000 | 100.000000 | 2,161,312.00 | 100.004900 | 2,161,417.90 | 105.90 | 0.21 |
| | | Base | | 100.000000 | 2,161,312.00 | 100.004900 | 2,161,417.90 | 105.90 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38141GVK7 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | | | | | 1.5219 | 30 Apr 2018 | | |
| | | Local | 4,322,624.000 | 100.419982 | 4,340,778.26 | 100.328900 | 4,336,841.11 | -3,937.15 | 0.42 |
| | | Base | | 100.419982 | 4,340,778.26 | 100.328900 | 4,336,841.11 | -3,937.15 | 0.42 |
| 38373VD64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD | | | | | 4.25 | 20 Aug 2032 | | |
| | | Local | 19,822.220 | 100.135101 | 19,849.00 | 101.788270 | 20,176.69 | 327.69 | 0.00 |
| Original Face: | | Base | 1,880,341.000 | 100.135101 | 19,849.00 | 101.788270 | 20,176.69 | 327.69 | 0.00 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.0 | 16 Mar 2041 | | |
| | | Local | 5,114,250.330 | 102.510720 | 5,242,654.86 | 99.570990 | 5,092,309.68 | -150,345.18 | 0.50 |
| Original Face: | | Base | 7,989,505.000 | 102.510720 | 5,242,654.86 | 99.570990 | 5,092,309.68 | -150,345.18 | 0.50 |
| 41283LAB1 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7 | | | | | 2.7 | 15 Mar 2017 | | |
| | | Local | 864,525.000 | 99.995192 | 864,483.43 | 101.458600 | 877,134.96 | 12,651.53 | 0.09 |
| | | Base | | 99.995192 | 864,483.43 | 101.458600 | 877,134.96 | 12,651.53 | 0.09 |
| 41283LAG0 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25 | | | | | 2.25 | 15 Jan 2019 | | |
| | | Local | 4,000,000.000 | 99.988261 | 3,999,530.44 | 100.854300 | 4,034,172.00 | 34,641.56 | 0.39 |
| | | Base | | 99.988261 | 3,999,530.44 | 100.854300 | 4,034,172.00 | 34,641.56 | 0.39 |
| 437076BE1 | HOME DEPOT INC SR UNSECURED 06/19 2 | | | | | 2.0 | 15 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.744596 | 6,982,121.69 | 101.822900 | 7,127,603.00 | 145,481.31 | 0.70 |
| | | Base | | 99.744596 | 6,982,121.69 | 101.822900 | 7,127,603.00 | 145,481.31 | 0.70 |
| 44890VAB8 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A | | | | | 0.61 | 15 Feb 2017 | | |
| | | Local | 2,018,248.250 | 99.999126 | 2,018,230.61 | 99.957070 | 2,017,381.82 | -848.79 | 0.20 |
| Original Face: | | Base | 10,000,000.000 | 99.999126 | 2,018,230.61 | 99.957070 | 2,017,381.82 | -848.79 | 0.20 |
| 44890VAC6 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A | | | | | 0.98 | 15 Nov 2017 | | |
| | | Local | 10,000,000.000 | 99.995589 | 9,999,558.88 | 99.933070 | 9,993,307.00 | -6,251.88 | 0.98 |
| Original Face: | | Base | 10,000,000.000 | 99.995589 | 9,999,558.88 | 99.933070 | 9,993,307.00 | -6,251.88 | 0.98 |
| 458140AH3 | INTEL CORP SR UNSECURED 10/16 1.95 | | | | | 1.95 | 01 Oct 2016 | | |
| | | Local | 1,296,787.000 | 99.979790 | 1,296,524.92 | 100.786700 | 1,306,988.82 | 10,463.90 | 0.13 |
| | | Base | | 99.979790 | 1,296,524.92 | 100.786700 | 1,306,988.82 | 10,463.90 | 0.13 |
| 45818WAP1 | INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR | | | | | 0.4635 | 11 Feb 2016 | | |
| | | Local | 8,645,247.000 | 100.000000 | 8,645,247.00 | 99.995300 | 8,644,840.67 | -406.33 | 0.84 |
| | | Base | | 100.000000 | 8,645,247.00 | 99.995300 | 8,644,840.67 | -406.33 | 0.84 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 459200GX3 | IBM CORP SR UNSECURED 07/16 1.95 | | | | | 1.95 | 22 Jul 2016 | | |
| | | Local | 4,594,949.000 | 100.093544 | 4,599,247.30 | 100.569000 | 4,621,094.26 | 21,846.96 | 0.45 |
| | | Base | | 100.093544 | 4,599,247.30 | 100.569000 | 4,621,094.26 | 21,846.96 | 0.45 |
| 459200HW4 | IBM CORP SR UNSECURED 02/19 VAR | | | | | 0.7261 | 12 Feb 2019 | | |
| | | Local | 1,512,918.000 | 100.000011 | 1,512,918.16 | 99.664900 | 1,507,848.21 | -5,069.95 | 0.15 |
| | | Base | | 100.000011 | 1,512,918.16 | 99.664900 | 1,507,848.21 | -5,069.95 | 0.15 |
| 46625HJF8 | JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR | | | | | 1.5186 | 25 Jan 2018 | | |
| | | Local | 3,509,970.000 | 100.136646 | 3,514,766.24 | 100.045900 | 3,511,581.08 | -3,185.16 | 0.34 |
| | | Base | | 100.136646 | 3,514,766.24 | 100.045900 | 3,511,581.08 | -3,185.16 | 0.34 |
| 478373AB9 | JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4 | | | | | 1.4 | 02 Nov 2017 | | |
| | | Local | 4,000,000.000 | 99.933829 | 3,997,353.15 | 99.372200 | 3,974,888.00 | -22,465.15 | 0.39 |
| | | Base | | 99.933829 | 3,997,353.15 | 99.372200 | 3,974,888.00 | -22,465.15 | 0.39 |
| 48121CJM9 | JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR | | | | | 0.832 | 13 Jun 2016 | | |
| | | Local | 4,322,624.000 | 99.824494 | 4,315,037.54 | 99.892300 | 4,317,968.53 | 2,930.99 | 0.42 |
| | | Base | | 99.824494 | 4,315,037.54 | 99.892300 | 4,317,968.53 | 2,930.99 | 0.42 |
| 48125VBM1 | JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR | | | | | 1.6776 | 23 Nov 2016 | | |
| | | Local | 4,322,624.000 | 99.979765 | 4,321,749.32 | 100.632500 | 4,349,964.60 | 28,215.28 | 0.42 |
| | | Base | | 99.979765 | 4,321,749.32 | 100.632500 | 4,349,964.60 | 28,215.28 | 0.42 |
| 49327M2A1 | KEY BANK NA SR UNSECURED 02/18 1.65 | | | | | 1.65 | 01 Feb 2018 | | |
| | | Local | 3,025,836.000 | 99.961619 | 3,024,674.66 | 99.930100 | 3,023,720.94 | -953.72 | 0.30 |
| | | Base | | 99.961619 | 3,024,674.66 | 99.930100 | 3,023,720.94 | -953.72 | 0.30 |
| 494368BP7 | KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85 | | | | | 1.85 | 01 Mar 2020 | | |
| | | Local | 3,000,000.000 | 99.949491 | 2,998,484.74 | 100.203400 | 3,006,102.00 | 7,617.26 | 0.29 |
| | | Base | | 99.949491 | 2,998,484.74 | 100.203400 | 3,006,102.00 | 7,617.26 | 0.29 |
| 58013MEQ3 | MCDONALD S CORP SR UNSECURED 05/19 1.875 | | | | | 1.875 | 29 May 2019 | | |
| | | Local | 7,500,000.000 | 99.933727 | 7,495,029.51 | 99.980000 | 7,498,500.00 | 3,470.49 | 0.73 |
| | | Base | | 99.933727 | 7,495,029.51 | 99.980000 | 7,498,500.00 | 3,470.49 | 0.73 |
| 59217GAY5 | MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5 | | | | | 1.5 | 10 Jan 2018 | | |
| | | Local | 2,161,312.000 | 99.797644 | 2,156,938.46 | 99.656900 | 2,153,896.54 | -3,041.92 | 0.21 |
| | | Base | | 99.797644 | 2,156,938.46 | 99.656900 | 2,153,896.54 | -3,041.92 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 63534PAH0 | NATIONAL CITY BANK SUBORDINATED 06/17 VAR | | | | | 0.822 | 07 Jun 2017 | | |
| | | Local | 8,104,919.000 | 99.747239 | 8,084,432.93 | 99.374300 | 8,054,206.52 | -30,226.41 | 0.79 |
| | | Base | | 99.747239 | 8,084,432.93 | 99.374300 | 8,054,206.52 | -30,226.41 | 0.79 |
| 64952WBC6 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | | | | | 2.45 | 14 Jul 2016 | | |
| | | Local | 3,025,836.000 | 99.982467 | 3,025,305.48 | 100.761100 | 3,048,865.64 | 23,560.16 | 0.30 |
| | | Base | | 99.982467 | 3,025,305.48 | 100.761100 | 3,048,865.64 | 23,560.16 | 0.30 |
| 64952WBM4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8 | | | | | 0.8 | 12 Feb 2016 | | |
| | | Local | 6,483,935.000 | 99.999351 | 6,483,892.90 | 100.001200 | 6,484,012.81 | 119.91 | 0.63 |
| | | Base | | 99.999351 | 6,483,892.90 | 100.001200 | 6,484,012.81 | 119.91 | 0.63 |
| 654740AJ8 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5 | | | | | 1.5 | 02 Mar 2018 | | |
| | | Local | 5,000,000.000 | 99.969461 | 4,998,473.06 | 99.407400 | 4,970,370.00 | -28,103.06 | 0.49 |
| | | Base | | 99.969461 | 4,998,473.06 | 99.407400 | 4,970,370.00 | -28,103.06 | 0.49 |
| 65474VAG6 | NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | | | | | 0.7255 | 15 Feb 2018 | | |
| | | Local | 6,051,672.970 | 100.000000 | 6,051,672.97 | 100.000000 | 6,051,672.97 | 0.00 | 0.59 |
| Original Face: | | Base | 6,051,673.000 | 100.000000 | 6,051,672.97 | 100.000000 | 6,051,672.97 | 0.00 | 0.59 |
| 65477NAD8 | NISSAN AUTO LEASE TRUST NALT 2014 A A3 | | | | | 0.8 | 15 Feb 2017 | | |
| | | Local | 5,761,213.420 | 99.999681 | 5,761,195.07 | 99.947040 | 5,758,162.28 | -3,032.79 | 0.56 |
| Original Face: | | Base | 6,000,000.000 | 99.999681 | 5,761,195.07 | 99.947040 | 5,758,162.28 | -3,032.79 | 0.56 |
| 713448DA3 | PEPSICO INC SR UNSECURED 10/17 VAR | | | | | 0.97215 | 13 Oct 2017 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.026600 | 10,002,660.00 | 2,660.00 | 0.98 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.026600 | 10,002,660.00 | 2,660.00 | 0.98 |
| 717081DD2 | PFIZER INC SR UNSECURED 01/17 0.9 | | | | | 0.9 | 15 Jan 2017 | | |
| | | Local | 6,483,935.000 | 99.957922 | 6,481,206.68 | 100.024700 | 6,485,536.53 | 4,329.85 | 0.63 |
| | | Base | | 99.957922 | 6,481,206.68 | 100.024700 | 6,485,536.53 | 4,329.85 | 0.63 |
| 717081DF7 | PFIZER INC SR UNSECURED 06/18 VAR | | | | | 0.812 | 15 Jun 2018 | | |
| | | Local | 4,322,624.000 | 99.999994 | 4,322,623.73 | 99.739700 | 4,311,372.21 | -11,251.52 | 0.42 |
| | | Base | | 99.999994 | 4,322,623.73 | 99.739700 | 4,311,372.21 | -11,251.52 | 0.42 |
| 74153WCB3 | PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15 | | | | | 1.15 | 25 Nov 2016 | | |
| | | Local | 6,640,000.000 | 100.232837 | 6,655,460.40 | 99.934700 | 6,635,664.08 | -19,796.32 | 0.65 |
| | | Base | | 100.232837 | 6,655,460.40 | 99.934700 | 6,635,664.08 | -19,796.32 | 0.65 |

