Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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	-7,510.790	1.000000	-7,510.79	1.000000	-7,510.79	0.00	0.00
		Base		1.000000	-7,510.79	1.000000	-7,510.79	0.00	0.00
US DOLLAR Total									
		Local	-7,510.790		-7,510.79		-7,510.79	0.00	0.00
		Base			-7,510.79		-7,510.79	0.00	0.00
CASH Total									
		Base	-7,510.790		-7,510.79		-7,510.79	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4467762	31 Dec 2099		
		Local	9,340,733.900	100.000000	9,340,733.90	100.000000	9,340,733.90	0.00	1.20
		Base		100.000000	9,340,733.90	100.000000	9,340,733.90	0.00	1.20
US DOLLAR Total									
		Local	9,340,733.900		9,340,733.90		9,340,733.90	0.00	1.20
		Base			9,340,733.90		9,340,733.90	0.00	1.20
CASH EQUIVALENT Total									
		Base	9,340,733.900		9,340,733.90		9,340,733.90	0.00	1.20
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	37,108.000	38.632725	1,433,583.17	49.700000	1,844,267.60	410,684.43	0.24
		Base		38.632725	1,433,583.17	49.700000	1,844,267.60	410,684.43	0.24

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,728.000	48.788057	1,499,159.42	64.940000	1,995,476.32	496,316.90	0.26
		Base		48.788057	1,499,159.42	64.940000	1,995,476.32	496,316.90	0.26
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,596.000	21.179912	690,380.42	25.100000	818,159.60	127,779.18	0.10
		Base		21.179912	690,380.42	25.100000	818,159.60	127,779.18	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	33,908.000	39.669655	1,345,118.67	31.540000	1,069,458.32	-275,660.35	0.14
		Base		39.669655	1,345,118.67	31.540000	1,069,458.32	-275,660.35	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	8,007.000	94.524200	756,855.27	94.810000	759,143.67	2,288.40	0.10
		Base		94.524200	756,855.27	94.810000	759,143.67	2,288.40	0.10
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,665.000	9.964784	594,548.84	20.790000	1,240,435.35	645,886.51	0.16
		Base		9.964784	594,548.84	20.790000	1,240,435.35	645,886.51	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	22,089.000	59.735361	1,319,494.39	218.140000	4,818,494.46	3,499,000.07	0.62
		Base		59.735361	1,319,494.39	218.140000	4,818,494.46	3,499,000.07	0.62
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,290.000	16.619828	652,993.04	21.440000	842,377.60	189,384.56	0.11
		Base		16.619828	652,993.04	21.440000	842,377.60	189,384.56	0.11
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,639.000	28.035995	774,886.87	30.790000	851,004.81	76,117.94	0.11
		Base		28.035995	774,886.87	30.790000	851,004.81	76,117.94	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	322,928.000	3.704135	1,196,168.96	2.850000	920,344.80	-275,824.16	0.12
		Base		3.704135	1,196,168.96	2.850000	920,344.80	-275,824.16	0.12
009728106	AKORN INC COMMON STOCK								
		Local	40,414.000	43.060397	1,740,242.90	23.530000	950,941.42	-789,301.48	0.12
		Base		43.060397	1,740,242.90	23.530000	950,941.42	-789,301.48	0.12

& 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
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,637.000	16.533163	1,052,120.90	82.020000	5,219,506.74	4,167,385.84	0.67
		Base		16.533163	1,052,120.90	82.020000	5,219,506.74	4,167,385.84	0.67
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	56,610.000	45.877750	2,597,139.43	63.930000	3,619,077.30	1,021,937.87	0.46
		Base		45.877750	2,597,139.43	63.930000	3,619,077.30	1,021,937.87	0.46
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,179.000	20.543196	476,170.74	36.680000	850,205.72	374,034.98	0.11
		Base		20.543196	476,170.74	36.680000	850,205.72	374,034.98	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	36,578.000	66.989571	2,450,344.51	90.890000	3,324,574.42	874,229.91	0.43
		Base		66.989571	2,450,344.51	90.890000	3,324,574.42	874,229.91	0.43
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,496.000	62.208718	2,270,369.39	72.690000	2,652,894.24	382,524.85	0.34
		Base		62.208718	2,270,369.39	72.690000	2,652,894.24	382,524.85	0.34
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,858.000	347.421065	2,730,034.73	496.200000	3,899,139.60	1,169,104.87	0.50
		Base		347.421065	2,730,034.73	496.200000	3,899,139.60	1,169,104.87	0.50
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	55,099.000	28.441068	1,567,074.41	16.300000	898,113.70	-668,960.71	0.11
		Base		28.441068	1,567,074.41	16.300000	898,113.70	-668,960.71	0.11
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	57,194.000	35.583722	2,035,175.39	74.280000	4,248,370.32	2,213,194.93	0.54
		Base		35.583722	2,035,175.39	74.280000	4,248,370.32	2,213,194.93	0.54
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	95,364.000	15.943348	1,520,421.48	13.210000	1,259,758.44	-260,663.04	0.16
		Base		15.943348	1,520,421.48	13.210000	1,259,758.44	-260,663.04	0.16
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,708.000	41.375126	2,677,301.66	47.090000	3,047,099.72	369,798.06	0.39
		Base		41.375126	2,677,301.66	47.090000	3,047,099.72	369,798.06	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
			90,345.000	Local	17.724928	1,601,358.61	16.670000	1,506,051.15	-95,307.46	0.19
				Base	17.724928	1,601,358.61	16.670000	1,506,051.15	-95,307.46	0.19
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
			36,137.000	Local	34.723080	1,254,787.95	70.370000	2,542,960.69	1,288,172.74	0.33
				Base	34.723080	1,254,787.95	70.370000	2,542,960.69	1,288,172.74	0.33
03232P405	AMSURG CORP COMMON STOCK								
			27,222.000	Local	78.827235	2,145,834.99	74.600000	2,030,761.20	-115,073.79	0.26
				Base	78.827235	2,145,834.99	74.600000	2,030,761.20	-115,073.79	0.26
03662Q105	ANSYS INC COMMON STOCK USD.01								
			44,900.000	Local	49.894227	2,240,250.81	89.460000	4,016,754.00	1,776,503.19	0.51
				Base	49.894227	2,240,250.81	89.460000	4,016,754.00	1,776,503.19	0.51
038336103	APTARGROUP INC COMMON STOCK USD.01								
			31,507.000	Local	43.743042	1,378,212.02	78.410000	2,470,463.87	1,092,251.85	0.32
				Base	43.743042	1,378,212.02	78.410000	2,470,463.87	1,092,251.85	0.32
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
			89,013.000	Local	16.753824	1,491,308.14	31.820000	2,832,393.66	1,341,085.52	0.36
				Base	16.753824	1,491,308.14	31.820000	2,832,393.66	1,341,085.52	0.36
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
			47,190.000	Local	31.160478	1,470,462.96	64.410000	3,039,507.90	1,569,044.94	0.39
				Base	31.160478	1,470,462.96	64.410000	3,039,507.90	1,569,044.94	0.39
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
			87,006.000	Local	12.776242	1,111,609.75	11.060000	962,286.36	-149,323.39	0.12
				Base	12.776242	1,111,609.75	11.060000	962,286.36	-149,323.39	0.12
044209104	ASHLAND INC COMMON STOCK USD.01								
			31,738.000	Local	49.327761	1,565,564.48	109.960000	3,489,910.48	1,924,346.00	0.45
				Base	49.327761	1,565,564.48	109.960000	3,489,910.48	1,924,346.00	0.45
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
			75,845.000	Local	17.521950	1,328,952.30	17.940000	1,360,659.30	31,707.00	0.17
				Base	17.521950	1,328,952.30	17.940000	1,360,659.30	31,707.00	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049513104	ATMEL CORP COMMON STOCK USD.001								
		212,057.000	Local	6.207105	1,316,260.04	8.120000	1,721,902.84	405,642.80	0.22
			Base	6.207105	1,316,260.04	8.120000	1,721,902.84	405,642.80	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		51,213.000	Local	34.067475	1,744,697.58	74.260000	3,803,077.38	2,058,379.80	0.49
			Base	34.067475	1,744,697.58	74.260000	3,803,077.38	2,058,379.80	0.49
053807103	AVNET INC COMMON STOCK USD1.								
		66,603.000	Local	28.945694	1,927,870.08	44.300000	2,950,512.90	1,022,642.82	0.38
			Base	28.945694	1,927,870.08	44.300000	2,950,512.90	1,022,642.82	0.38
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		219,673.000	Local	7.833328	1,720,770.59	4.810000	1,056,627.13	-664,143.46	0.14
			Base	7.833328	1,720,770.59	4.810000	1,056,627.13	-664,143.46	0.14
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		42,679.000	Local	17.713628	755,999.91	21.310000	909,489.49	153,489.58	0.12
			Base	17.713628	755,999.91	21.310000	909,489.49	153,489.58	0.12
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		21,843.000	Local	52.600202	1,148,946.21	68.280000	1,491,440.04	342,493.83	0.19
			Base	52.600202	1,148,946.21	68.280000	1,491,440.04	342,493.83	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		41,033.000	Local	44.840321	1,839,932.88	41.970000	1,722,155.01	-117,777.87	0.22
			Base	44.840321	1,839,932.88	41.970000	1,722,155.01	-117,777.87	0.22
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		52,737.000	Local	25.279450	1,333,162.36	46.120000	2,432,230.44	1,099,068.08	0.31
			Base	25.279450	1,333,162.36	46.120000	2,432,230.44	1,099,068.08	0.31
077454106	BELDEN INC COMMON STOCK USD.01								
		21,179.000	Local	78.348201	1,659,336.54	61.380000	1,299,967.02	-359,369.52	0.17
			Base	78.348201	1,659,336.54	61.380000	1,299,967.02	-359,369.52	0.17
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		48,422.000	Local	45.062799	2,182,030.85	51.780000	2,507,291.16	325,260.31	0.32
			Base	45.062799	2,182,030.85	51.780000	2,507,291.16	325,260.31	0.32

& 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
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,761.000	26.911139	1,339,125.20	56.200000	2,796,568.20	1,457,443.00	0.36
		Base		26.911139	1,339,125.20	56.200000	2,796,568.20	1,457,443.00	0.36
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,002.000	35.038478	876,032.02	45.290000	1,132,340.58	256,308.56	0.14
		Base		35.038478	876,032.02	45.290000	1,132,340.58	256,308.56	0.14
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,490.000	96.879395	1,016,264.85	136.720000	1,434,192.80	417,927.95	0.18
		Base		96.879395	1,016,264.85	136.720000	1,434,192.80	417,927.95	0.18
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,764.000	72.584370	1,361,973.12	94.520000	1,773,573.28	411,600.16	0.23
		Base		72.584370	1,361,973.12	94.520000	1,773,573.28	411,600.16	0.23
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	25,820.000	34.524500	891,422.59	60.130000	1,552,556.60	661,134.01	0.20
		Base		34.524500	891,422.59	60.130000	1,552,556.60	661,134.01	0.20
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,818.000	307.521198	1,481,637.13	185.070000	891,667.26	-589,969.87	0.11
		Base		307.521198	1,481,637.13	185.070000	891,667.26	-589,969.87	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,048.000	20.581021	618,418.53	45.950000	1,380,705.60	762,287.07	0.18
		Base		20.581021	618,418.53	45.950000	1,380,705.60	762,287.07	0.18
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,830.000	24.556140	1,469,193.83	59.310000	3,548,517.30	2,079,323.47	0.45
		Base		24.556140	1,469,193.83	59.310000	3,548,517.30	2,079,323.47	0.45
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	59,031.000	21.969784	1,296,898.30	35.800000	2,113,309.80	816,411.50	0.27
		Base		21.969784	1,296,898.30	35.800000	2,113,309.80	816,411.50	0.27
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,936.000	24.452584	1,123,253.88	47.980000	2,204,009.28	1,080,755.40	0.28
		Base		24.452584	1,123,253.88	47.980000	2,204,009.28	1,080,755.40	0.28

& 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
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,608.000	188.623483	1,812,294.42	148.120000	1,423,136.96	-389,157.46	0.18
		Base		188.623483	1,812,294.42	148.120000	1,423,136.96	-389,157.46	0.18
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,601.000	30.388884	1,264,207.97	65.330000	2,717,793.33	1,453,585.36	0.35
		Base		30.388884	1,264,207.97	65.330000	2,717,793.33	1,453,585.36	0.35
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	80,436.000	31.540638	2,537,002.72	46.550000	3,744,295.80	1,207,293.08	0.48
		Base		31.540638	2,537,002.72	46.550000	3,744,295.80	1,207,293.08	0.48
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,697.000	35.363450	590,463.53	64.730000	1,080,796.81	490,333.28	0.14
		Base		35.363450	590,463.53	64.730000	1,080,796.81	490,333.28	0.14
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	30,515.000	31.312265	955,493.76	55.210000	1,684,733.15	729,239.39	0.22
		Base		31.312265	955,493.76	55.210000	1,684,733.15	729,239.39	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	93,824.000	17.674475	1,658,289.97	17.920000	1,681,326.08	23,036.11	0.22
		Base		17.674475	1,658,289.97	17.920000	1,681,326.08	23,036.11	0.22
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,150.000	31.864459	1,215,629.10	38.290000	1,460,763.50	245,134.40	0.19
		Base		31.864459	1,215,629.10	38.290000	1,460,763.50	245,134.40	0.19
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	24,832.000	55.712714	1,383,458.11	48.690000	1,209,070.08	-174,388.03	0.15
		Base		55.712714	1,383,458.11	48.690000	1,209,070.08	-174,388.03	0.15
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,245.000	360.492993	809,306.77	437.130000	981,356.85	172,050.08	0.13
		Base		360.492993	809,306.77	437.130000	981,356.85	172,050.08	0.13
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	31,568.000	30.366873	958,621.45	48.330000	1,525,681.44	567,059.99	0.20
		Base		30.366873	958,621.45	48.330000	1,525,681.44	567,059.99	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
			150,096.000	Local	8.988226	1,349,096.81	23.580000	3,539,263.68	2,190,166.87	0.45
				Base	8.988226	1,349,096.81	23.580000	3,539,263.68	2,190,166.87	0.45
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
			38,466.000	Local	41.142074	1,582,571.00	33.420000	1,285,533.72	-297,037.28	0.16
				Base	41.142074	1,582,571.00	33.420000	1,285,533.72	-297,037.28	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
			43,824.000	Local	46.203498	2,024,822.08	84.090000	3,685,160.16	1,660,338.08	0.47
				Base	46.203498	2,024,822.08	84.090000	3,685,160.16	1,660,338.08	0.47
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
			42,279.000	Local	33.064548	1,397,936.04	26.840000	1,134,768.36	-263,167.68	0.15
				Base	33.064548	1,397,936.04	26.840000	1,134,768.36	-263,167.68	0.15
142339100	CARLISLE COS INC COMMON STOCK USD1.								
			32,797.000	Local	46.737048	1,532,834.96	99.500000	3,263,301.50	1,730,466.54	0.42
				Base	46.737048	1,532,834.96	99.500000	3,263,301.50	1,730,466.54	0.42
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
			24,784.000	Local	40.809103	1,011,412.80	34.230000	848,356.32	-163,056.48	0.11
				Base	40.809103	1,011,412.80	34.230000	848,356.32	-163,056.48	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
			26,231.000	Local	51.103536	1,340,496.86	105.380000	2,764,222.78	1,423,725.92	0.35
				Base	51.103536	1,340,496.86	105.380000	2,764,222.78	1,423,725.92	0.35
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
			19,680.000	Local	97.543307	1,919,652.29	113.320000	2,230,137.60	310,485.31	0.29
				Base	97.543307	1,919,652.29	113.320000	2,230,137.60	310,485.31	0.29
148806102	CATALENT INC COMMON STOCK USD.01								
			49,632.000	Local	33.912192	1,683,129.90	26.670000	1,323,685.44	-359,444.46	0.17
				Base	33.912192	1,683,129.90	26.670000	1,323,685.44	-359,444.46	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
			38,008.000	Local	14.016077	532,723.04	28.330000	1,076,766.64	544,043.60	0.14
				Base	14.016077	532,723.04	28.330000	1,076,766.64	544,043.60	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
15135B101	CENTENE CORP COMMON STOCK USD.001								
		0.134	Local	42.089552	5.64	61.570000	8.25	2.61	0.00
			Base	42.089552	5.64	61.570000	8.25	2.61	0.00
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		23,523.000	Local	38.516841	906,031.64	75.940000	1,786,336.62	880,304.98	0.23
			Base	38.516841	906,031.64	75.940000	1,786,336.62	880,304.98	0.23
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		22,831.000	Local	26.824861	612,438.40	53.090000	1,212,097.79	599,659.39	0.16
			Base	26.824861	612,438.40	53.090000	1,212,097.79	599,659.39	0.16
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		70,332.000	Local	11.351734	798,390.15	13.270000	933,305.64	134,915.49	0.12
			Base	11.351734	798,390.15	13.270000	933,305.64	134,915.49	0.12
171779309	CIENA CORP COMMON STOCK USD.01								
		63,908.000	Local	17.144785	1,095,688.93	19.020000	1,215,530.16	119,841.23	0.16
			Base	17.144785	1,095,688.93	19.020000	1,215,530.16	119,841.23	0.16
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		53,225.000	Local	24.589114	1,308,755.57	35.830000	1,907,051.75	598,296.18	0.24
			Base	24.589114	1,308,755.57	35.830000	1,907,051.75	598,296.18	0.24
179895107	CLARCOR INC COMMON STOCK USD1.								
		25,174.000	Local	49.958693	1,257,660.15	57.790000	1,454,805.46	197,145.31	0.19
			Base	49.958693	1,257,660.15	57.790000	1,454,805.46	197,145.31	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		26,441.000	Local	41.007173	1,084,270.65	49.340000	1,304,598.94	220,328.29	0.17
			Base	41.007173	1,084,270.65	49.340000	1,304,598.94	220,328.29	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		42,808.000	Local	43.291213	1,853,210.26	38.950000	1,667,371.60	-185,838.66	0.21
			Base	43.291213	1,853,210.26	38.950000	1,667,371.60	-185,838.66	0.21
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		42,288.000	Local	29.816376	1,260,874.90	44.950000	1,900,845.60	639,970.70	0.24
			Base	29.816376	1,260,874.90	44.950000	1,900,845.60	639,970.70	0.24

& 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
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,708.000	14.239241	835,957.37	16.970000	996,274.76	160,317.39	0.13
		Base		14.239241	835,957.37	16.970000	996,274.76	160,317.39	0.13
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	60,765.000	28.905289	1,756,429.87	22.250000	1,352,021.25	-404,408.62	0.17
		Base		28.905289	1,756,429.87	22.250000	1,352,021.25	-404,408.62	0.17
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	59,620.000	27.114027	1,616,538.28	18.510000	1,103,566.20	-512,972.08	0.14
		Base		27.114027	1,616,538.28	18.510000	1,103,566.20	-512,972.08	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,259.000	74.572649	1,585,339.95	43.170000	917,751.03	-667,588.92	0.12
		Base		74.572649	1,585,339.95	43.170000	917,751.03	-667,588.92	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	17,003.000	87.387669	1,485,852.54	70.860000	1,204,832.58	-281,019.96	0.15
		Base		87.387669	1,485,852.54	70.860000	1,204,832.58	-281,019.96	0.15
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	70,021.000	31.003102	2,170,868.22	34.390000	2,408,022.19	237,153.97	0.31
		Base		31.003102	2,170,868.22	34.390000	2,408,022.19	237,153.97	0.31
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	24,508.000	38.530000	944,293.24	30.040000	736,220.32	-208,072.92	0.09
		Base		38.530000	944,293.24	30.040000	736,220.32	-208,072.92	0.09
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	115,532.000	11.407589	1,317,941.62	11.290000	1,304,356.28	-13,585.34	0.17
		Base		11.407589	1,317,941.62	11.290000	1,304,356.28	-13,585.34	0.17
212485106	CONVERGYS CORP COMMON STOCK								
		Local	49,209.000	11.613418	571,484.68	27.770000	1,366,533.93	795,049.25	0.17
		Base		11.613418	571,484.68	27.770000	1,366,533.93	795,049.25	0.17
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,527.000	85.205317	2,089,830.80	153.970000	3,776,422.19	1,686,591.39	0.48
		Base		85.205317	2,089,830.80	153.970000	3,776,422.19	1,686,591.39	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
217204106	COPART INC COMMON STOCK								
		Local	52,075.000	22.564334	1,175,037.71	40.770000	2,123,097.75	948,060.04	0.27
		Base		22.564334	1,175,037.71	40.770000	2,123,097.75	948,060.04	0.27
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	44,475.000	18.750944	833,948.24	34.700000	1,543,282.50	709,334.26	0.20
		Base		18.750944	833,948.24	34.700000	1,543,282.50	709,334.26	0.20
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,695.000	31.904306	1,521,675.89	26.240000	1,251,516.80	-270,159.09	0.16
		Base		31.904306	1,521,675.89	26.240000	1,251,516.80	-270,159.09	0.16
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,303.000	30.102448	2,025,985.04	32.050000	2,157,061.15	131,076.11	0.28
		Base		30.102448	2,025,985.04	32.050000	2,157,061.15	131,076.11	0.28
22357R103	COVISINT CORP COMMON STOCK								
		Local	6.000	2.700000	16.20	2.000000	12.00	-4.20	0.00
		Base		2.700000	16.20	2.000000	12.00	-4.20	0.00
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,077.000	151.448754	1,829,046.60	152.670000	1,843,795.59	14,748.99	0.24
		Base		151.448754	1,829,046.60	152.670000	1,843,795.59	14,748.99	0.24
224399105	CRANE CO COMMON STOCK USD1.								
		Local	24,900.000	37.477100	933,179.78	53.860000	1,341,114.00	407,934.22	0.17
		Base		37.477100	933,179.78	53.860000	1,341,114.00	407,934.22	0.17
225447101	CREE INC COMMON STOCK USD.00125								
		Local	51,989.000	34.138720	1,774,837.94	29.100000	1,512,879.90	-261,958.04	0.19
		Base		34.138720	1,774,837.94	29.100000	1,512,879.90	-261,958.04	0.19
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,670.000	58.374970	1,615,235.41	55.110000	1,524,893.70	-90,341.71	0.20
		Base		58.374970	1,615,235.41	55.110000	1,524,893.70	-90,341.71	0.20
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	23,230.000	69.000000	1,602,870.00	75.670000	1,757,814.10	154,944.10	0.22
		Base		69.000000	1,602,870.00	75.670000	1,757,814.10	154,944.10	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
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	168,426.000	15.417476	2,596,703.75	8.660000	1,458,569.16	-1,138,134.59	0.19
		Base		15.417476	2,596,703.75	8.660000	1,458,569.16	-1,138,134.59	0.19
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,412.000	59.870004	982,586.51	112.770000	1,850,781.24	868,194.73	0.24
		Base		59.870004	982,586.51	112.770000	1,850,781.24	868,194.73	0.24
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	77,142.000	21.413155	1,651,853.60	14.090000	1,086,930.78	-564,922.82	0.14
		Base		21.413155	1,651,853.60	14.090000	1,086,930.78	-564,922.82	0.14
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	46,092.000	19.935550	918,869.36	17.320000	798,313.44	-120,555.92	0.10
		Base		19.935550	918,869.36	17.320000	798,313.44	-120,555.92	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,313.000	64.013830	1,044,257.61	59.910000	977,311.83	-66,945.78	0.13
		Base		64.013830	1,044,257.61	59.910000	977,311.83	-66,945.78	0.13
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	177,174.000	7.560574	1,339,537.11	2.220000	393,326.28	-946,210.83	0.05
		Base		7.560574	1,339,537.11	2.220000	393,326.28	-946,210.83	0.05
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	24,834.000	25.241954	626,858.68	62.490000	1,551,876.66	925,017.98	0.20
		Base		25.241954	626,858.68	62.490000	1,551,876.66	925,017.98	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,823.000	24.972127	719,771.62	17.270000	497,773.21	-221,998.41	0.06
		Base		24.972127	719,771.62	17.270000	497,773.21	-221,998.41	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	45,449.000	32.495000	1,476,865.26	46.750000	2,124,740.75	647,875.49	0.27
		Base		32.495000	1,476,865.26	46.750000	2,124,740.75	647,875.49	0.27
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	32,791.000	29.392850	963,820.95	28.910000	947,987.81	-15,833.14	0.12
		Base		29.392850	963,820.95	28.910000	947,987.81	-15,833.14	0.12