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|---|---|---|---|---|---|---|---|---|---|
| 78008SWK8 | ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR | | | | | 0.8219 | 30 Apr 2018 | | |
| | | Local | 8,645,247.000 | 99.832994 | 8,630,808.92 | 99.296200 | 8,584,401.75 | -46,407.17 | 0.84 |
| | | Base | | 99.832994 | 8,630,808.92 | 99.296200 | 8,584,401.75 | -46,407.17 | 0.84 |
| 78446JAA4 | SLM STUDENT LOAN TRUST SLMA 2011 2 A1 | | | | | 1.0265 | 25 Nov 2027 | | |
| | | Local | 1,298,153.710 | 99.860945 | 1,296,348.56 | 98.368720 | 1,276,977.19 | -19,371.37 | 0.12 |
| | Original Face: | Base | 3,025,836.000 | 99.860945 | 1,296,348.56 | 98.368720 | 1,276,977.19 | -19,371.37 | 0.12 |
| 78446VAA7 | SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A | | | | | 1.8255 | 15 Aug 2025 | | |
| | | Local | 386,508.030 | 100.000000 | 386,508.03 | 100.219810 | 387,357.61 | 849.58 | 0.04 |
| | Original Face: | Base | 1,729,049.000 | 100.000000 | 386,508.03 | 100.219810 | 387,357.61 | 849.58 | 0.04 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 1.1265 | 25 Jan 2029 | | |
| | | Local | 1,276,441.390 | 100.000001 | 1,276,441.40 | 97.950950 | 1,250,286.47 | -26,154.93 | 0.12 |
| | Original Face: | Base | 2,161,312.000 | 100.000001 | 1,276,441.40 | 97.950950 | 1,250,286.47 | -26,154.93 | 0.12 |
| 78447GAB7 | SLM STUDENT LOAN TRUST SLMA 2012 6 A2 | | | | | 0.7065 | 25 Sep 2019 | | |
| | | Local | 870,350.400 | 100.000001 | 870,350.41 | 99.502170 | 866,017.53 | -4,332.88 | 0.08 |
| | Original Face: | Base | 2,161,312.000 | 100.000001 | 870,350.41 | 99.502170 | 866,017.53 | -4,332.88 | 0.08 |
| 78447MAB4 | SLM STUDENT LOAN TRUST SLMA 2013 1 A2 | | | | | 0.6765 | 25 Sep 2019 | | |
| | | Local | 4,425,451.960 | 100.000000 | 4,425,451.96 | 99.023350 | 4,382,230.78 | -43,221.18 | 0.43 |
| | Original Face: | Base | 7,348,460.000 | 100.000000 | 4,425,451.96 | 99.023350 | 4,382,230.78 | -43,221.18 | 0.43 |
| 87612EBB1 | TARGET CORP SR UNSECURED 06/19 2.3 | | | | | 2.3 | 26 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.847084 | 6,989,295.86 | 102.472400 | 7,173,068.00 | 183,772.14 | 0.70 |
| | | Base | | 99.847084 | 6,989,295.86 | 102.472400 | 7,173,068.00 | 183,772.14 | 0.70 |
| 88579YAD3 | 3M COMPANY SR UNSECURED 09/16 1.375 | | | | | 1.375 | 29 Sep 2016 | | |
| | | Local | 864,525.000 | 99.888710 | 863,562.87 | 100.411200 | 868,079.93 | 4,517.06 | 0.08 |
| | | Base | | 99.888710 | 863,562.87 | 100.411200 | 868,079.93 | 4,517.06 | 0.08 |
| 88579YAG6 | 3M COMPANY SR UNSECURED 06/19 1.625 | | | | | 1.625 | 15 Jun 2019 | | |
| | | Local | 7,000,000.000 | 99.091454 | 6,936,401.80 | 101.017800 | 7,071,246.00 | 134,844.20 | 0.69 |
| | | Base | | 99.091454 | 6,936,401.80 | 101.017800 | 7,071,246.00 | 134,844.20 | 0.69 |
| 89231RAC8 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3 | | | | | 0.76 | 15 Mar 2018 | | |
| | | Local | 6,000,000.000 | 99.994460 | 5,999,667.62 | 99.907390 | 5,994,443.40 | -5,224.22 | 0.59 |
| | Original Face: | Base | 6,000,000.000 | 99.994460 | 5,999,667.62 | 99.907390 | 5,994,443.40 | -5,224.22 | 0.59 |