& 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
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	25,146.000	63.235067	1,590,109.00	131.860000	3,315,751.56	1,725,642.56	0.42
		Base		63.235067	1,590,109.00	131.860000	3,315,751.56	1,725,642.56	0.42
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,709.000	49.985833	1,585,000.77	40.500000	1,284,214.50	-300,786.27	0.16
		Base		49.985833	1,585,000.77	40.500000	1,284,214.50	-300,786.27	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	62,242.000	25.454433	1,584,334.83	31.910000	1,986,142.22	401,807.39	0.25
		Base		25.454433	1,584,334.83	31.910000	1,986,142.22	401,807.39	0.25
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	105,296.000	11.666075	1,228,391.01	16.400000	1,726,854.40	498,463.39	0.22
		Base		11.666075	1,228,391.01	16.400000	1,726,854.40	498,463.39	0.22
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	70,352.000	29.819269	2,097,845.21	30.110000	2,118,298.72	20,453.51	0.27
		Base		29.819269	2,097,845.21	30.110000	2,118,298.72	20,453.51	0.27
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	35,862.000	29.312317	1,051,198.30	24.950000	894,756.90	-156,441.40	0.11
		Base		29.312317	1,051,198.30	24.950000	894,756.90	-156,441.40	0.11
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	19,352.000	74.626940	1,444,180.54	60.560000	1,171,957.12	-272,223.42	0.15
		Base		74.626940	1,444,180.54	60.560000	1,171,957.12	-272,223.42	0.15
264411505	DUKE REALTY CORP REIT USD.01								
		Local	174,197.000	12.998593	2,264,315.88	22.540000	3,926,400.38	1,662,084.50	0.50
		Base		12.998593	2,264,315.88	22.540000	3,926,400.38	1,662,084.50	0.50
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	46,741.000	52.497367	2,453,779.45	47.170000	2,204,772.97	-249,006.48	0.28
		Base		52.497367	2,453,779.45	47.170000	2,204,772.97	-249,006.48	0.28
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,893.000	54.397359	1,734,894.98	66.620000	2,124,711.66	389,816.68	0.27
		Base		54.397359	1,734,894.98	66.620000	2,124,711.66	389,816.68	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	25,251.000	70.252402	1,773,943.40	70.110000	1,770,347.61	-3,595.79	0.23
		Base		70.252402	1,773,943.40	70.110000	1,770,347.61	-3,595.79	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,603.000	22.362475	1,623,582.79	32.480000	2,358,145.44	734,562.65	0.30
		Base		22.362475	1,623,582.79	32.480000	2,358,145.44	734,562.65	0.30
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	59,286.000	27.794835	1,647,844.57	33.520000	1,987,266.72	339,422.15	0.25
		Base		27.794835	1,647,844.57	33.520000	1,987,266.72	339,422.15	0.25
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	30,289.000	46.609213	1,411,746.44	80.530000	2,439,173.17	1,027,426.73	0.31
		Base		46.609213	1,411,746.44	80.530000	2,439,173.17	1,027,426.73	0.31
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	47,763.000	53.557719	2,558,077.33	36.590000	1,747,648.17	-810,429.16	0.22
		Base		53.557719	2,558,077.33	36.590000	1,747,648.17	-810,429.16	0.22
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,481.000	25.034750	788,118.98	40.510000	1,275,295.31	487,176.33	0.16
		Base		25.034750	788,118.98	40.510000	1,275,295.31	487,176.33	0.16
294752100	EQUITY ONE INC REIT USD.01								
		Local	46,489.000	20.635033	959,302.05	28.660000	1,332,374.74	373,072.69	0.17
		Base		20.635033	959,302.05	28.660000	1,332,374.74	373,072.69	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,920.000	81.544988	1,216,651.22	64.070000	955,924.40	-260,726.82	0.12
		Base		81.544988	1,216,651.22	64.070000	955,924.40	-260,726.82	0.12
30241L109	FEI COMPANY COMMON STOCK								
		Local	20,614.000	103.816182	2,140,066.77	89.010000	1,834,852.14	-305,214.63	0.23
		Base		103.816182	2,140,066.77	89.010000	1,834,852.14	-305,214.63	0.23
302520101	FNB CORP COMMON STOCK USD.01								
		Local	105,640.000	11.860000	1,252,890.40	13.010000	1,374,376.40	121,486.00	0.18
		Base		11.860000	1,252,890.40	13.010000	1,374,376.40	121,486.00	0.18

& 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
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,166.000	42.195287	893,105.45	35.510000	751,604.66	-141,500.79	0.10
		Base		42.195287	893,105.45	35.510000	751,604.66	-141,500.79	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,912.000	67.534139	1,412,273.91	151.530000	3,168,795.36	1,756,521.45	0.41
		Base		67.534139	1,412,273.91	151.530000	3,168,795.36	1,756,521.45	0.41
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,678.000	29.068632	455,738.02	106.090000	1,663,279.02	1,207,541.00	0.21
		Base		29.068632	455,738.02	106.090000	1,663,279.02	1,207,541.00	0.21
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,212.000	10.451237	597,936.17	20.000000	1,144,240.00	546,303.83	0.15
		Base		10.451237	597,936.17	20.000000	1,144,240.00	546,303.83	0.15
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	47,797.000	21.822658	1,043,057.60	28.850000	1,378,943.45	335,885.85	0.18
		Base		21.822658	1,043,057.60	28.850000	1,378,943.45	335,885.85	0.18
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,865.000	16.491580	904,810.51	38.110000	2,090,905.15	1,186,094.64	0.27
		Base		16.491580	904,810.51	38.110000	2,090,905.15	1,186,094.64	0.27
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	120,750.000	11.093417	1,339,530.07	13.100000	1,581,825.00	242,294.93	0.20
		Base		11.093417	1,339,530.07	13.100000	1,581,825.00	242,294.93	0.20
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	56,454.000	22.819800	1,288,268.99	22.740000	1,283,763.96	-4,505.03	0.16
		Base		22.819800	1,288,268.99	22.740000	1,283,763.96	-4,505.03	0.16
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	179,001.000	12.227619	2,188,756.07	9.680000	1,732,729.68	-456,026.39	0.22
		Base		12.227619	2,188,756.07	9.680000	1,732,729.68	-456,026.39	0.22
337915102	FIRSTMERIT CORP COMMON STOCK								
		Local	83,632.000	17.265510	1,443,949.11	21.050000	1,760,453.60	316,504.49	0.23
		Base		17.265510	1,443,949.11	21.050000	1,760,453.60	316,504.49	0.23

& 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
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	94,196.000	13.313392	1,254,068.30	18.460000	1,738,858.16	484,789.86	0.22
		Base		13.313392	1,254,068.30	18.460000	1,738,858.16	484,789.86	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	69,254.000	20.478484	1,418,216.95	64.500000	4,466,883.00	3,048,666.05	0.57
		Base		20.478484	1,418,216.95	64.500000	4,466,883.00	3,048,666.05	0.57
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,876.000	23.182737	1,712,647.88	30.630000	2,262,821.88	550,174.00	0.29
		Base		23.182737	1,712,647.88	30.630000	2,262,821.88	550,174.00	0.29
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	80,572.000	18.740023	1,509,921.11	56.040000	4,515,254.88	3,005,333.77	0.58
		Base		18.740023	1,509,921.11	56.040000	4,515,254.88	3,005,333.77	0.58
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	21,195.000	32.719200	693,483.44	44.420000	941,481.90	247,998.46	0.12
		Base		32.719200	693,483.44	44.420000	941,481.90	247,998.46	0.12
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,805.000	9.944698	873,194.19	13.380000	1,174,830.90	301,636.71	0.15
		Base		9.944698	873,194.19	13.380000	1,174,830.90	301,636.71	0.15
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,393.000	31.654135	677,176.90	47.500000	1,016,167.50	338,990.60	0.13
		Base		31.654135	677,176.90	47.500000	1,016,167.50	338,990.60	0.13
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	89,148.000	33.821856	3,015,150.85	44.480000	3,965,303.04	950,152.19	0.51
		Base		33.821856	3,015,150.85	44.480000	3,965,303.04	950,152.19	0.51
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,804.000	34.748528	1,452,627.48	89.350000	3,735,187.40	2,282,559.92	0.48
		Base		34.748528	1,452,627.48	89.350000	3,735,187.40	2,282,559.92	0.48
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,704.000	76.505333	2,196,009.07	62.700000	1,799,740.80	-396,268.27	0.23
		Base		76.505333	2,196,009.07	62.700000	1,799,740.80	-396,268.27	0.23