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|---|---|---|---|---|---|---|---|---|---|
| 89233P5E2 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | | | | | 2.0 | 15 Sep 2016 | | |
| | | Local | 3,458,099.000 | 99.935725 | 3,455,876.29 | 100.733300 | 3,483,457.24 | 27,580.95 | 0.34 |
| | | Base | | 99.935725 | 3,455,876.29 | 100.733300 | 3,483,457.24 | 27,580.95 | 0.34 |
| 89233P6S0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25 | | | | | 1.25 | 05 Oct 2017 | | |
| | | Local | 2,161,312.000 | 99.980587 | 2,160,892.43 | 99.676100 | 2,154,311.51 | -6,580.92 | 0.21 |
| | | Base | | 99.980587 | 2,160,892.43 | 99.676100 | 2,154,311.51 | -6,580.92 | 0.21 |
| 89233P6T8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR | | | | | 0.5719 | 30 Oct 2017 | | |
| | | Local | 2,161,312.000 | 99.805193 | 2,157,101.62 | 99.125200 | 2,142,404.84 | -14,696.78 | 0.21 |
| | | Base | | 99.805193 | 2,157,101.62 | 99.125200 | 2,142,404.84 | -14,696.78 | 0.21 |
| 89236TAJ4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR | | | | | 0.5719 | 30 Apr 2018 | | |
| | | Local | 8,645,247.000 | 100.000001 | 8,645,247.06 | 99.889300 | 8,635,676.71 | -9,570.35 | 0.84 |
| | | Base | | 100.000001 | 8,645,247.06 | 99.889300 | 8,635,676.71 | -9,570.35 | 0.84 |
| 89236TCD5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR | | | | | 1.5 | 13 Feb 2020 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.347300 | 4,917,365.00 | -82,635.00 | 0.48 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.347300 | 4,917,365.00 | -82,635.00 | 0.48 |
| 89236WAC2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3 | | | | | 1.12 | 15 Feb 2019 | | |
| | | Local | 5,500,000.000 | 99.989560 | 5,499,425.82 | 100.097080 | 5,505,339.40 | 5,913.58 | 0.54 |
| Original Face: | | Base | 5,500,000.000 | 99.989560 | 5,499,425.82 | 100.097080 | 5,505,339.40 | 5,913.58 | 0.54 |
| 912796HQ5 | TREASURY BILL 11/16 0.00000 | | | | | | 10 Nov 2016 | | |
| | | Local | 20,000,000.000 | 99.630528 | 19,926,105.59 | 99.699200 | 19,939,840.00 | 13,734.41 | 1.95 |
| | | Base | | 99.630528 | 19,926,105.59 | 99.699200 | 19,939,840.00 | 13,734.41 | 1.95 |
| 912828D23 | US TREASURY N/B 04/19 1.625 | | | | | 1.625 | 30 Apr 2019 | | |
| | | Local | 10,000,000.000 | 100.033665 | 10,003,366.47 | 101.824200 | 10,182,420.00 | 179,053.53 | 0.99 |
| | | Base | | 100.033665 | 10,003,366.47 | 101.824200 | 10,182,420.00 | 179,053.53 | 0.99 |
| 912828MK3 | US TREASURY N/B 01/17 3.125 | | | | | 3.125 | 31 Jan 2017 | | |
| | | Local | 5,000,000.000 | 102.404774 | 5,120,238.70 | 102.425800 | 5,121,290.00 | 1,051.30 | 0.50 |
| | | Base | | 102.404774 | 5,120,238.70 | 102.425800 | 5,121,290.00 | 1,051.30 | 0.50 |
| 912828TB6 | US TREASURY N/B 06/17 0.75 | | | | | 0.75 | 30 Jun 2017 | | |
| | | Local | 10,000,000.000 | 99.814497 | 9,981,449.68 | 100.035200 | 10,003,520.00 | 22,070.32 | 0.98 |
| | | Base | | 99.814497 | 9,981,449.68 | 100.035200 | 10,003,520.00 | 22,070.32 | 0.98 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828UZ1 | US TREASURY N/B 04/18 0.625 | | | | | 0.625 | 30 Apr 2018 | | |
| | | Local | 2,161,312.000 | 99.439599 | 2,149,199.98 | 99.460900 | 2,149,660.37 | 460.39 | 0.21 |
| | | Base | | 99.439599 | 2,149,199.98 | 99.460900 | 2,149,660.37 | 460.39 | 0.21 |
| 912828WL0 | US TREASURY N/B 05/19 1.5 | | | | | 1.5 | 31 May 2019 | | |
| | | Local | 20,000,000.000 | 99.449794 | 19,889,958.75 | 101.410200 | 20,282,040.00 | 392,081.25 | 1.98 |
| | | Base | | 99.449794 | 19,889,958.75 | 101.410200 | 20,282,040.00 | 392,081.25 | 1.98 |
| 912828WM8 | US TREASURY N/B 05/16 0.375 | | | | | 0.375 | 31 May 2016 | | |
| | | Local | 20,000,000.000 | 99.983979 | 19,996,795.85 | 99.971700 | 19,994,340.00 | -2,455.85 | 1.95 |
| | | Base | | 99.983979 | 19,996,795.85 | 99.971700 | 19,994,340.00 | -2,455.85 | 1.95 |
| 912828WQ9 | US TREASURY N/B 06/16 0.5 | | | | | 0.5 | 30 Jun 2016 | | |
| | | Local | 20,000,000.000 | 99.993517 | 19,998,703.32 | 100.005800 | 20,001,160.00 | 2,456.68 | 1.95 |
| | | Base | | 99.993517 | 19,998,703.32 | 100.005800 | 20,001,160.00 | 2,456.68 | 1.95 |
| 92867MAD2 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4 | | | | | 0.78 | 22 Jul 2019 | | |
| | | Local | 6,483,935.320 | 99.996674 | 6,483,719.64 | 99.711490 | 6,465,228.52 | -18,491.12 | 0.63 |
| Original Face: | | Base | 6,483,935.000 | 99.996674 | 6,483,719.64 | 99.711490 | 6,465,228.52 | -18,491.12 | 0.63 |
| 92976WBH8 | WACHOVIA CORP COMPANY GUAR 02/18 5.75 | | | | | 5.75 | 01 Feb 2018 | | |
| | | Local | 4,322,624.000 | 108.015472 | 4,669,102.73 | 107.971500 | 4,667,201.97 | -1,900.76 | 0.46 |
| | | Base | | 108.015472 | 4,669,102.73 | 107.971500 | 4,667,201.97 | -1,900.76 | 0.46 |
| 94974BFK1 | WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR | | | | | 1.2486 | 23 Apr 2018 | | |
| | | Local | 4,322,624.000 | 99.999994 | 4,322,623.74 | 99.795600 | 4,313,788.56 | -8,835.18 | 0.42 |
| | | Base | | 99.999994 | 4,322,623.74 | 99.795600 | 4,313,788.56 | -8,835.18 | 0.42 |
| 94986RPR6 | WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR | | | | | 0.6616 | 14 May 2018 | | |
| | | Local | 3,458,099.000 | 99.999997 | 3,458,098.91 | 99.945000 | 3,456,197.05 | -1,901.86 | 0.34 |
| | | Base | | 99.999997 | 3,458,098.91 | 99.945000 | 3,456,197.05 | -1,901.86 | 0.34 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 673,018,645.320 | | 674,610,485.18 | | 674,163,808.92 | -446,676.26 | 65.84 |
| Original Face: | | Base | 411,778,124.000 | | 674,610,485.18 | | 674,163,808.92 | -446,676.26 | 65.84 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 673,018,645.320 | | 674,610,485.18 | | 674,163,808.92 | -446,676.26 | 65.84 |

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

**Base Currency: USD - US DOLLAR**

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

Original Face: 411,778,124.000



& 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, 2016* *View Date:* *February 10, 2016*

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** | | | | | | | | |
| | | 1,016,530,814.730 | Base | 1,017,468,513.56 | | 1,017,021,837.30 | -446,676.26 | 100.00 |
| Original Face: | | 411,778,124.000 | | | | | | |