& 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
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	147,084.000	9.879459	1,453,110.32	15.690000	2,307,747.96	854,637.64	0.30
		Base		9.879459	1,453,110.32	15.690000	2,307,747.96	854,637.64	0.30
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	250,988.000	5.030721	1,262,650.57	2.730000	685,197.24	-577,453.33	0.09
		Base		5.030721	1,262,650.57	2.730000	685,197.24	-577,453.33	0.09
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	65,530.000	23.953836	1,569,694.87	65.300000	4,279,109.00	2,709,414.13	0.55
		Base		23.953836	1,569,694.87	65.300000	4,279,109.00	2,709,414.13	0.55
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,211.000	36.692814	1,035,140.97	83.960000	2,368,595.56	1,333,454.59	0.30
		Base		36.692814	1,035,140.97	83.960000	2,368,595.56	1,333,454.59	0.30
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,263.000	430.894706	975,114.72	480.000000	1,086,240.00	111,125.28	0.14
		Base		430.894706	975,114.72	480.000000	1,086,240.00	111,125.28	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,870.000	26.584393	528,231.89	47.800000	949,786.00	421,554.11	0.12
		Base		26.584393	528,231.89	47.800000	949,786.00	421,554.11	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	77,766.000	23.723906	1,844,913.30	32.250000	2,507,953.50	663,040.20	0.32
		Base		23.723906	1,844,913.30	32.250000	2,507,953.50	663,040.20	0.32
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,968.000	52.566177	681,678.18	32.750000	424,702.00	-256,976.18	0.05
		Base		52.566177	681,678.18	32.750000	424,702.00	-256,976.18	0.05
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,122.000	32.712135	1,050,779.20	18.770000	602,929.94	-447,849.26	0.08
		Base		32.712135	1,050,779.20	18.770000	602,929.94	-447,849.26	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	62,011.000	55.302796	3,429,381.71	28.340000	1,757,391.74	-1,671,989.97	0.22
		Base		55.302796	3,429,381.71	28.340000	1,757,391.74	-1,671,989.97	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
404251100	HNI CORP COMMON STOCK USD1.								
		22,290.000	Local	30.795483	686,431.32	39.170000	873,099.30	186,667.98	0.11
			Base	30.795483	686,431.32	39.170000	873,099.30	186,667.98	0.11
404303109	HSN INC COMMON STOCK USD.01								
		16,150.000	Local	40.904345	660,605.17	52.310000	844,806.50	184,201.33	0.11
			Base	40.904345	660,605.17	52.310000	844,806.50	184,201.33	0.11
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		51,947.000	Local	24.683410	1,282,229.10	40.910000	2,125,151.77	842,922.67	0.27
			Base	24.683410	1,282,229.10	40.910000	2,125,151.77	842,922.67	0.27
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		23,518.000	Local	38.881102	914,405.75	28.730000	675,672.14	-238,733.61	0.09
			Base	38.881102	914,405.75	28.730000	675,672.14	-238,733.61	0.09
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		39,050.000	Local	31.436128	1,227,580.79	22.960000	896,588.00	-330,992.79	0.11
			Base	31.436128	1,227,580.79	22.960000	896,588.00	-330,992.79	0.11
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		21,820.000	Local	46.577410	1,016,319.08	90.220000	1,968,600.40	952,281.32	0.25
			Base	46.577410	1,016,319.08	90.220000	1,968,600.40	952,281.32	0.25
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		54,216.000	Local	24.314129	1,318,214.83	32.400000	1,756,598.40	438,383.57	0.22
			Base	24.314129	1,318,214.83	32.400000	1,756,598.40	438,383.57	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		51,187.000	Local	29.500000	1,510,016.50	30.890000	1,581,166.43	71,149.93	0.20
			Base	29.500000	1,510,016.50	30.890000	1,581,166.43	71,149.93	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		40,327.000	Local	30.216994	1,218,560.73	84.570000	3,410,454.39	2,191,893.66	0.44
			Base	30.216994	1,218,560.73	84.570000	3,410,454.39	2,191,893.66	0.44
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		48,095.000	Local	32.216241	1,549,440.11	47.810000	2,299,421.95	749,981.84	0.29
			Base	32.216241	1,549,440.11	47.810000	2,299,421.95	749,981.84	0.29

& 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
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	28,605.000	32.909152	941,366.30	50.300000	1,438,831.50	497,465.20	0.18
		Base		32.909152	941,366.30	50.300000	1,438,831.50	497,465.20	0.18
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	92,282.000	28.626864	2,641,744.27	35.320000	3,259,400.24	617,655.97	0.42
		Base		28.626864	2,641,744.27	35.320000	3,259,400.24	617,655.97	0.42
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,460.000	22.180193	1,695,897.55	26.560000	2,030,777.60	334,880.05	0.26
		Base		22.180193	1,695,897.55	26.560000	2,030,777.60	334,880.05	0.26
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	27,451.000	55.070883	1,511,750.82	105.930000	2,907,884.43	1,396,133.61	0.37
		Base		55.070883	1,511,750.82	105.930000	2,907,884.43	1,396,133.61	0.37
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,702.000	42.146074	998,946.25	136.940000	3,245,751.88	2,246,805.63	0.42
		Base		42.146074	998,946.25	136.940000	3,245,751.88	2,246,805.63	0.42
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,374.000	74.833954	1,374,999.07	96.080000	1,765,373.92	390,374.85	0.23
		Base		74.833954	1,374,999.07	96.080000	1,765,373.92	390,374.85	0.23
450911201	ITT CORP COMMON STOCK USD1.								
		Local	45,155.000	21.340255	963,619.21	36.890000	1,665,767.95	702,148.74	0.21
		Base		21.340255	963,619.21	36.890000	1,665,767.95	702,148.74	0.21
451107106	IDACORP INC COMMON STOCK								
		Local	25,398.000	38.054150	966,499.31	74.590000	1,894,436.82	927,937.51	0.24
		Base		38.054150	966,499.31	74.590000	1,894,436.82	927,937.51	0.24
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,607.000	38.579262	1,489,429.57	82.880000	3,199,748.16	1,710,318.59	0.41
		Base		38.579262	1,489,429.57	82.880000	3,199,748.16	1,710,318.59	0.41
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	45,895.000	31.544537	1,447,736.51	78.320000	3,594,496.40	2,146,759.89	0.46
		Base		31.544537	1,447,736.51	78.320000	3,594,496.40	2,146,759.89	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	78,617.000	19.705229	1,549,165.99	35.910000	2,823,136.47	1,273,970.48	0.36
		Base		19.705229	1,549,165.99	35.910000	2,823,136.47	1,273,970.48	0.36
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,096.000	43.548587	1,571,929.78	106.790000	3,854,691.84	2,282,762.06	0.49
		Base		43.548587	1,571,929.78	106.790000	3,854,691.84	2,282,762.06	0.49
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	68,351.000	7.607166	519,957.39	20.440000	1,397,094.44	877,137.05	0.18
		Base		7.607166	519,957.39	20.440000	1,397,094.44	877,137.05	0.18
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,866.000	38.337015	684,929.11	55.650000	994,242.90	309,313.79	0.13
		Base		38.337015	684,929.11	55.650000	994,242.90	309,313.79	0.13
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	28,129.000	18.698366	525,966.34	24.660000	693,661.14	167,694.80	0.09
		Base		18.698366	525,966.34	24.660000	693,661.14	167,694.80	0.09
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,472.000	27.332196	368,219.34	36.910000	497,251.52	129,032.18	0.06
		Base		27.332196	368,219.34	36.910000	497,251.52	129,032.18	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	66,859.000	12.254856	819,347.43	13.370000	893,904.83	74,557.40	0.11
		Base		12.254856	819,347.43	13.370000	893,904.83	74,557.40	0.11
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	95,425.000	21.123546	2,015,714.37	19.270000	1,838,839.75	-176,874.62	0.24
		Base		21.123546	2,015,714.37	19.270000	1,838,839.75	-176,874.62	0.24
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	18,059.000	88.824529	1,604,082.17	63.870000	1,153,428.33	-450,653.84	0.15
		Base		88.824529	1,604,082.17	63.870000	1,153,428.33	-450,653.84	0.15
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	73,637.000	7.270867	535,404.81	14.630000	1,077,309.31	541,904.50	0.14
		Base		7.270867	535,404.81	14.630000	1,077,309.31	541,904.50	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
471109108	JARDEN CORP COMMON STOCK USD.01								
		Local	104,505.000	30.493352	3,186,707.72	58.950000	6,160,569.75	2,973,862.03	0.79
		Base		30.493352	3,186,707.72	58.950000	6,160,569.75	2,973,862.03	0.79
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	158,959.000	11.299810	1,796,206.52	21.120000	3,357,214.08	1,561,007.56	0.43
		Base		11.299810	1,796,206.52	21.120000	3,357,214.08	1,561,007.56	0.43
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,724.000	67.819900	1,541,139.40	117.320000	2,665,979.68	1,124,840.28	0.34
		Base		67.819900	1,541,139.40	117.320000	2,665,979.68	1,124,840.28	0.34
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	49,179.000	16.944161	833,296.88	16.070000	790,306.53	-42,990.35	0.10
		Base		16.944161	833,296.88	16.070000	790,306.53	-42,990.35	0.10
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,257.000	77.532338	1,803,169.58	61.580000	1,432,166.06	-371,003.52	0.18
		Base		77.532338	1,803,169.58	61.580000	1,432,166.06	-371,003.52	0.18
48242W106	KBR INC COMMON STOCK USD.001								
		Local	72,785.000	26.152691	1,903,523.60	15.480000	1,126,711.80	-776,811.80	0.14
		Base		26.152691	1,903,523.60	15.480000	1,126,711.80	-776,811.80	0.14
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,628.000	19.430097	517,384.63	32.140000	855,823.92	338,439.29	0.11
		Base		19.430097	517,384.63	32.140000	855,823.92	338,439.29	0.11
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,426.000	38.069218	2,452,647.43	25.520000	1,644,151.52	-808,495.91	0.21
		Base		38.069218	2,452,647.43	25.520000	1,644,151.52	-808,495.91	0.21
48666K109	KB HOME COMMON STOCK USD1.								
		Local	45,984.000	13.166119	605,430.81	14.280000	656,651.52	51,220.71	0.08
		Base		13.166119	605,430.81	14.280000	656,651.52	51,220.71	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,308.000	27.760792	674,809.33	29.570000	718,787.56	43,978.23	0.09
		Base		27.760792	674,809.33	29.570000	718,787.56	43,978.23	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,164.000	29.485959	1,184,274.05	22.490000	903,288.36	-280,985.69	0.12
		Base		29.485959	1,184,274.05	22.490000	903,288.36	-280,985.69	0.12
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,770.000	31.216757	2,677,461.24	27.740000	2,379,259.80	-298,201.44	0.30
		Base		31.216757	2,677,461.24	27.740000	2,379,259.80	-298,201.44	0.30
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,498.000	55.643483	2,587,310.67	61.870000	2,876,831.26	289,520.59	0.37
		Base		55.643483	2,587,310.67	61.870000	2,876,831.26	289,520.59	0.37
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,250.000	49.257812	1,342,275.39	60.290000	1,642,902.50	300,627.11	0.21
		Base		49.257812	1,342,275.39	60.290000	1,642,902.50	300,627.11	0.21
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,620.000	30.595583	1,365,174.91	13.180000	588,091.60	-777,083.31	0.08
		Base		30.595583	1,365,174.91	13.180000	588,091.60	-777,083.31	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	154,129.000	11.863303	1,828,479.03	31.930000	4,921,338.97	3,092,859.94	0.63
		Base		11.863303	1,828,479.03	31.930000	4,921,338.97	3,092,859.94	0.63
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,365.000	36.499611	1,509,806.40	61.500000	2,543,947.50	1,034,141.10	0.33
		Base		36.499611	1,509,806.40	61.500000	2,543,947.50	1,034,141.10	0.33
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,803.000	60.658150	594,631.84	110.570000	1,083,917.71	489,285.87	0.14
		Base		60.658150	594,631.84	110.570000	1,083,917.71	489,285.87	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,789.000	43.205005	941,393.86	64.610000	1,407,787.29	466,393.43	0.18
		Base		43.205005	941,393.86	64.610000	1,407,787.29	466,393.43	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,976.000	35.865068	2,043,448.11	25.310000	1,442,062.56	-601,385.55	0.18
		Base		35.865068	2,043,448.11	25.310000	1,442,062.56	-601,385.55	0.18