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



Books Closed

Prepared by State Street

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -26,564.850 | Local | -26,564.85 | -26,564.85 | 0.00 | 0.00 | | 0.00 |
| | | Base | -26,564.85 | -26,564.85 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 10,586,991.810 | Local | 10,586,991.81 | 10,586,991.81 | 1.47 | 0.00 | | 0.00 |
| | | Base | 10,586,991.81 | 10,586,991.81 | 1.47 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 20,866,000.550 | Local | 588,129,131.62 | 709,273,401.23 | 98.53 | 121,144,269.61 | | 121,144,269.61 |
| | | Base | 588,129,131.62 | 709,273,401.23 | 98.53 | 121,144,269.61 | 0.00 | 121,144,269.61 |
| **US DOLLAR Total** | | | | | | | | |
| | 31,426,427.510 | Local | 598,689,558.58 | 719,833,828.19 | 100.00 | 121,144,269.61 | | 121,144,269.61 |
| | | Base | 598,689,558.58 | 719,833,828.19 | 100.00 | 121,144,269.61 | 0.00 | 121,144,269.61 |
| **FUND Total** | | | | | | | | |
| | 31,426,427.510 | Base | 598,689,558.58 | 719,833,828.19 | 100.00 | 121,144,269.61 | 0.00 | 121,144,269.61 |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -20,197.780 | Local | -20,197.78 | -20,197.78 | 0.00 | 0.00 | | 0.00 |
| | | Base | -20,197.78 | -20,197.78 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 6,798,404.320 | Local | 6,798,404.32 | 6,798,404.32 | 1.47 | 0.00 | | 0.00 |
| | | Base | 6,798,404.32 | 6,798,404.32 | 1.47 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 18,948,600.474 | Local | 414,783,861.02 | 455,591,730.13 | 98.53 | 40,807,869.11 | | 40,807,869.11 |
| | | Base | 414,783,861.02 | 455,591,730.13 | 98.53 | 40,807,869.11 | 0.00 | 40,807,869.11 |
| **US DOLLAR Total** | | | | | | | | |
| | 25,726,807.014 | Local | 421,562,067.56 | 462,369,936.67 | 100.00 | 40,807,869.11 | | 40,807,869.11 |
| | | Base | 421,562,067.56 | 462,369,936.67 | 100.00 | 40,807,869.11 | 0.00 | 40,807,869.11 |
| **FUND Total** | | | | | | | | |
| | 25,726,807.014 | Base | 421,562,067.56 | 462,369,936.67 | 100.00 | 40,807,869.11 | 0.00 | 40,807,869.11 |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 13,838,851.990 | Local | 13,838,851.99 | 13,838,851.99 | 0.73 | 0.00 | | 0.00 |
| | | Base | 13,838,851.99 | 13,838,851.99 | 0.73 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 5,000,000.000 | Local | 5,000,000.00 | 4,996,080.00 | 0.26 | -3,920.00 | | -3,920.00 |
| | | Base | 5,000,000.00 | 4,996,080.00 | 0.26 | -3,920.00 | 0.00 | -3,920.00 |
| **EQUITY** | | | | | | | | |
| | 638,823.270 | Local | 638,823.27 | 638,823.27 | 0.03 | 0.00 | | 0.00 |
| | | Base | 638,823.27 | 638,823.27 | 0.03 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 1,762,076,253.000 | Local | 1,834,500,268.12 | 1,877,171,024.61 | 98.97 | 42,670,756.49 | | 42,670,756.49 |
| Original Face: | 1,395,348,155.000 | Base | 1,834,500,268.12 | 1,877,171,024.61 | 98.97 | 42,670,756.49 | 0.00 | 42,670,756.49 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,781,553,928.260 | Local | 1,853,977,943.38 | 1,896,644,779.87 | 100.00 | 42,666,836.49 | | 42,666,836.49 |
| Original Face: | 1,395,348,155.000 | Base | 1,853,977,943.38 | 1,896,644,779.87 | 100.00 | 42,666,836.49 | 0.00 | 42,666,836.49 |
| **FUND Total** | | | | | | | | |
| | 1,781,553,928.260 | Base | 1,853,977,943.38 | 1,896,644,779.87 | 100.00 | 42,666,836.49 | 0.00 | 42,666,836.49 |
| Original Face: | 1,395,348,155.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | 924,634.090 | Local | 924,634.09 | 924,634.09 | 0.38 | 0.00 | | 0.00 |
| | | Base | 924,634.09 | 924,634.09 | 0.38 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 29,500,000.000 | Local | 29,495,583.33 | 29,493,325.74 | 12.16 | -2,257.59 | | -2,257.59 |
| | | Base | 29,495,583.33 | 29,493,325.74 | 12.16 | -2,257.59 | 0.00 | -2,257.59 |
| **FIXED INCOME** | | | | | | | | |
| | 209,795,295.950 | Local | 211,564,613.32 | 212,183,524.14 | 87.46 | 618,910.82 | | 618,910.82 |
| Original Face: | 172,939,358.000 | Base | 211,564,613.32 | 212,183,524.14 | 87.46 | 618,910.82 | 0.00 | 618,910.82 |
| **US DOLLAR Total** | | | | | | | | |
| | 240,219,930.040 | Local | 241,984,830.74 | 242,601,483.97 | 100.00 | 616,653.23 | | 616,653.23 |
| Original Face: | 172,939,358.000 | Base | 241,984,830.74 | 242,601,483.97 | 100.00 | 616,653.23 | 0.00 | 616,653.23 |
| **FUND Total** | | | | | | | | |
| | 240,219,930.040 | Base | 241,984,830.74 | 242,601,483.97 | 100.00 | 616,653.23 | 0.00 | 616,653.23 |
| Original Face: | 172,939,358.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | 999,807.680 | Local | 999,807.68 | 999,807.68 | 0.66 | 0.00 | | 0.00 |
| | | Base | 999,807.68 | 999,807.68 | 0.66 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 31,171,621.150 | Local | 31,171,621.15 | 31,171,621.15 | 20.68 | 0.00 | | 0.00 |
| | | Base | 31,171,621.15 | 31,171,621.15 | 20.68 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 115,955,897.610 | Local | 118,287,628.05 | 118,565,260.75 | 78.66 | 277,632.70 | | 277,632.70 |
| Original Face: | 118,056,139.000 | Base | 118,287,628.05 | 118,565,260.75 | 78.66 | 277,632.70 | 0.00 | 277,632.70 |
| **US DOLLAR Total** | | | | | | | | |
| | 148,127,326.440 | Local | 150,459,056.88 | 150,736,689.58 | 100.00 | 277,632.70 | | 277,632.70 |
| Original Face: | 118,056,139.000 | Base | 150,459,056.88 | 150,736,689.58 | 100.00 | 277,632.70 | 0.00 | 277,632.70 |
| **FUND Total** | | | | | | | | |
| | 148,127,326.440 | Base | 150,459,056.88 | 150,736,689.58 | 100.00 | 277,632.70 | 0.00 | 277,632.70 |
| Original Face: | 118,056,139.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | 94,146.150 | Local | 94,146.15 | 94,146.15 | 0.01 | 0.00 | | 0.00 |
| | | Base | 94,146.15 | 94,146.15 | 0.01 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 32,090,572.041 | Local | 1,245,568,124.54 | 1,822,333,138.96 | 99.99 | 576,765,014.42 | | 576,765,014.42 |
| | | Base | 1,245,568,124.54 | 1,822,333,138.96 | 99.99 | 576,765,014.42 | 0.00 | 576,765,014.42 |
| **US DOLLAR Total** | | | | | | | | |
| | 32,184,718.191 | Local | 1,245,662,270.69 | 1,822,427,285.11 | 100.00 | 576,765,014.42 | | 576,765,014.42 |
| | | Base | 1,245,662,270.69 | 1,822,427,285.11 | 100.00 | 576,765,014.42 | 0.00 | 576,765,014.42 |
| **FUND Total** | | | | | | | | |
| | 32,184,718.191 | Base | 1,245,662,270.69 | 1,822,427,285.11 | 100.00 | 576,765,014.42 | 0.00 | 576,765,014.42 |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -10,891.290 | Local | -10,891.29 | -10,891.29 | 0.00 | 0.00 | | 0.00 |
| | | Base | -10,891.29 | -10,891.29 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 311,545,983.520 | Local | 311,398,960.74 | 311,388,481.43 | 31.04 | -10,479.31 | | -10,479.31 |
| | | Base | 311,398,960.74 | 311,388,481.43 | 31.04 | -10,479.31 | 0.00 | -10,479.31 |
| **FIXED INCOME** | | | | | | | | |
| | 686,379,234.440 | Local | 693,580,208.50 | 691,644,882.56 | 68.95 | -1,935,325.94 | | -1,935,325.94 |
| Original Face: | 690,292,595.000 | Base | 693,580,208.50 | 691,644,882.56 | 68.95 | -1,935,325.94 | 0.00 | -1,935,325.94 |
| **US DOLLAR Total** | | | | | | | | |
| | 997,914,326.670 | Local | 1,004,968,277.95 | 1,003,022,472.70 | 100.00 | -1,945,805.25 | | -1,945,805.25 |
| Original Face: | 690,292,595.000 | Base | 1,004,968,277.95 | 1,003,022,472.70 | 100.00 | -1,945,805.25 | 0.00 | -1,945,805.25 |
| **FUND Total** | | | | | | | | |
| | 997,914,326.670 | Base | 1,004,968,277.95 | 1,003,022,472.70 | 100.00 | -1,945,805.25 | 0.00 | -1,945,805.25 |
| Original Face: | 690,292,595.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -5,269,896.370 | Local | -5,269,896.37 | -5,269,896.37 | 0.32 | 0.00 | | 0.00 |
| | | Base | -5,269,896.37 | -5,269,896.37 | 0.32 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 936,764,228.570 | Local | 936,208,832.02 | 936,089,094.96 | 56.20 | -119,737.06 | | -119,737.06 |
| | | Base | 936,208,832.02 | 936,089,094.96 | 56.20 | -119,737.06 | 0.00 | -119,737.06 |
| **FIXED INCOME** | | | | | | | | |
| | 723,519,854.880 | Local | 726,313,007.49 | 724,199,814.74 | 43.48 | -2,113,192.75 | | -2,113,192.75 |
| Original Face: | 605,946,642.000 | Base | 726,313,007.49 | 724,199,814.74 | 43.48 | -2,113,192.75 | 0.00 | -2,113,192.75 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,655,014,187.080 | Local | 1,657,251,943.14 | 1,655,019,013.33 | 100.00 | -2,232,929.81 | | -2,232,929.81 |
| Original Face: | 605,946,642.000 | Base | 1,657,251,943.14 | 1,655,019,013.33 | 100.00 | -2,232,929.81 | 0.00 | -2,232,929.81 |
| **FUND Total** | | | | | | | | |
| | 1,655,014,187.080 | Base | 1,657,251,943.14 | 1,655,019,013.33 | 100.00 | -2,232,929.81 | 0.00 | -2,232,929.81 |
| Original Face: | 605,946,642.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -15,795.510 | Local | -15,795.51 | -15,795.51 | 0.02 | 0.00 | | 0.00 |
| | | Base | -15,795.51 | -15,795.51 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,883,434.410 | Local | 1,883,718.44 | 1,884,150.81 | 1.84 | 432.37 | | 432.37 |
| | | Base | 1,883,718.44 | 1,884,150.81 | 1.84 | 432.37 | 0.00 | 432.37 |
| **FIXED INCOME** | | | | | | | | |
| | 100,450,430.940 | Local | 100,517,789.43 | 100,508,782.27 | 98.14 | -9,007.16 | | -9,007.16 |
| Original Face: | 46,048,000.000 | Base | 100,517,789.43 | 100,508,782.27 | 98.14 | -9,007.16 | 0.00 | -9,007.16 |
| **US DOLLAR Total** | | | | | | | | |
| | 102,318,069.840 | Local | 102,385,712.36 | 102,377,137.57 | 100.00 | -8,574.79 | | -8,574.79 |
| Original Face: | 46,048,000.000 | Base | 102,385,712.36 | 102,377,137.57 | 100.00 | -8,574.79 | 0.00 | -8,574.79 |
| **FUND Total** | | | | | | | | |
| | 102,318,069.840 | Base | 102,385,712.36 | 102,377,137.57 | 100.00 | -8,574.79 | 0.00 | -8,574.79 |
| Original Face: | 46,048,000.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -50,804.220 | Local | -50,804.22 | -50,804.22 | 0.00 | 0.00 | | 0.00 |
| | | Base | -50,804.22 | -50,804.22 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 481,708,465.930 | Local | 481,673,778.16 | 481,667,185.93 | 34.49 | -6,592.23 | | -6,592.23 |
| | | Base | 481,673,778.16 | 481,667,185.93 | 34.49 | -6,592.23 | 0.00 | -6,592.23 |
| **FIXED INCOME** | | | | | | | | |
| | 915,688,042.240 | Local | 916,244,083.19 | 914,705,046.36 | 65.50 | -1,539,036.83 | | -1,539,036.83 |
| Original Face: | 326,946,631.000 | Base | 916,244,083.19 | 914,705,046.36 | 65.50 | -1,539,036.83 | 0.00 | -1,539,036.83 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,397,345,703.950 | Local | 1,397,867,057.13 | 1,396,321,428.07 | 100.00 | -1,545,629.06 | | -1,545,629.06 |
| Original Face: | 326,946,631.000 | Base | 1,397,867,057.13 | 1,396,321,428.07 | 100.00 | -1,545,629.06 | 0.00 | -1,545,629.06 |
| **FUND Total** | | | | | | | | |
| | 1,397,345,703.950 | Base | 1,397,867,057.13 | 1,396,321,428.07 | 100.00 | -1,545,629.06 | 0.00 | -1,545,629.06 |
| Original Face: | 326,946,631.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -3,585,913.880 | Local | -3,585,913.88 | -3,585,913.88 | 0.35 | 0.00 | | 0.00 |
| | | Base | -3,585,913.88 | -3,585,913.88 | 0.35 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 934,558,415.980 | Local | 934,281,964.07 | 934,280,375.81 | 92.18 | -1,588.26 | | -1,588.26 |
| | | Base | 934,281,964.07 | 934,280,375.81 | 92.18 | -1,588.26 | 0.00 | -1,588.26 |
| **FIXED INCOME** | | | | | | | | |
| | 75,632,905.790 | Local | 75,638,477.82 | 75,629,527.57 | 7.46 | -8,950.25 | | -8,950.25 |
| Original Face: | 87,500,000.000 | Base | 75,638,477.82 | 75,629,527.57 | 7.46 | -8,950.25 | 0.00 | -8,950.25 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,006,605,407.890 | Local | 1,006,334,528.01 | 1,006,323,989.50 | 100.00 | -10,538.51 | | -10,538.51 |
| Original Face: | 87,500,000.000 | Base | 1,006,334,528.01 | 1,006,323,989.50 | 100.00 | -10,538.51 | 0.00 | -10,538.51 |
| **FUND Total** | | | | | | | | |
| | 1,006,605,407.890 | Base | 1,006,334,528.01 | 1,006,323,989.50 | 100.00 | -10,538.51 | 0.00 | -10,538.51 |
| Original Face: | 87,500,000.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | 386.770 | Local | 386.77 | 386.77 | 0.00 | 0.00 | | 0.00 |
| | | Base | 386.77 | 386.77 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 711,043,109.620 | Local | 710,963,911.42 | 710,963,911.42 | 75.52 | 0.00 | | 0.00 |
| | | Base | 710,963,911.42 | 710,963,911.42 | 75.52 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 230,000,000.000 | Local | 230,506,566.81 | 230,447,325.00 | 24.48 | -59,241.81 | | -59,241.81 |
| | | Base | 230,506,566.81 | 230,447,325.00 | 24.48 | -59,241.81 | 0.00 | -59,241.81 |
| **US DOLLAR Total** | | | | | | | | |
| | 941,043,496.390 | Local | 941,470,865.00 | 941,411,623.19 | 100.00 | -59,241.81 | | -59,241.81 |
| | | Base | 941,470,865.00 | 941,411,623.19 | 100.00 | -59,241.81 | 0.00 | -59,241.81 |
| **FUND Total** | | | | | | | | |
| | 941,043,496.390 | Base | 941,470,865.00 | 941,411,623.19 | 100.00 | -59,241.81 | 0.00 | -59,241.81 |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -14,102.520 | Local | -14,102.52 | -14,102.52 | 0.00 | 0.00 | | 0.00 |
| | | Base | -14,102.52 | -14,102.52 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,563,565.840 | Local | 3,563,565.84 | 3,563,565.84 | 1.19 | 0.00 | | 0.00 |
| | | Base | 3,563,565.84 | 3,563,565.84 | 1.19 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 283,640,000.000 | Local | 295,756,360.97 | 296,084,738.85 | 98.81 | 328,377.88 | | 328,377.88 |
| | | Base | 295,756,360.97 | 296,084,738.85 | 98.81 | 328,377.88 | 0.00 | 328,377.88 |
| **US DOLLAR Total** | | | | | | | | |
| | 287,189,463.320 | Local | 299,305,824.29 | 299,634,202.17 | 100.00 | 328,377.88 | | 328,377.88 |
| | | Base | 299,305,824.29 | 299,634,202.17 | 100.00 | 328,377.88 | 0.00 | 328,377.88 |
| **FUND Total** | | | | | | | | |
| | 287,189,463.320 | Base | 299,305,824.29 | 299,634,202.17 | 100.00 | 328,377.88 | 0.00 | 328,377.88 |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -834,436.400 | Local | -834,436.40 | -834,436.40 | 0.27 | 0.00 | | 0.00 |
| | | Base | -834,436.40 | -834,436.40 | 0.27 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 66,068,368.010 | Local | 65,971,195.74 | 65,971,195.74 | 21.39 | 0.00 | | 0.00 |
| | | Base | 65,971,195.74 | 65,971,195.74 | 21.39 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 239,172,243.720 | Local | 240,133,486.79 | 241,659,549.64 | 78.34 | 1,526,062.85 | | 1,526,062.85 |
| Original Face: | 191,609,028.000 | Base | 240,133,486.79 | 241,659,549.64 | 78.34 | 1,526,062.85 | 0.00 | 1,526,062.85 |
| **US DOLLAR Total** | | | | | | | | |
| | 304,406,175.330 | Local | 305,270,246.13 | 306,796,308.98 | 100.00 | 1,526,062.85 | | 1,526,062.85 |
| Original Face: | 191,609,028.000 | Base | 305,270,246.13 | 306,796,308.98 | 100.00 | 1,526,062.85 | 0.00 | 1,526,062.85 |
| **FUND Total** | | | | | | | | |
| | 304,406,175.330 | Base | 305,270,246.13 | 306,796,308.98 | 100.00 | 1,526,062.85 | 0.00 | 1,526,062.85 |
| Original Face: | 191,609,028.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | 7,140.280 | Local | 7,140.28 | 7,140.28 | 100.00 | 0.00 | | 0.00 |
| | | Base | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 7,140.280 | Local | 7,140.28 | 7,140.28 | 100.00 | 0.00 | | 0.00 |
| | | Base | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |
| **FUND Total** | | | | | | | | |
| | 7,140.280 | Base | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -4,439,222.610 | Local | -4,439,222.61 | -4,439,222.61 | 1.23 | 0.00 | | 0.00 |
| | | Base | -4,439,222.61 | -4,439,222.61 | 1.23 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 55,000,000.000 | Local | 54,906,667.78 | 54,906,667.78 | 15.17 | 0.00 | | 0.00 |
| | | Base | 54,906,667.78 | 54,906,667.78 | 15.17 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 298,405,580.990 | Local | 302,494,069.22 | 302,672,410.19 | 83.61 | 178,340.97 | | 178,340.97 |
| Original Face: | 202,935,168.000 | Base | 302,494,069.22 | 302,672,410.19 | 83.61 | 178,340.97 | 0.00 | 178,340.97 |
| **US DOLLAR Total** | | | | | | | | |
| | 348,966,358.380 | Local | 352,961,514.39 | 353,139,855.36 | 100.00 | 178,340.97 | | 178,340.97 |
| Original Face: | 202,935,168.000 | Base | 352,961,514.39 | 353,139,855.36 | 100.00 | 178,340.97 | 0.00 | 178,340.97 |
| **FUND Total** | | | | | | | | |
| | 348,966,358.380 | Base | 352,961,514.39 | 353,139,855.36 | 100.00 | 178,340.97 | 0.00 | 178,340.97 |
| Original Face: | 202,935,168.000 | | | | | | | |