& 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
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	32,372.000	41.531260	1,344,449.96	50.320000	1,628,959.04	284,509.08	0.21
		Base		41.531260	1,344,449.96	50.320000	1,628,959.04	284,509.08	0.21
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,231.000	52.430099	1,060,713.33	135.190000	2,735,028.89	1,674,315.56	0.35
		Base		52.430099	1,060,713.33	135.190000	2,735,028.89	1,674,315.56	0.35
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	31,187.000	24.688854	769,971.28	33.430000	1,042,581.41	272,610.13	0.13
		Base		24.688854	769,971.28	33.430000	1,042,581.41	272,610.13	0.13
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	74,557.000	34.457789	2,569,069.41	33.460000	2,494,677.22	-74,392.19	0.32
		Base		34.457789	2,569,069.41	33.460000	2,494,677.22	-74,392.19	0.32
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	21,960.000	37.110089	814,937.55	69.250000	1,520,730.00	705,792.45	0.19
		Base		37.110089	814,937.55	69.250000	1,520,730.00	705,792.45	0.19
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	33,269.000	32.764669	1,090,047.76	58.570000	1,948,565.33	858,517.57	0.25
		Base		32.764669	1,090,047.76	58.570000	1,948,565.33	858,517.57	0.25
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	73,506.000	24.687918	1,814,710.12	22.310000	1,639,918.86	-174,791.26	0.21
		Base		24.687918	1,814,710.12	22.310000	1,639,918.86	-174,791.26	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	72,077.000	9.184125	661,964.21	17.120000	1,233,958.24	571,994.03	0.16
		Base		9.184125	661,964.21	17.120000	1,233,958.24	571,994.03	0.16
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	19,731.000	27.911001	550,711.96	25.060000	494,458.86	-56,253.10	0.06
		Base		27.911001	550,711.96	25.060000	494,458.86	-56,253.10	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	98,518.000	20.370946	2,006,904.85	19.460000	1,917,160.28	-89,744.57	0.25
		Base		20.370946	2,006,904.85	19.460000	1,917,160.28	-89,744.57	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
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,014.000	30.590287	489,872.85	48.350000	774,276.90	284,404.05	0.10
		Base		30.590287	489,872.85	48.350000	774,276.90	284,404.05	0.10
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,402.000	62.942261	1,535,917.06	76.310000	1,862,116.62	326,199.56	0.24
		Base		62.942261	1,535,917.06	76.310000	1,862,116.62	326,199.56	0.24
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	46,623.000	34.227741	1,595,799.97	74.080000	3,453,831.84	1,858,031.87	0.44
		Base		34.227741	1,595,799.97	74.080000	3,453,831.84	1,858,031.87	0.44
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,060.000	26.250234	1,182,835.54	23.500000	1,058,910.00	-123,925.54	0.14
		Base		26.250234	1,182,835.54	23.500000	1,058,910.00	-123,925.54	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,864.000	57.525582	2,120,623.05	56.870000	2,096,455.68	-24,167.37	0.27
		Base		57.525582	2,120,623.05	56.870000	2,096,455.68	-24,167.37	0.27
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,142.000	49.009002	1,820,292.37	81.420000	3,024,101.64	1,203,809.27	0.39
		Base		49.009002	1,820,292.37	81.420000	3,024,101.64	1,203,809.27	0.39
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,815.000	101.151543	1,903,166.28	124.830000	2,348,676.45	445,510.17	0.30
		Base		101.151543	1,903,166.28	124.830000	2,348,676.45	445,510.17	0.30
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,964.000	62.879600	2,072,763.15	52.640000	1,735,224.96	-337,538.19	0.22
		Base		62.879600	2,072,763.15	52.640000	1,735,224.96	-337,538.19	0.22
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,446.000	32.785746	1,555,552.52	64.620000	3,065,960.52	1,510,408.00	0.39
		Base		32.785746	1,555,552.52	64.620000	3,065,960.52	1,510,408.00	0.39
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	50,381.000	12.483822	628,947.45	20.330000	1,024,245.73	395,298.28	0.13
		Base		12.483822	628,947.45	20.330000	1,024,245.73	395,298.28	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,369.000	43.376439	796,781.80	55.500000	1,019,479.50	222,697.70	0.13
		Base		43.376439	796,781.80	55.500000	1,019,479.50	222,697.70	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	19,016.000	37.573865	714,504.62	47.500000	903,260.00	188,755.38	0.12
		Base		37.573865	714,504.62	47.500000	903,260.00	188,755.38	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,803.000	104.986819	1,449,133.06	344.760000	4,758,722.28	3,309,589.22	0.61
		Base		104.986819	1,449,133.06	344.760000	4,758,722.28	3,309,589.22	0.61
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,040.000	29.770000	1,698,080.80	38.310000	2,185,202.40	487,121.60	0.28
		Base		29.770000	1,698,080.80	38.310000	2,185,202.40	487,121.60	0.28
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	38,031.000	63.619699	2,419,520.78	102.210000	3,887,148.51	1,467,627.73	0.50
		Base		63.619699	2,419,520.78	102.210000	3,887,148.51	1,467,627.73	0.50
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,206.000	21.081280	636,781.13	30.890000	933,063.34	296,282.21	0.12
		Base		21.081280	636,781.13	30.890000	933,063.34	296,282.21	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,532.000	30.448935	533,830.72	56.850000	996,694.20	462,863.48	0.13
		Base		30.448935	533,830.72	56.850000	996,694.20	462,863.48	0.13
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,655.000	70.261382	1,451,248.85	64.490000	1,332,040.95	-119,207.90	0.17
		Base		70.261382	1,451,248.85	64.490000	1,332,040.95	-119,207.90	0.17
626755102	MURPHY USA INC COMMON STOCK								
		Local	19,766.000	38.984484	770,567.31	61.450000	1,214,620.70	444,053.39	0.16
		Base		38.984484	770,567.31	61.450000	1,214,620.70	444,053.39	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	63,194.000	17.115771	1,081,614.03	29.930000	1,891,396.42	809,782.39	0.24
		Base		17.115771	1,081,614.03	29.930000	1,891,396.42	809,782.39	0.24

& 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
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,856.000	775.356088	1,439,060.90	1,732.400000	3,215,334.40	1,776,273.50	0.41
		Base		775.356088	1,439,060.90	1,732.400000	3,215,334.40	1,776,273.50	0.41
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	42,700.000	44.704981	1,908,902.68	50.050000	2,137,135.00	228,232.32	0.27
		Base		44.704981	1,908,902.68	50.050000	2,137,135.00	228,232.32	0.27
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	50,738.000	23.958119	1,215,587.04	30.110000	1,527,721.18	312,134.14	0.20
		Base		23.958119	1,215,587.04	30.110000	1,527,721.18	312,134.14	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	68,698.000	29.426805	2,021,562.64	46.200000	3,173,847.60	1,152,284.96	0.41
		Base		29.426805	2,021,562.64	46.200000	3,173,847.60	1,152,284.96	0.41
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	50,016.000	38.624402	1,931,838.10	22.970000	1,148,867.52	-782,970.58	0.15
		Base		38.624402	1,931,838.10	22.970000	1,148,867.52	-782,970.58	0.15
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,747.000	23.977104	641,315.60	24.600000	657,976.20	16,660.60	0.08
		Base		23.977104	641,315.60	24.600000	657,976.20	16,660.60	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,637.000	33.940000	1,481,039.78	36.430000	1,589,695.91	108,656.13	0.20
		Base		33.940000	1,481,039.78	36.430000	1,589,695.91	108,656.13	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	244,670.000	16.025929	3,921,064.02	15.900000	3,890,253.00	-30,811.02	0.50
		Base		16.025929	3,921,064.02	15.900000	3,890,253.00	-30,811.02	0.50
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,576.000	10.265469	642,371.97	12.460000	779,696.96	137,324.99	0.10
		Base		10.265469	642,371.97	12.460000	779,696.96	137,324.99	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	5,080.000	154.571738	785,224.43	396.260000	2,013,000.80	1,227,776.37	0.26
		Base		154.571738	785,224.43	396.260000	2,013,000.80	1,227,776.37	0.26

& 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
655663102	NORDSON CORP COMMON STOCK								
		Local	27,441.000	42.043432	1,153,713.81	76.040000	2,086,613.64	932,899.83	0.27
		Base		42.043432	1,153,713.81	76.040000	2,086,613.64	932,899.83	0.27
67011P100	NOW INC COMMON STOCK USD.01								
		Local	54,088.000	31.631788	1,710,900.15	17.720000	958,439.36	-752,460.79	0.12
		Base		31.631788	1,710,900.15	17.720000	958,439.36	-752,460.79	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,757.000	20.105050	2,025,724.57	28.630000	2,884,672.91	858,948.34	0.37
		Base		20.105050	2,025,724.57	28.630000	2,884,672.91	858,948.34	0.37
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,366.000	27.393617	1,352,313.32	33.240000	1,640,925.84	288,612.52	0.21
		Base		27.393617	1,352,313.32	33.240000	1,640,925.84	288,612.52	0.21
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	249,166.000	5.410079	1,348,007.80	7.100000	1,769,078.60	421,070.80	0.23
		Base		5.410079	1,348,007.80	7.100000	1,769,078.60	421,070.80	0.23
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,633.000	45.496905	1,166,222.16	31.520000	807,952.16	-358,270.00	0.10
		Base		45.496905	1,166,222.16	31.520000	807,952.16	-358,270.00	0.10
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,994.000	29.881062	1,045,657.89	69.620000	2,436,282.28	1,390,624.39	0.31
		Base		29.881062	1,045,657.89	69.620000	2,436,282.28	1,390,624.39	0.31
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	122,675.000	14.619120	1,793,400.54	18.280000	2,242,499.00	449,098.46	0.29
		Base		14.619120	1,793,400.54	18.280000	2,242,499.00	449,098.46	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	83,305.000	18.607948	1,550,135.10	17.370000	1,447,007.85	-103,127.25	0.19
		Base		18.607948	1,550,135.10	17.370000	1,447,007.85	-103,127.25	0.19
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	83,045.000	27.182588	2,257,378.03	35.300000	2,931,488.50	674,110.47	0.38
		Base		27.182588	2,257,378.03	35.300000	2,931,488.50	674,110.47	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,313.000	34.794933	915,559.06	61.100000	1,607,724.30	692,165.24	0.21
		Base		34.794933	915,559.06	61.100000	1,607,724.30	692,165.24	0.21
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,682.000	51.763472	1,536,443.38	86.940000	2,580,553.08	1,044,109.70	0.33
		Base		51.763472	1,536,443.38	86.940000	2,580,553.08	1,044,109.70	0.33
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	37,745.000	34.721767	1,310,573.08	40.870000	1,542,638.15	232,065.07	0.20
		Base		34.721767	1,310,573.08	40.870000	1,542,638.15	232,065.07	0.20
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	31,727.000	29.432986	933,820.35	40.420000	1,282,405.34	348,584.99	0.16
		Base		29.432986	933,820.35	40.420000	1,282,405.34	348,584.99	0.16
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	40,188.000	14.247704	572,586.73	33.720000	1,355,139.36	782,552.63	0.17
		Base		14.247704	572,586.73	33.720000	1,355,139.36	782,552.63	0.17
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,783.000	19.582183	1,131,517.28	33.160000	1,916,084.28	784,567.00	0.25
		Base		19.582183	1,131,517.28	33.160000	1,916,084.28	784,567.00	0.25
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	48,941.000	28.480538	1,393,866.00	60.400000	2,956,036.40	1,562,170.40	0.38
		Base		28.480538	1,393,866.00	60.400000	2,956,036.40	1,562,170.40	0.38
695263103	PACWEST BANCORP COMMON STOCK								
		Local	57,006.000	43.401876	2,474,167.35	37.150000	2,117,772.90	-356,394.45	0.27
		Base		43.401876	2,474,167.35	37.150000	2,117,772.90	-356,394.45	0.27
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,008.000	85.559049	1,027,393.06	204.830000	2,459,598.64	1,432,205.58	0.31
		Base		85.559049	1,027,393.06	204.830000	2,459,598.64	1,432,205.58	0.31
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,861.000	68.372972	1,836,566.39	62.730000	1,684,990.53	-151,575.86	0.22
		Base		68.372972	1,836,566.39	62.730000	1,684,990.53	-151,575.86	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
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	74,256.000	15.136732	1,123,993.17	17.620000	1,308,390.72	184,397.55	0.17
		Base		15.136732	1,123,993.17	17.620000	1,308,390.72	184,397.55	0.17
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,135.000	9.676780	1,491,530.54	11.060000	1,704,733.10	213,202.56	0.22
		Base		9.676780	1,491,530.54	11.060000	1,704,733.10	213,202.56	0.22
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,994.000	33.623820	571,403.20	39.190000	665,994.86	94,591.66	0.09
		Base		33.623820	571,403.20	39.190000	665,994.86	94,591.66	0.09
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,762.000	56.591114	1,740,855.84	98.480000	3,029,441.76	1,288,585.92	0.39
		Base		56.591114	1,740,855.84	98.480000	3,029,441.76	1,288,585.92	0.39
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	66,826.000	13.777391	920,687.92	11.150000	745,109.90	-175,578.02	0.10
		Base		13.777391	920,687.92	11.150000	745,109.90	-175,578.02	0.10
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,535.000	37.528376	1,633,797.85	30.250000	1,316,933.75	-316,864.10	0.17
		Base		37.528376	1,633,797.85	30.250000	1,316,933.75	-316,864.10	0.17
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,499.000	77.360000	1,663,162.64	87.740000	1,886,322.26	223,159.62	0.24
		Base		77.360000	1,663,162.64	87.740000	1,886,322.26	223,159.62	0.24
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,321.000	38.720319	1,212,759.10	68.770000	2,153,945.17	941,186.07	0.28
		Base		38.720319	1,212,759.10	68.770000	2,153,945.17	941,186.07	0.28
737464107	POST PROPERTIES INC REIT USD.01								
		Local	27,308.000	61.310000	1,674,253.48	59.740000	1,631,379.92	-42,873.56	0.21
		Base		61.310000	1,674,253.48	59.740000	1,631,379.92	-42,873.56	0.21
737630103	POTLATCH CORP REIT USD1.								
		Local	20,523.000	34.143479	700,726.62	31.500000	646,474.50	-54,252.12	0.08
		Base		34.143479	700,726.62	31.500000	646,474.50	-54,252.12	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74164M108	PRIMERICA INC COMMON STOCK								
		Local	24,401.000	34.904683	851,709.16	44.530000	1,086,576.53	234,867.37	0.14
		Base		34.904683	851,709.16	44.530000	1,086,576.53	234,867.37	0.14
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,106.000	34.360000	1,378,042.16	38.600000	1,548,091.60	170,049.44	0.20
		Base		34.360000	1,378,042.16	38.600000	1,548,091.60	170,049.44	0.20
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	33,212.000	44.265780	1,470,155.08	46.390000	1,540,704.68	70,549.60	0.20
		Base		44.265780	1,470,155.08	46.390000	1,540,704.68	70,549.60	0.20
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	96,268.000	17.512448	1,685,888.35	14.110000	1,358,341.48	-327,546.87	0.17
		Base		17.512448	1,685,888.35	14.110000	1,358,341.48	-327,546.87	0.17
748356102	QUESTAR CORP COMMON STOCK								
		Local	88,216.000	17.543606	1,547,626.75	24.800000	2,187,756.80	640,130.05	0.28
		Base		17.543606	1,547,626.75	24.800000	2,187,756.80	640,130.05	0.28
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,126.000	25.079033	1,683,455.18	47.330000	3,177,073.58	1,493,618.40	0.41
		Base		25.079033	1,683,455.18	47.330000	3,177,073.58	1,493,618.40	0.41
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	57,764.000	33.505267	1,935,398.23	21.590000	1,247,124.76	-688,273.47	0.16
		Base		33.505267	1,935,398.23	21.590000	1,247,124.76	-688,273.47	0.16
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	64,280.000	29.271724	1,881,586.43	47.610000	3,060,370.80	1,178,784.37	0.39
		Base		29.271724	1,881,586.43	47.610000	3,060,370.80	1,178,784.37	0.39
754907103	RAYONIER INC REIT								
		Local	62,438.000	22.678634	1,416,008.53	24.680000	1,540,969.84	124,961.31	0.20
		Base		22.678634	1,416,008.53	24.680000	1,540,969.84	124,961.31	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,533.000	65.108252	1,467,084.24	63.090000	1,421,606.97	-45,477.27	0.18
		Base		65.108252	1,467,084.24	63.090000	1,421,606.97	-45,477.27	0.18