# Holdings

Currency Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | | | | | | | | |
| | -3,429,864.590 | Local | -3,429,864.59 | -3,429,864.59 | 0.33 | 0.00 | | 0.00 |
| | | Base | -3,429,864.59 | -3,429,864.59 | 0.33 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 346,942,034.000 | Local | 346,287,892.97 | 346,287,892.97 | 33.82 | 0.00 | | 0.00 |
| | | Base | 346,287,892.97 | 346,287,892.97 | 33.82 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 673,018,645.320 | Local | 674,610,485.18 | 674,163,808.92 | 65.84 | -446,676.26 | | -446,676.26 |
| Original Face: | 411,778,124.000 | Base | 674,610,485.18 | 674,163,808.92 | 65.84 | -446,676.26 | 0.00 | -446,676.26 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,016,530,814.730 | Local | 1,017,468,513.56 | 1,017,021,837.30 | 100.00 | -446,676.26 | | -446,676.26 |
| Original Face: | 411,778,124.000 | Base | 1,017,468,513.56 | 1,017,021,837.30 | 100.00 | -446,676.26 | 0.00 | -446,676.26 |
| **FUND Total** | | | | | | | | |
| | 1,016,530,814.730 | Base | 1,017,468,513.56 | 1,017,021,837.30 | 100.00 | -446,676.26 | 0.00 | -446,676.26 |
| Original Face: | 411,778,124.000 | | | | | | | |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -26,564.850 | -26,564.85 | -26,564.85 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -26,564.850 | -26,564.85 | -26,564.85 | 0.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 10,586,991.810 | 10,586,991.81 | 10,586,991.81 | 1.47 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 10,586,991.810 | 10,586,991.81 | 10,586,991.81 | 1.47 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 20,866,000.550 | 588,129,131.62 | 709,273,401.23 | 98.53 | 121,144,269.61 | 0.00 | 121,144,269.61 |
| **EQUITY Total** | 20,866,000.550 | 588,129,131.62 | 709,273,401.23 | 98.53 | 121,144,269.61 | 0.00 | 121,144,269.61 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 31,426,427.510 | 598,689,558.58 | 719,833,828.19 | 100.00 | 121,144,269.61 | 0.00 | 121,144,269.61 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -20,197.780 | -20,197.78 | -20,197.78 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -20,197.780 | -20,197.78 | -20,197.78 | 0.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 6,798,404.320 | 6,798,404.32 | 6,798,404.32 | 1.47 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 6,798,404.320 | 6,798,404.32 | 6,798,404.32 | 1.47 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 18,948,600.474 | 414,783,861.02 | 455,591,730.13 | 98.53 | 40,807,869.11 | 0.00 | 40,807,869.11 |
| **EQUITY Total** | 18,948,600.474 | 414,783,861.02 | 455,591,730.13 | 98.53 | 40,807,869.11 | 0.00 | 40,807,869.11 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 25,726,807.014 | 421,562,067.56 | 462,369,936.67 | 100.00 | 40,807,869.11 | 0.00 | 40,807,869.11 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 13,838,851.990 | 13,838,851.99 | 13,838,851.99 | 0.73 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 13,838,851.990 | 13,838,851.99 | 13,838,851.99 | 0.73 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 5,000,000.000 | 5,000,000.00 | 4,996,080.00 | 0.26 | -3,920.00 | 0.00 | -3,920.00 |
| **CASH EQUIVALENT Total** | 5,000,000.000 | 5,000,000.00 | 4,996,080.00 | 0.26 | -3,920.00 | 0.00 | -3,920.00 |