& 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
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	47,507.000	52.180035	2,478,916.93	74.850000	3,555,898.95	1,076,982.02	0.46
		Base		52.180035	2,478,916.93	74.850000	3,555,898.95	1,076,982.02	0.46
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	33,173.000	47.106904	1,562,677.32	96.250000	3,192,901.25	1,630,223.93	0.41
		Base		47.106904	1,562,677.32	96.250000	3,192,901.25	1,630,223.93	0.41
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,146.000	37.528030	1,356,488.18	69.190000	2,500,941.74	1,144,453.56	0.32
		Base		37.528030	1,356,488.18	69.190000	2,500,941.74	1,144,453.56	0.32
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,459.000	30.436398	2,144,518.18	57.820000	4,073,939.38	1,929,421.20	0.52
		Base		30.436398	2,144,518.18	57.820000	4,073,939.38	1,929,421.20	0.52
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	47,423.000	11.734358	556,478.44	27.120000	1,286,111.76	729,633.32	0.16
		Base		11.734358	556,478.44	27.120000	1,286,111.76	729,633.32	0.16
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,940.000	75.812157	2,497,252.46	51.290000	1,689,492.60	-807,759.86	0.22
		Base		75.812157	2,497,252.46	51.290000	1,689,492.60	-807,759.86	0.22
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	69,776.000	24.750026	1,726,957.83	43.050000	3,003,856.80	1,276,898.97	0.38
		Base		24.750026	1,726,957.83	43.050000	3,003,856.80	1,276,898.97	0.38
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	214,986.000	9.489054	2,040,013.77	6.360000	1,367,310.96	-672,702.81	0.18
		Base		9.489054	2,040,013.77	6.360000	1,367,310.96	-672,702.81	0.18
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	34,295.000	58.930058	2,021,006.34	18.740000	642,688.30	-1,378,318.04	0.08
		Base		58.930058	2,021,006.34	18.740000	642,688.30	-1,378,318.04	0.08
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	101,700.000	249.157772	25,339,345.39	262.720000	26,718,624.00	1,379,278.61	3.42
		Base		249.157772	25,339,345.39	262.720000	26,718,624.00	1,379,278.61	3.42

& 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
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,979.000	61.192784	1,589,727.34	102.050000	2,651,156.95	1,061,429.61	0.34
		Base		61.192784	1,589,727.34	102.050000	2,651,156.95	1,061,429.61	0.34
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,875.000	35.766017	746,615.61	53.340000	1,113,472.50	366,856.89	0.14
		Base		35.766017	746,615.61	53.340000	1,113,472.50	366,856.89	0.14
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,966.000	48.081587	1,104,241.72	72.770000	1,671,235.82	566,994.10	0.21
		Base		48.081587	1,104,241.72	72.770000	1,671,235.82	566,994.10	0.21
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,812.000	22.304026	2,672,289.99	17.890000	2,143,436.68	-528,853.31	0.27
		Base		22.304026	2,672,289.99	17.890000	2,143,436.68	-528,853.31	0.27
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,816.000	31.089932	709,347.89	63.460000	1,447,903.36	738,555.47	0.19
		Base		31.089932	709,347.89	63.460000	1,447,903.36	738,555.47	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	99,145.000	9.607135	952,499.39	24.680000	2,446,898.60	1,494,399.21	0.31
		Base		9.607135	952,499.39	24.680000	2,446,898.60	1,494,399.21	0.31
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,386.000	70.875981	1,799,257.66	136.120000	3,455,542.32	1,656,284.66	0.44
		Base		70.875981	1,799,257.66	136.120000	3,455,542.32	1,656,284.66	0.44
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	19,508.000	42.808105	835,100.52	44.960000	877,079.68	41,979.16	0.11
		Base		42.808105	835,100.52	44.960000	877,079.68	41,979.16	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,415.000	32.408228	661,613.98	53.170000	1,085,465.55	423,851.57	0.14
		Base		32.408228	661,613.98	53.170000	1,085,465.55	423,851.57	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	65,573.000	36.824959	2,414,723.03	30.450000	1,996,697.85	-418,025.18	0.26
		Base		36.824959	2,414,723.03	30.450000	1,996,697.85	-418,025.18	0.26

& 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
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	37,786.000	53.033214	2,003,913.04	76.310000	2,883,449.66	879,536.62	0.37
		Base		53.033214	2,003,913.04	76.310000	2,883,449.66	879,536.62	0.37
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	39,875.000	31.784299	1,267,398.91	31.480000	1,255,265.00	-12,133.91	0.16
		Base		31.784299	1,267,398.91	31.480000	1,255,265.00	-12,133.91	0.16
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,926.000	31.029009	1,580,183.30	48.570000	2,473,475.82	893,292.52	0.32
		Base		31.029009	1,580,183.30	48.570000	2,473,475.82	893,292.52	0.32
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	30,009.000	27.584360	827,779.06	26.730000	802,140.57	-25,638.49	0.10
		Base		27.584360	827,779.06	26.730000	802,140.57	-25,638.49	0.10
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	19,451.000	100.902615	1,962,656.77	117.950000	2,294,245.45	331,588.68	0.29
		Base		100.902615	1,962,656.77	117.950000	2,294,245.45	331,588.68	0.29
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	73,027.000	21.699861	1,584,675.78	29.040000	2,120,704.08	536,028.30	0.27
		Base		21.699861	1,584,675.78	29.040000	2,120,704.08	536,028.30	0.27
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	122,159.000	13.282363	1,622,560.15	22.510000	2,749,799.09	1,127,238.94	0.35
		Base		13.282363	1,622,560.15	22.510000	2,749,799.09	1,127,238.94	0.35
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	35,069.000	48.473282	1,699,909.54	29.600000	1,038,042.40	-661,867.14	0.13
		Base		48.473282	1,699,909.54	29.600000	1,038,042.40	-661,867.14	0.13
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	159,796.000	9.434793	1,507,642.12	0.540200	86,321.80	-1,421,320.32	0.01
		Base		9.434793	1,507,642.12	0.540200	86,321.80	-1,421,320.32	0.01
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,051.000	25.043961	1,904,618.25	13.390000	1,018,322.89	-886,295.36	0.13
		Base		25.043961	1,904,618.25	13.390000	1,018,322.89	-886,295.36	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	134,163.000	6.478813	869,216.97	5.760000	772,778.88	-96,438.09	0.10
		Base		6.478813	869,216.97	5.760000	772,778.88	-96,438.09	0.10
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,281.000	83.249398	1,521,882.24	79.740000	1,457,726.94	-64,155.30	0.19
		Base		83.249398	1,521,882.24	79.740000	1,457,726.94	-64,155.30	0.19
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	78,680.000	25.567302	2,011,635.33	48.440000	3,811,259.20	1,799,623.87	0.49
		Base		25.567302	2,011,635.33	48.440000	3,811,259.20	1,799,623.87	0.49
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	65,893.000	19.625623	1,293,191.18	28.910000	1,904,966.63	611,775.45	0.24
		Base		19.625623	1,293,191.18	28.910000	1,904,966.63	611,775.45	0.24
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,575.000	90.850000	1,324,138.75	92.590000	1,349,499.25	25,360.50	0.17
		Base		90.850000	1,324,138.75	92.590000	1,349,499.25	25,360.50	0.17
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,534.000	15.860736	1,356,632.18	12.260000	1,048,646.84	-307,985.34	0.13
		Base		15.860736	1,356,632.18	12.260000	1,048,646.84	-307,985.34	0.13
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,476.000	14.584674	1,071,623.48	11.780000	865,547.28	-206,076.20	0.11
		Base		14.584674	1,071,623.48	11.780000	865,547.28	-206,076.20	0.11
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,418.000	19.487688	631,751.87	9.000000	291,762.00	-339,989.87	0.04
		Base		19.487688	631,751.87	9.000000	291,762.00	-339,989.87	0.04
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	47,802.000	33.935350	1,622,177.60	36.390000	1,739,514.78	117,337.18	0.22
		Base		33.935350	1,622,177.60	36.390000	1,739,514.78	117,337.18	0.22
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,391.000	57.610424	1,750,838.40	71.230000	2,164,750.93	413,912.53	0.28
		Base		57.610424	1,750,838.40	71.230000	2,164,750.93	413,912.53	0.28

& 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
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,696.000	40.724993	720,669.48	76.770000	1,358,521.92	637,852.44	0.17
		Base		40.724993	720,669.48	76.770000	1,358,521.92	637,852.44	0.17
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,881.000	100.152074	1,790,819.24	88.140000	1,576,031.34	-214,787.90	0.20
		Base		100.152074	1,790,819.24	88.140000	1,576,031.34	-214,787.90	0.20
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	20,989.000	61.570189	1,292,296.69	157.010000	3,295,482.89	2,003,186.20	0.42
		Base		61.570189	1,292,296.69	157.010000	3,295,482.89	2,003,186.20	0.42
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,652.000	34.018607	1,621,054.65	30.090000	1,433,848.68	-187,205.97	0.18
		Base		34.018607	1,621,054.65	30.090000	1,433,848.68	-187,205.97	0.18
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	31,400.000	49.293979	1,547,830.93	60.790000	1,908,806.00	360,975.07	0.24
		Base		49.293979	1,547,830.93	60.790000	1,908,806.00	360,975.07	0.24
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	103,691.000	20.218099	2,096,434.92	21.590000	2,238,688.69	142,253.77	0.29
		Base		20.218099	2,096,434.92	21.590000	2,238,688.69	142,253.77	0.29
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	54,741.000	23.736890	1,299,381.12	24.880000	1,361,956.08	62,574.96	0.17
		Base		23.736890	1,299,381.12	24.880000	1,361,956.08	62,574.96	0.17
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,037.000	31.652523	729,179.17	63.770000	1,469,069.49	739,890.32	0.19
		Base		31.652523	729,179.17	63.770000	1,469,069.49	739,890.32	0.19
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,719.000	43.595389	2,341,900.71	15.470000	831,032.93	-1,510,867.78	0.11
		Base		43.595389	2,341,900.71	15.470000	831,032.93	-1,510,867.78	0.11
887228104	TIME INC COMMON STOCK USD.01								
		Local	55,385.000	22.894497	1,268,011.72	15.440000	855,144.40	-412,867.32	0.11
		Base		22.894497	1,268,011.72	15.440000	855,144.40	-412,867.32	0.11

& 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
887389104	TIMKEN CO COMMON STOCK								
		Local	36,430.000	25.249358	919,834.12	33.490000	1,220,040.70	300,206.58	0.16
		Base		25.249358	919,834.12	33.490000	1,220,040.70	300,206.58	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	81,810.000	27.587565	2,256,938.67	29.510000	2,414,213.10	157,274.43	0.31
		Base		27.587565	2,256,938.67	29.510000	2,414,213.10	157,274.43	0.31
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,205.110	21.501794	197,926.38	34.940000	321,626.54	123,700.16	0.04
		Base		21.501794	197,926.38	34.940000	321,626.54	123,700.16	0.04
891092108	TORO CO COMMON STOCK USD1.								
		Local	27,653.000	71.307268	1,971,859.89	86.120000	2,381,476.36	409,616.47	0.30
		Base		71.307268	1,971,859.89	86.120000	2,381,476.36	409,616.47	0.30
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,634.000	81.910700	2,263,520.27	86.750000	2,397,249.50	133,729.23	0.31
		Base		81.910700	2,263,520.27	86.750000	2,397,249.50	133,729.23	0.31
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK								
		Local	126,377.000	19.684761	2,487,701.07	24.800000	3,134,149.60	646,448.53	0.40
		Base		19.684761	2,487,701.07	24.800000	3,134,149.60	646,448.53	0.40
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	77,121.000	12.842153	990,399.72	18.310000	1,412,085.51	421,685.79	0.18
		Base		12.842153	990,399.72	18.310000	1,412,085.51	421,685.79	0.18
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,882.000	53.077668	1,320,678.54	31.480000	783,285.36	-537,393.18	0.10
		Base		53.077668	1,320,678.54	31.480000	783,285.36	-537,393.18	0.10
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	34,085.000	21.704080	739,783.55	23.030000	784,977.55	45,194.00	0.10
		Base		21.704080	739,783.55	23.030000	784,977.55	45,194.00	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,406.000	36.924455	938,102.70	57.980000	1,473,039.88	534,937.18	0.19
		Base		36.924455	938,102.70	57.980000	1,473,039.88	534,937.18	0.19

& 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
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,380.000	112.278515	1,839,122.07	128.610000	2,106,631.80	267,509.73	0.27
		Base		112.278515	1,839,122.07	128.610000	2,106,631.80	267,509.73	0.27
902681105	UGI CORP COMMON STOCK								
		Local	87,003.000	19.204975	1,670,890.42	40.290000	3,505,350.87	1,834,460.45	0.45
		Base		19.204975	1,670,890.42	40.290000	3,505,350.87	1,834,460.45	0.45
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,457.000	146.450911	2,117,240.82	193.500000	2,797,429.50	680,188.68	0.36
		Base		146.450911	2,117,240.82	193.500000	2,797,429.50	680,188.68	0.36
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	111,107.000	18.050663	2,005,555.00	15.860000	1,762,157.02	-243,397.98	0.23
		Base		18.050663	2,005,555.00	15.860000	1,762,157.02	-243,397.98	0.23
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,325.000	57.422593	1,454,227.18	40.300000	1,020,597.50	-433,629.68	0.13
		Base		57.422593	1,454,227.18	40.300000	1,020,597.50	-433,629.68	0.13
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	73,800.000	31.353791	2,313,909.80	16.050000	1,184,490.00	-1,129,419.80	0.15
		Base		31.353791	2,313,909.80	16.050000	1,184,490.00	-1,129,419.80	0.15
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	23,021.000	58.969690	1,357,541.23	111.430000	2,565,230.03	1,207,688.80	0.33
		Base		58.969690	1,357,541.23	111.430000	2,565,230.03	1,207,688.80	0.33
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,589.000	23.793394	1,108,510.41	25.840000	1,203,859.76	95,349.35	0.15
		Base		23.793394	1,108,510.41	25.840000	1,203,859.76	95,349.35	0.15
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,687.000	27.917760	1,135,889.89	57.690000	2,347,233.03	1,211,343.14	0.30
		Base		27.917760	1,135,889.89	57.690000	2,347,233.03	1,211,343.14	0.30
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	112,714.000	11.307957	1,274,565.07	9.540000	1,075,291.56	-199,273.51	0.14
		Base		11.307957	1,274,565.07	9.540000	1,075,291.56	-199,273.51	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
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,624.000	94.355840	1,096,792.28	123.840000	1,439,516.16	342,723.88	0.18
		Base		94.355840	1,096,792.28	123.840000	1,439,516.16	342,723.88	0.18
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,887.000	31.217387	1,151,515.76	107.020000	3,947,646.74	2,796,130.98	0.51
		Base		31.217387	1,151,515.76	107.020000	3,947,646.74	2,796,130.98	0.51
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,727.000	26.661073	1,112,486.58	50.560000	2,109,717.12	997,230.54	0.27
		Base		26.661073	1,112,486.58	50.560000	2,109,717.12	997,230.54	0.27
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	57,994.000	35.404768	2,053,264.12	28.240000	1,637,750.56	-415,513.56	0.21
		Base		35.404768	2,053,264.12	28.240000	1,637,750.56	-415,513.56	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,334.000	8.813001	602,227.64	12.210000	834,358.14	232,130.50	0.11
		Base		8.813001	602,227.64	12.210000	834,358.14	232,130.50	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	31,436.000	21.614002	679,457.77	51.910000	1,631,842.76	952,384.99	0.21
		Base		21.614002	679,457.77	51.910000	1,631,842.76	952,384.99	0.21
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,141.000	36.884732	927,319.04	72.370000	1,819,454.17	892,135.13	0.23
		Base		36.884732	927,319.04	72.370000	1,819,454.17	892,135.13	0.23
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	93,492.000	19.313566	1,805,663.92	9.490000	887,239.08	-918,424.84	0.11
		Base		19.313566	1,805,663.92	9.490000	887,239.08	-918,424.84	0.11
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	48,676.000	31.004439	1,509,172.09	79.290000	3,859,520.04	2,350,347.95	0.49
		Base		31.004439	1,509,172.09	79.290000	3,859,520.04	2,350,347.95	0.49
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	41,873.000	28.395040	1,188,985.52	23.540000	985,690.42	-203,295.10	0.13
		Base		28.395040	1,188,985.52	23.540000	985,690.42	-203,295.10	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,942.000	17.072262	801,406.12	22.650000	1,063,236.30	261,830.18	0.14
		Base		17.072262	801,406.12	22.650000	1,063,236.30	261,830.18	0.14
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	61,740.000	25.235251	1,558,024.41	64.590000	3,987,786.60	2,429,762.19	0.51
		Base		25.235251	1,558,024.41	64.590000	3,987,786.60	2,429,762.19	0.51
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,972.000	66.024251	856,466.58	134.740000	1,747,847.28	891,380.70	0.22
		Base		66.024251	856,466.58	134.740000	1,747,847.28	891,380.70	0.22
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,254.000	21.518480	995,315.78	35.900000	1,660,518.60	665,202.82	0.21
		Base		21.518480	995,315.78	35.900000	1,660,518.60	665,202.82	0.21
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,531.000	23.396674	1,346,034.08	37.520000	2,158,563.12	812,529.04	0.28
		Base		23.396674	1,346,034.08	37.520000	2,158,563.12	812,529.04	0.28
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,252.000	35.612875	792,457.70	92.750000	2,063,873.00	1,271,415.30	0.26
		Base		35.612875	792,457.70	92.750000	2,063,873.00	1,271,415.30	0.26
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	110,383.000	5.012302	553,272.94	10.890000	1,202,070.87	648,797.93	0.15
		Base		5.012302	553,272.94	10.890000	1,202,070.87	648,797.93	0.15
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,488.000	22.907588	515,145.84	27.160000	610,774.08	95,628.24	0.08
		Base		22.907588	515,145.84	27.160000	610,774.08	95,628.24	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,370.000	60.283992	2,192,528.79	69.320000	2,521,168.40	328,639.61	0.32
		Base		60.283992	2,192,528.79	69.320000	2,521,168.40	328,639.61	0.32
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	71,309.000	26.212342	1,869,175.93	49.610000	3,537,639.49	1,668,463.56	0.45
		Base		26.212342	1,869,175.93	49.610000	3,537,639.49	1,668,463.56	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	34,978.000	42.667524	1,492,424.64	29.090000	1,017,510.02	-474,914.62	0.13
		Base		42.667524	1,492,424.64	29.090000	1,017,510.02	-474,914.62	0.13
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,496.000	70.230786	1,369,219.41	83.360000	1,625,186.56	255,967.15	0.21
		Base		70.230786	1,369,219.41	83.360000	1,625,186.56	255,967.15	0.21
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,899.000	20.731950	1,843,049.59	40.640000	3,612,855.36	1,769,805.77	0.46
		Base		20.731950	1,843,049.59	40.640000	3,612,855.36	1,769,805.77	0.46
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	24,759.000	42.772649	1,059,008.02	48.890000	1,210,467.51	151,459.49	0.15
		Base		42.772649	1,059,008.02	48.890000	1,210,467.51	151,459.49	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	42,121.000	30.591599	1,288,548.76	54.740000	2,305,703.54	1,017,154.78	0.30
		Base		30.591599	1,288,548.76	54.740000	2,305,703.54	1,017,154.78	0.30
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,945.000	22.168168	1,284,534.48	11.430000	662,311.35	-622,223.13	0.08
		Base		22.168168	1,284,534.48	11.430000	662,311.35	-622,223.13	0.08
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	28,703.000	30.441953	873,775.37	52.020000	1,493,130.06	619,354.69	0.19
		Base		30.441953	873,775.37	52.020000	1,493,130.06	619,354.69	0.19
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,711.000	41.295203	1,474,693.01	48.580000	1,734,840.38	260,147.37	0.22
		Base		41.295203	1,474,693.01	48.580000	1,734,840.38	260,147.37	0.22
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	23,340.000	16.599884	387,441.29	35.640000	831,837.60	444,396.31	0.11
		Base		16.599884	387,441.29	35.640000	831,837.60	444,396.31	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	118,053.000	16.251302	1,918,514.90	6.990000	825,190.47	-1,093,324.43	0.11
		Base		16.251302	1,918,514.90	6.990000	825,190.47	-1,093,324.43	0.11