**Base Currency: USD - US DOLLAR**

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

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 1,762,076,253.000 | 1,834,500,268.12 | 1,877,171,024.61 | 98.97 | 42,670,756.49 | 0.00 | 42,670,756.49 |
| **FIXED INCOME Total** | 1,762,076,253.000 | 1,834,500,268.12 | 1,877,171,024.61 | 98.97 | 42,670,756.49 | 0.00 | 42,670,756.49 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 1,781,553,928.260 | 1,853,977,943.38 | 1,896,644,779.87 | 100.00 | 42,666,836.49 | 0.00 | 42,666,836.49 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 924,634.090 | 924,634.09 | 924,634.09 | 0.38 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 924,634.090 | 924,634.09 | 924,634.09 | 0.38 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 29,500,000.000 | 29,495,583.33 | 29,493,325.74 | 12.16 | -2,257.59 | 0.00 | -2,257.59 |
| **CASH EQUIVALENT Total** | 29,500,000.000 | 29,495,583.33 | 29,493,325.74 | 12.16 | -2,257.59 | 0.00 | -2,257.59 |

**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 | | | | | | | |
| | 209,795,295.950 | 211,564,613.32 | 212,183,524.14 | 87.46 | 618,910.82 | 0.00 | 618,910.82 |
| **FIXED INCOME Total** | | | | | | | |
| | 209,795,295.950 | 211,564,613.32 | 212,183,524.14 | 87.46 | 618,910.82 | 0.00 | 618,910.82 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 240,219,930.040 | 241,984,830.74 | 242,601,483.97 | 100.00 | 616,653.23 | 0.00 | 616,653.23 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 999,807.680 | 999,807.68 | 999,807.68 | 0.66 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 999,807.680 | 999,807.68 | 999,807.68 | 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 | 31,171,621.150 | 31,171,621.15 | 31,171,621.15 | 20.68 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 31,171,621.150 | 31,171,621.15 | 31,171,621.15 | 20.68 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 115,955,897.610 | 118,287,628.05 | 118,565,260.75 | 78.66 | 277,632.70 | 0.00 | 277,632.70 |
| **FIXED INCOME Total** | 115,955,897.610 | 118,287,628.05 | 118,565,260.75 | 78.66 | 277,632.70 | 0.00 | 277,632.70 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 148,127,326.440 | 150,459,056.88 | 150,736,689.58 | 100.00 | 277,632.70 | 0.00 | 277,632.70 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 94,146.150 | 94,146.15 | 94,146.15 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 94,146.150 | 94,146.15 | 94,146.15 | 0.01 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 32,090,572.041 | 1,245,568,124.54 | 1,822,333,138.96 | 99.99 | 576,765,014.42 | 0.00 | 576,765,014.42 |
| **EQUITY Total** | 32,090,572.041 | 1,245,568,124.54 | 1,822,333,138.96 | 99.99 | 576,765,014.42 | 0.00 | 576,765,014.42 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 32,184,718.191 | 1,245,662,270.69 | 1,822,427,285.11 | 100.00 | 576,765,014.42 | 0.00 | 576,765,014.42 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -10,891.290 | -10,891.29 | -10,891.29 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -10,891.290 | -10,891.29 | -10,891.29 | 0.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 311,545,983.520 | 311,398,960.74 | 311,388,481.43 | 31.04 | -10,479.31 | 0.00 | -10,479.31 |
| **CASH EQUIVALENT Total** | 311,545,983.520 | 311,398,960.74 | 311,388,481.43 | 31.04 | -10,479.31 | 0.00 | -10,479.31 |

**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 | 686,379,234.440 | 693,580,208.50 | 691,644,882.56 | 68.95 | -1,935,325.94 | 0.00 | -1,935,325.94 |
| **FIXED INCOME Total** | 686,379,234.440 | 693,580,208.50 | 691,644,882.56 | 68.95 | -1,935,325.94 | 0.00 | -1,935,325.94 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 997,914,326.670 | 1,004,968,277.95 | 1,003,022,472.70 | 100.00 | -1,945,805.25 | 0.00 | -1,945,805.25 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -5,269,896.370 | -5,269,896.37 | -5,269,896.37 | 0.32 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -5,269,896.370 | -5,269,896.37 | -5,269,896.37 | 0.32 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 936,764,228.570 | 936,208,832.02 | 936,089,094.96 | 56.20 | -119,737.06 | 0.00 | -119,737.06 |
| **CASH EQUIVALENT Total** | 936,764,228.570 | 936,208,832.02 | 936,089,094.96 | 56.20 | -119,737.06 | 0.00 | -119,737.06 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 723,519,854.880 | 726,313,007.49 | 724,199,814.74 | 43.48 | -2,113,192.75 | 0.00 | -2,113,192.75 |
| **FIXED INCOME Total** | | | | | | | |
| | 723,519,854.880 | 726,313,007.49 | 724,199,814.74 | 43.48 | -2,113,192.75 | 0.00 | -2,113,192.75 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 1,655,014,187.080 | 1,657,251,943.14 | 1,655,019,013.33 | 100.00 | -2,232,929.81 | 0.00 | -2,232,929.81 |

**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 | -15,795.510 | -15,795.51 | -15,795.51 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -15,795.510 | -15,795.51 | -15,795.51 | 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 | 1,883,434.410 | 1,883,718.44 | 1,884,150.81 | 1.84 | 432.37 | 0.00 | 432.37 |
| **CASH EQUIVALENT Total** | 1,883,434.410 | 1,883,718.44 | 1,884,150.81 | 1.84 | 432.37 | 0.00 | 432.37 |

**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 | 100,450,430.940 | 100,517,789.43 | 100,508,782.27 | 98.14 | -9,007.16 | 0.00 | -9,007.16 |
| **FIXED INCOME Total** | 100,450,430.940 | 100,517,789.43 | 100,508,782.27 | 98.14 | -9,007.16 | 0.00 | -9,007.16 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 102,318,069.840 | 102,385,712.36 | 102,377,137.57 | 100.00 | -8,574.79 | 0.00 | -8,574.79 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -50,804.220 | -50,804.22 | -50,804.22 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -50,804.220 | -50,804.22 | -50,804.22 | 0.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 481,708,465.930 | 481,673,778.16 | 481,667,185.93 | 34.49 | -6,592.23 | 0.00 | -6,592.23 |
| **CASH EQUIVALENT Total** | 481,708,465.930 | 481,673,778.16 | 481,667,185.93 | 34.49 | -6,592.23 | 0.00 | -6,592.23 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 915,688,042.240 | 916,244,083.19 | 914,705,046.36 | 65.50 | -1,539,036.83 | 0.00 | -1,539,036.83 |
| **FIXED INCOME Total** | | | | | | | |
| | 915,688,042.240 | 916,244,083.19 | 914,705,046.36 | 65.50 | -1,539,036.83 | 0.00 | -1,539,036.83 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 1,397,345,703.950 | 1,397,867,057.13 | 1,396,321,428.07 | 100.00 | -1,545,629.06 | 0.00 | -1,545,629.06 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -3,585,913.880 | -3,585,913.88 | -3,585,913.88 | 0.35 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -3,585,913.880 | -3,585,913.88 | -3,585,913.88 | 0.35 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 934,558,415.980 | 934,281,964.07 | 934,280,375.81 | 92.18 | -1,588.26 | 0.00 | -1,588.26 |
| **CASH EQUIVALENT Total** | 934,558,415.980 | 934,281,964.07 | 934,280,375.81 | 92.18 | -1,588.26 | 0.00 | -1,588.26 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 75,632,905.790 | 75,638,477.82 | 75,629,527.57 | 7.46 | -8,950.25 | 0.00 | -8,950.25 |
| **FIXED INCOME Total** | | | | | | | |
| | 75,632,905.790 | 75,638,477.82 | 75,629,527.57 | 7.46 | -8,950.25 | 0.00 | -8,950.25 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 1,006,605,407.890 | 1,006,334,528.01 | 1,006,323,989.50 | 100.00 | -10,538.51 | 0.00 | -10,538.51 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 386.770 | 386.77 | 386.77 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 386.770 | 386.77 | 386.77 | 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 | 711,043,109.620 | 710,963,911.42 | 710,963,911.42 | 75.52 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 711,043,109.620 | 710,963,911.42 | 710,963,911.42 | 75.52 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 230,000,000.000 | 230,506,566.81 | 230,447,325.00 | 24.48 | -59,241.81 | 0.00 | -59,241.81 |
| **FIXED INCOME Total** | | | | | | | |
| | 230,000,000.000 | 230,506,566.81 | 230,447,325.00 | 24.48 | -59,241.81 | 0.00 | -59,241.81 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 941,043,496.390 | 941,470,865.00 | 941,411,623.19 | 100.00 | -59,241.81 | 0.00 | -59,241.81 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -14,102.520 | -14,102.52 | -14,102.52 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -14,102.520 | -14,102.52 | -14,102.52 | 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 | 3,563,565.840 | 3,563,565.84 | 3,563,565.84 | 1.19 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 3,563,565.840 | 3,563,565.84 | 3,563,565.84 | 1.19 | 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 | 283,640,000.000 | 295,756,360.97 | 296,084,738.85 | 98.81 | 328,377.88 | 0.00 | 328,377.88 |
| **FIXED INCOME Total** | 283,640,000.000 | 295,756,360.97 | 296,084,738.85 | 98.81 | 328,377.88 | 0.00 | 328,377.88 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 287,189,463.320 | 299,305,824.29 | 299,634,202.17 | 100.00 | 328,377.88 | 0.00 | 328,377.88 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -834,436.400 | -834,436.40 | -834,436.40 | 0.27 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -834,436.400 | -834,436.40 | -834,436.40 | 0.27 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 66,068,368.010 | 65,971,195.74 | 65,971,195.74 | 21.39 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 66,068,368.010 | 65,971,195.74 | 65,971,195.74 | 21.39 | 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 | 239,172,243.720 | 240,133,486.79 | 241,659,549.64 | 78.34 | 1,526,062.85 | 0.00 | 1,526,062.85 |
| **FIXED INCOME Total** | 239,172,243.720 | 240,133,486.79 | 241,659,549.64 | 78.34 | 1,526,062.85 | 0.00 | 1,526,062.85 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 304,406,175.330 | 305,270,246.13 | 306,796,308.98 | 100.00 | 1,526,062.85 | 0.00 | 1,526,062.85 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 7,140.280 | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 7,140.280 | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 7,140.280 | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -4,439,222.610 | -4,439,222.61 | -4,439,222.61 | 1.23 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -4,439,222.610 | -4,439,222.61 | -4,439,222.61 | 1.23 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 55,000,000.000 | 54,906,667.78 | 54,906,667.78 | 15.17 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 55,000,000.000 | 54,906,667.78 | 54,906,667.78 | 15.17 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 298,405,580.990 | 302,494,069.22 | 302,672,410.19 | 83.61 | 178,340.97 | 0.00 | 178,340.97 |
| **FIXED INCOME Total** | 298,405,580.990 | 302,494,069.22 | 302,672,410.19 | 83.61 | 178,340.97 | 0.00 | 178,340.97 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 348,966,358.380 | 352,961,514.39 | 353,139,855.36 | 100.00 | 178,340.97 | 0.00 | 178,340.97 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | -3,429,864.590 | -3,429,864.59 | -3,429,864.59 | 0.33 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -3,429,864.590 | -3,429,864.59 | -3,429,864.59 | 0.33 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | 346,942,034.000 | 346,287,892.97 | 346,287,892.97 | 33.82 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 346,942,034.000 | 346,287,892.97 | 346,287,892.97 | 33.82 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 673,018,645.320 | 674,610,485.18 | 674,163,808.92 | 65.84 | -446,676.26 | 0.00 | -446,676.26 |
| **FIXED INCOME Total** | | | | | | | |
| | 673,018,645.320 | 674,610,485.18 | 674,163,808.92 | 65.84 | -446,676.26 | 0.00 | -446,676.26 |

# Holdings

Asset Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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** | 1,016,530,814.730 | 1,017,468,513.56 | 1,017,021,837.30 | 100.00 | -446,676.26 | 0.00 | -446,676.26 |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -26,564.850 | -26,564.85 | -26,564.85 | 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 | | | | | | | |
| | 10,586,991.810 | 10,586,991.81 | 10,586,991.81 | 1.47 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 20,866,000.550 | 588,129,131.62 | 709,273,401.23 | 98.53 | 121,144,269.61 | 0.00 | 121,144,269.61 |
| | | | | | 187,482,459.45 GN | 0.00 GN | 187,482,459.45 GN |
| | | | | | -66,338,189.84 LS | 0.00 LS | -66,338,189.84 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 31,426,427.510 | 598,689,558.58 | 719,833,828.19 | 100.00 | 121,144,269.61 | 0.00 | 121,144,269.61 |
| | | | | | 187,482,459.45 GN | 0.00 GN | 187,482,459.45 GN |
| | | | | | -66,338,189.84 LS | 0.00 LS | -66,338,189.84 LS |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -20,197.780 | -20,197.78 | -20,197.78 | 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 | | | | | | | |
| | 6,798,404.320 | 6,798,404.32 | 6,798,404.32 | 1.47 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 18,948,600.474 | 414,783,861.02 | 455,591,730.13 | 98.53 | 40,807,869.11 | 0.00 | 40,807,869.11 |
| | | | | | 95,492,014.02 GN | 0.00 GN | 95,492,014.02 GN |
| | | | | | -54,684,144.91 LS | 0.00 LS | -54,684,144.91 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 25,726,807.014 | 421,562,067.56 | 462,369,936.67 | 100.00 | 40,807,869.11 | 0.00 | 40,807,869.11 |
| | | | | | 95,492,014.02 GN | 0.00 GN | 95,492,014.02 GN |
| | | | | | -54,684,144.91 LS | 0.00 LS | -54,684,144.91 LS |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 13,838,851.990 | 13,838,851.99 | 13,838,851.99 | 0.73 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 5,000,000.000 | 5,000,000.00 | 4,996,080.00 | 0.26 | -3,920.00 | 0.00 | -3,920.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -3,920.00 LS | 0.00 LS | -3,920.00 LS |
| EQUITY | | | | | | | |
| | 638,823.270 | 638,823.27 | 638,823.27 | 0.03 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 1,762,076,253.000 | 1,834,500,268.12 | 1,877,171,024.61 | 98.97 | 42,670,756.49 | 0.00 | 42,670,756.49 |
| | | | | | 54,973,394.23 GN | 0.00 GN | 54,973,394.23 GN |
| | | | | | -12,302,637.74 LS | 0.00 LS | -12,302,637.74 LS |
| Original Face: 1,395,348,155.000 | | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,781,553,928.260 | 1,853,977,943.38 | 1,896,644,779.87 | 100.00 | 42,666,836.49 | 0.00 | 42,666,836.49 |
| | | | | | 54,973,394.23 GN | 0.00 GN | 54,973,394.23 GN |
| | | | | | -12,306,557.74 LS | 0.00 LS | -12,306,557.74 LS |
| Original Face: 1,395,348,155.000 | | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 924,634.090 | 924,634.09 | 924,634.09 | 0.38 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 29,500,000.000 | 29,495,583.33 | 29,493,325.74 | 12.16 | -2,257.59 | 0.00 | -2,257.59 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -2,257.59 LS | 0.00 LS | -2,257.59 LS |
| FIXED INCOME | | | | | | | |
| | 209,795,295.950 | 211,564,613.32 | 212,183,524.14 | 87.46 | 618,910.82 | 0.00 | 618,910.82 |
| | | | | | 1,032,973.77 GN | 0.00 GN | 1,032,973.77 GN |
| | | | | | -414,062.95 LS | 0.00 LS | -414,062.95 LS |
| Original Face: | 172,939,358.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 240,219,930.040 | 241,984,830.74 | 242,601,483.97 | 100.00 | 616,653.23 | 0.00 | 616,653.23 |
| | | | | | 1,032,973.77 GN | 0.00 GN | 1,032,973.77 GN |
| | | | | | -416,320.54 LS | 0.00 LS | -416,320.54 LS |
| Original Face: | 172,939,358.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 999,807.680 | 999,807.68 | 999,807.68 | 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 | | | | | | | |
| | 31,171,621.150 | 31,171,621.15 | 31,171,621.15 | 20.68 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 115,955,897.610 | 118,287,628.05 | 118,565,260.75 | 78.66 | 277,632.70 | 0.00 | 277,632.70 |
| | | | | | 429,106.72 GN | 0.00 GN | 429,106.72 GN |
| | | | | | -151,474.02 LS | 0.00 LS | -151,474.02 LS |
| Original Face: | 118,056,139.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 148,127,326.440 | 150,459,056.88 | 150,736,689.58 | 100.00 | 277,632.70 | 0.00 | 277,632.70 |
| | | | | | 429,106.72 GN | 0.00 GN | 429,106.72 GN |
| | | | | | -151,474.02 LS | 0.00 LS | -151,474.02 LS |
| Original Face: | 118,056,139.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | | |
| | | 94,146.150 | 94,146.15 | 94,146.15 | 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 | | | | | | | | |
| | | 32,090,572.041 | 1,245,568,124.54 | 1,822,333,138.96 | 99.99 | 576,765,014.42 | 0.00 | 576,765,014.42 |
| | | | | | | 671,094,640.99 GN | 0.00 GN | 671,094,640.99 GN |
| | | | | | | -94,329,626.57 LS | 0.00 LS | -94,329,626.57 LS |
| **FUND Total** | | | | | | | | |
| | 0.000 | 32,184,718.191 | 1,245,662,270.69 | 1,822,427,285.11 | 100.00 | 576,765,014.42 | 0.00 | 576,765,014.42 |
| | | | | | | 671,094,640.99 GN | 0.00 GN | 671,094,640.99 GN |
| | | | | | | -94,329,626.57 LS | 0.00 LS | -94,329,626.57 LS |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -10,891.290 | -10,891.29 | -10,891.29 | 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 | | | | | | | |
| | 311,545,983.520 | 311,398,960.74 | 311,388,481.43 | 31.04 | -10,479.31 | 0.00 | -10,479.31 |
| | | | | | 13,870.28 GN | 0.00 GN | 13,870.28 GN |
| | | | | | -24,349.59 LS | 0.00 LS | -24,349.59 LS |
| FIXED INCOME | | | | | | | |
| | 686,379,234.440 | 693,580,208.50 | 691,644,882.56 | 68.95 | -1,935,325.94 | 0.00 | -1,935,325.94 |
| | | | | | 1,158,460.24 GN | 0.00 GN | 1,158,460.24 GN |
| | | | | | -3,093,786.18 LS | 0.00 LS | -3,093,786.18 LS |
| Original Face: | 690,292,595.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 997,914,326.670 | 1,004,968,277.95 | 1,003,022,472.70 | 100.00 | -1,945,805.25 | 0.00 | -1,945,805.25 |
| | | | | | 1,172,330.52 GN | 0.00 GN | 1,172,330.52 GN |
| | | | | | -3,118,135.77 LS | 0.00 LS | -3,118,135.77 LS |
| Original Face: | 690,292,595.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -5,269,896.370 | -5,269,896.37 | -5,269,896.37 | 0.32 | 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 | | | | | | | |
| | 936,764,228.570 | 936,208,832.02 | 936,089,094.96 | 56.20 | -119,737.06 | 0.00 | -119,737.06 |
| | | | | | 4,569.08 GN | 0.00 GN | 4,569.08 GN |
| | | | | | -124,306.14 LS | 0.00 LS | -124,306.14 LS |
| FIXED INCOME | | | | | | | |
| | 723,519,854.880 | 726,313,007.49 | 724,199,814.74 | 43.48 | -2,113,192.75 | 0.00 | -2,113,192.75 |
| | | | | | 966,158.61 GN | 0.00 GN | 966,158.61 GN |
| | | | | | -3,079,351.36 LS | 0.00 LS | -3,079,351.36 LS |
| Original Face: | 605,946,642.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,655,014,187.080 | 1,657,251,943.14 | 1,655,019,013.33 | 100.00 | -2,232,929.81 | 0.00 | -2,232,929.81 |
| | | | | | 970,727.69 GN | 0.00 GN | 970,727.69 GN |
| | | | | | -3,203,657.50 LS | 0.00 LS | -3,203,657.50 LS |
| Original Face: | 605,946,642.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -15,795.510 | -15,795.51 | -15,795.51 | 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 | | | | | | | |
| | 1,883,434.410 | 1,883,718.44 | 1,884,150.81 | 1.84 | 432.37 | 0.00 | 432.37 |
| | | | | | 432.37 GN | 0.00 GN | 432.37 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 100,450,430.940 | 100,517,789.43 | 100,508,782.27 | 98.14 | -9,007.16 | 0.00 | -9,007.16 |
| | | | | | 104,452.74 GN | 0.00 GN | 104,452.74 GN |
| | | | | | -113,459.90 LS | 0.00 LS | -113,459.90 LS |
| Original Face: | 46,048,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 102,318,069.840 | 102,385,712.36 | 102,377,137.57 | 100.00 | -8,574.79 | 0.00 | -8,574.79 |
| | | | | | 104,885.11 GN | 0.00 GN | 104,885.11 GN |
| | | | | | -113,459.90 LS | 0.00 LS | -113,459.90 LS |
| Original Face: | 46,048,000.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -50,804.220 | -50,804.22 | -50,804.22 | 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 | | | | | | | |
| | 481,708,465.930 | 481,673,778.16 | 481,667,185.93 | 34.49 | -6,592.23 | 0.00 | -6,592.23 |
| | | | | | 384.72 GN | 0.00 GN | 384.72 GN |
| | | | | | -6,976.95 LS | 0.00 LS | -6,976.95 LS |
| FIXED INCOME | | | | | | | |
| | 915,688,042.240 | 916,244,083.19 | 914,705,046.36 | 65.50 | -1,539,036.83 | 0.00 | -1,539,036.83 |
| | | | | | 547,678.21 GN | 0.00 GN | 547,678.21 GN |
| | | | | | -2,086,715.04 LS | 0.00 LS | -2,086,715.04 LS |
| Original Face: | 326,946,631.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,397,345,703.950 | 1,397,867,057.13 | 1,396,321,428.07 | 100.00 | -1,545,629.06 | 0.00 | -1,545,629.06 |
| | | | | | 548,062.93 GN | 0.00 GN | 548,062.93 GN |
| | | | | | -2,093,691.99 LS | 0.00 LS | -2,093,691.99 LS |
| Original Face: | 326,946,631.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -3,585,913.880 | -3,585,913.88 | -3,585,913.88 | 0.35 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 934,558,415.980 | 934,281,964.07 | 934,280,375.81 | 92.18 | -1,588.26 | 0.00 | -1,588.26 |
| | | | | | 3,727.64 GN | 0.00 GN | 3,727.64 GN |
| | | | | | -5,315.90 LS | 0.00 LS | -5,315.90 LS |
| FIXED INCOME | | | | | | | |
| | 75,632,905.790 | 75,638,477.82 | 75,629,527.57 | 7.46 | -8,950.25 | 0.00 | -8,950.25 |
| | | | | | 16.18 GN | 0.00 GN | 16.18 GN |
| | | | | | -8,966.43 LS | 0.00 LS | -8,966.43 LS |
| Original Face: | 87,500,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,006,605,407.890 | 1,006,334,528.01 | 1,006,323,989.50 | 100.00 | -10,538.51 | 0.00 | -10,538.51 |
| | | | | | 3,743.82 GN | 0.00 GN | 3,743.82 GN |
| | | | | | -14,282.33 LS | 0.00 LS | -14,282.33 LS |
| Original Face: | 87,500,000.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 386.770 | 386.77 | 386.77 | 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 | | | | | | | |
| | 711,043,109.620 | 710,963,911.42 | 710,963,911.42 | 75.52 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 230,000,000.000 | 230,506,566.81 | 230,447,325.00 | 24.48 | -59,241.81 | 0.00 | -59,241.81 |
| | | | | | 17,458.74 GN | 0.00 GN | 17,458.74 GN |
| | | | | | -76,700.55 LS | 0.00 LS | -76,700.55 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 941,043,496.390 | 941,470,865.00 | 941,411,623.19 | 100.00 | -59,241.81 | 0.00 | -59,241.81 |
| | | | | | 17,458.74 GN | 0.00 GN | 17,458.74 GN |
| | | | | | -76,700.55 LS | 0.00 LS | -76,700.55 LS |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -14,102.520 | -14,102.52 | -14,102.52 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 3,563,565.840 | 3,563,565.84 | 3,563,565.84 | 1.19 | 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 | | | | | | | |
| | 283,640,000.000 | 295,756,360.97 | 296,084,738.85 | 98.81 | 328,377.88 | 0.00 | 328,377.88 |
| | | | | | 334,112.36 GN | 0.00 GN | 334,112.36 GN |
| | | | | | -5,734.48 LS | 0.00 LS | -5,734.48 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 287,189,463.320 | 299,305,824.29 | 299,634,202.17 | 100.00 | 328,377.88 | 0.00 | 328,377.88 |
| | | | | | 334,112.36 GN | 0.00 GN | 334,112.36 GN |
| | | | | | -5,734.48 LS | 0.00 LS | -5,734.48 LS |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -834,436.400 | -834,436.40 | -834,436.40 | 0.27 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 66,068,368.010 | 65,971,195.74 | 65,971,195.74 | 21.39 | 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 | | | | | | | |
| | 239,172,243.720 | 240,133,486.79 | 241,659,549.64 | 78.34 | 1,526,062.85 | 0.00 | 1,526,062.85 |
| | | | | | 2,141,998.35 GN | 0.00 GN | 2,141,998.35 GN |
| | | | | | -615,935.50 LS | 0.00 LS | -615,935.50 LS |
| Original Face: | 191,609,028.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 304,406,175.330 | 305,270,246.13 | 306,796,308.98 | 100.00 | 1,526,062.85 | 0.00 | 1,526,062.85 |
| | | | | | 2,141,998.35 GN | 0.00 GN | 2,141,998.35 GN |
| | | | | | -615,935.50 LS | 0.00 LS | -615,935.50 LS |
| Original Face: | 191,609,028.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | 7,140.280 | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 7,140.280 | 7,140.28 | 7,140.28 | 100.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -4,439,222.610 | -4,439,222.61 | -4,439,222.61 | 1.23 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 55,000,000.000 | 54,906,667.78 | 54,906,667.78 | 15.17 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 298,405,580.990 | 302,494,069.22 | 302,672,410.19 | 83.61 | 178,340.97 | 0.00 | 178,340.97 |
| | | | | | 1,553,291.25 GN | 0.00 GN | 1,553,291.25 GN |
| | | | | | -1,374,950.28 LS | 0.00 LS | -1,374,950.28 LS |
| Original Face: | 202,935,168.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 348,966,358.380 | 352,961,514.39 | 353,139,855.36 | 100.00 | 178,340.97 | 0.00 | 178,340.97 |
| | | | | | 1,553,291.25 GN | 0.00 GN | 1,553,291.25 GN |
| | | | | | -1,374,950.28 LS | 0.00 LS | -1,374,950.28 LS |
| Original Face: | 202,935,168.000 | | | | | | |

# Holdings

Fund Summary

*As of:* *January 31, 2016*

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

*View Date:* *February 10, 2016*

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 | | | | | | | |
| | -3,429,864.590 | -3,429,864.59 | -3,429,864.59 | 0.33 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 346,942,034.000 | 346,287,892.97 | 346,287,892.97 | 33.82 | 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 | | | | | | | |
| | 673,018,645.320 | 674,610,485.18 | 674,163,808.92 | 65.84 | -446,676.26 | 0.00 | -446,676.26 |
| | | | | | 1,953,188.06 GN | 0.00 GN | 1,953,188.06 GN |
| | | | | | -2,399,864.32 LS | 0.00 LS | -2,399,864.32 LS |
| Original Face: | 411,778,124.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,016,530,814.730 | 1,017,468,513.56 | 1,017,021,837.30 | 100.00 | -446,676.26 | 0.00 | -446,676.26 |
| | | | | | 1,953,188.06 GN | 0.00 GN | 1,953,188.06 GN |
| | | | | | -2,399,864.32 LS | 0.00 LS | -2,399,864.32 LS |
| Original Face: | 411,778,124.000 | | | | | | |