& 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
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
			26,286.000	Local	36.651574	963,423.28	69.000000	1,813,734.00	850,310.72	0.23
				Base	36.651574	963,423.28	69.000000	1,813,734.00	850,310.72	0.23
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
			30,667.000	Local	31.442422	964,244.77	47.700000	1,462,815.90	498,571.13	0.19
				Base	31.442422	964,244.77	47.700000	1,462,815.90	498,571.13	0.19
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
			91,543.000	Local	29.554474	2,705,505.18	22.920000	2,098,165.56	-607,339.62	0.27
				Base	29.554474	2,705,505.18	22.920000	2,098,165.56	-607,339.62	0.27
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
			30,924.000	Local	69.343538	2,144,379.56	65.340000	2,020,574.16	-123,805.40	0.26
				Base	69.343538	2,144,379.56	65.340000	2,020,574.16	-123,805.40	0.26
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
			29,400.000	Local	10.415700	306,221.58	10.370000	304,878.00	-1,343.58	0.04
				Base	10.415700	306,221.58	10.370000	304,878.00	-1,343.58	0.04
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
			21,737.000	Local	87.751940	1,907,463.93	197.430000	4,291,535.91	2,384,071.98	0.55
				Base	87.751940	1,907,463.93	197.430000	4,291,535.91	2,384,071.98	0.55
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
			21,437.000	Local	67.464909	1,446,245.26	53.980000	1,157,169.26	-289,076.00	0.15
				Base	67.464909	1,446,245.26	53.980000	1,157,169.26	-289,076.00	0.15
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
			143,036.000	Local	13.362485	1,911,316.37	9.200000	1,315,931.20	-595,385.17	0.17
				Base	13.362485	1,911,316.37	9.200000	1,315,931.20	-595,385.17	0.17
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
			122,083.000	Local	12.734390	1,554,652.56	10.350000	1,263,559.05	-291,093.51	0.16
				Base	12.734390	1,554,652.56	10.350000	1,263,559.05	-291,093.51	0.16
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
			22,124.000	Local	93.554323	2,069,795.84	119.830000	2,651,118.92	581,323.08	0.34
				Base	93.554323	2,069,795.84	119.830000	2,651,118.92	581,323.08	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
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
			62,972.000	Local	29.119391	1,833,706.27	16.100000	1,013,849.20	-819,857.07	0.13
				Base	29.119391	1,833,706.27	16.100000	1,013,849.20	-819,857.07	0.13
G84720104	STERIS PLC COMMON STOCK								
			43,307.000	Local	74.556270	3,228,808.38	71.050000	3,076,962.35	-151,846.03	0.39
				Base	74.556270	3,228,808.38	71.050000	3,076,962.35	-151,846.03	0.39
US DOLLAR Total									
			20,779,021.244	Local		590,465,697.99		771,964,926.61	181,499,228.62	98.80
				Base		590,465,697.99		771,964,926.61	181,499,228.62	98.80
EQUITY Total									
			20,779,021.244	Base		590,465,697.99		771,964,926.61	181,499,228.62	98.80

& 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: *March 31, 2016* *View Date:* *April 14, 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								
		30,112,244.354	Base	599,798,921.10		781,298,149.72	181,499,228.62	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1.370	Local	1.000000	-1.37	1.000000	-1.37	0.00	0.00
				Base	1.000000	-1.37	1.000000	-1.37	0.00	0.00
US DOLLAR Total									
			-1.370	Local		-1.37		-1.37	0.00	0.00
				Base		-1.37		-1.37	0.00	0.00
CASH Total									
			-1.370	Base		-1.37		-1.37	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4448364	31 Dec 2099		
			5,754,470.540	Local	100.000000	5,754,470.54	100.000000	5,754,470.54	0.00	1.14
				Base	100.000000	5,754,470.54	100.000000	5,754,470.54	0.00	1.14
US DOLLAR Total									
			5,754,470.540	Local		5,754,470.54		5,754,470.54	0.00	1.14
				Base		5,754,470.54		5,754,470.54	0.00	1.14
CASH EQUIVALENT Total									
			5,754,470.540	Base		5,754,470.54		5,754,470.54	0.00	1.14
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			30,678.000	Local	11.456256	351,455.01	28.000000	858,984.00	507,528.99	0.17
				Base	11.456256	351,455.01	28.000000	858,984.00	507,528.99	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.								
		Local	25,417.000	24.251736	616,406.37	23.270000	591,453.59	-24,952.78	0.12
		Base		24.251736	616,406.37	23.270000	591,453.59	-24,952.78	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,131.000	24.066813	1,038,025.72	32.310000	1,393,562.61	355,536.89	0.28
		Base		24.066813	1,038,025.72	32.310000	1,393,562.61	355,536.89	0.28
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	137,514.000	6.817519	937,504.34	4.130000	567,932.82	-369,571.52	0.11
		Base		6.817519	937,504.34	4.130000	567,932.82	-369,571.52	0.11
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,794.000	26.287100	704,336.56	23.400000	626,979.60	-77,356.96	0.12
		Base		26.287100	704,336.56	23.400000	626,979.60	-77,356.96	0.12
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	36,869.000	10.895748	401,715.33	33.610000	1,239,167.09	837,451.76	0.24
		Base		10.895748	401,715.33	33.610000	1,239,167.09	837,451.76	0.24
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,827.000	65.611085	382,315.79	33.660000	196,136.82	-186,178.97	0.04
		Base		65.611085	382,315.79	33.660000	196,136.82	-186,178.97	0.04
002474104	AZZ INC COMMON STOCK USD1.								
		Local	19,921.000	28.936051	576,435.07	56.600000	1,127,528.60	551,093.53	0.22
		Base		28.936051	576,435.07	56.600000	1,127,528.60	551,093.53	0.22
002567105	ABAXIS INC COMMON STOCK								
		Local	16,411.000	32.197799	528,398.08	45.390000	744,895.29	216,497.21	0.15
		Base		32.197799	528,398.08	45.390000	744,895.29	216,497.21	0.15
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	17,890.000	25.276362	452,194.11	94.810000	1,696,150.90	1,243,956.79	0.33
		Base		25.276362	452,194.11	94.810000	1,696,150.90	1,243,956.79	0.33
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	54,330.000	25.102431	1,363,815.08	35.130000	1,908,612.90	544,797.82	0.38
		Base		25.102431	1,363,815.08	35.130000	1,908,612.90	544,797.82	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	22,786.000	20.784286	473,590.73	23.560000	536,838.16	63,247.43	0.11
		Base		20.784286	473,590.73	23.560000	536,838.16	63,247.43	0.11
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	35,275.000	28.878374	1,018,684.64	26.450000	933,023.75	-85,660.89	0.18
		Base		28.878374	1,018,684.64	26.450000	933,023.75	-85,660.89	0.18
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	45,420.000	25.969180	1,179,520.16	24.710000	1,122,328.20	-57,191.96	0.22
		Base		25.969180	1,179,520.16	24.710000	1,122,328.20	-57,191.96	0.22
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	9,241.000	54.949180	507,785.37	55.540000	513,245.14	5,459.77	0.10
		Base		54.949180	507,785.37	55.540000	513,245.14	5,459.77	0.10
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,964.000	20.977962	796,407.35	20.220000	767,632.08	-28,775.27	0.15
		Base		20.977962	796,407.35	20.220000	767,632.08	-28,775.27	0.15
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	27,266.000	19.992371	545,111.98	21.090000	575,039.94	29,927.96	0.11
		Base		19.992371	545,111.98	21.090000	575,039.94	29,927.96	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	49,656.000	8.997619	446,785.77	16.380000	813,365.28	366,579.51	0.16
		Base		8.997619	446,785.77	16.380000	813,365.28	366,579.51	0.16
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,728.000	16.168262	496,818.34	34.790000	1,069,027.12	572,208.78	0.21
		Base		16.168262	496,818.34	34.790000	1,069,027.12	572,208.78	0.21
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,822.000	28.776172	455,296.60	28.320000	448,079.04	-7,217.56	0.09
		Base		28.776172	455,296.60	28.320000	448,079.04	-7,217.56	0.09
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	61,660.000	6.636523	409,207.98	14.010000	863,856.60	454,648.62	0.17
		Base		6.636523	409,207.98	14.010000	863,856.60	454,648.62	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		11,689.000	Local	8.485495	99,186.95	10.210000	119,344.69	20,157.74	0.02
			Base	8.485495	99,186.95	10.210000	119,344.69	20,157.74	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		14,796.000	Local	30.530910	451,735.35	38.470000	569,202.12	117,466.77	0.11
			Base	30.530910	451,735.35	38.470000	569,202.12	117,466.77	0.11
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		26,508.000	Local	29.814829	790,331.50	36.220000	960,119.76	169,788.26	0.19
			Base	29.814829	790,331.50	36.220000	960,119.76	169,788.26	0.19
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		22,207.000	Local	26.591758	590,523.18	37.590000	834,761.13	244,237.95	0.16
			Base	26.591758	590,523.18	37.590000	834,761.13	244,237.95	0.16
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		20,805.000	Local	17.532551	364,764.72	15.290000	318,108.45	-46,656.27	0.06
			Base	17.532551	364,764.72	15.290000	318,108.45	-46,656.27	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		10,104.000	Local	67.470357	681,720.49	178.060000	1,799,118.24	1,117,397.75	0.36
			Base	67.470357	681,720.49	178.060000	1,799,118.24	1,117,397.75	0.36
018522300	ALLETE INC COMMON STOCK								
		35,594.000	Local	44.352832	1,578,694.69	56.070000	1,995,755.58	417,060.89	0.39
			Base	44.352832	1,578,694.69	56.070000	1,995,755.58	417,060.89	0.39
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		6,671.000	Local	28.047332	187,103.75	37.240000	248,428.04	61,324.29	0.05
			Base	28.047332	187,103.75	37.240000	248,428.04	61,324.29	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
		21,822.000	Local	23.073140	503,502.07	48.340000	1,054,875.48	551,373.41	0.21
			Base	23.073140	503,502.07	48.340000	1,054,875.48	551,373.41	0.21
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		30,459.000	Local	33.126128	1,008,988.74	39.920000	1,215,923.28	206,934.54	0.24
			Base	33.126128	1,008,988.74	39.920000	1,215,923.28	206,934.54	0.24

& 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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	63,121.000	25.814380	1,629,429.49	16.800000	1,060,432.80	-568,996.69	0.21
		Base		25.814380	1,629,429.49	16.800000	1,060,432.80	-568,996.69	0.21
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,377.000	38.178670	472,537.40	20.630000	255,337.51	-217,199.89	0.05
		Base		38.178670	472,537.40	20.630000	255,337.51	-217,199.89	0.05
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,527.000	71.290850	394,024.53	27.690000	153,042.63	-240,981.90	0.03
		Base		71.290850	394,024.53	27.690000	153,042.63	-240,981.90	0.03
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,162.000	21.274013	599,118.76	39.360000	1,108,456.32	509,337.56	0.22
		Base		21.274013	599,118.76	39.360000	1,108,456.32	509,337.56	0.22
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,823.000	14.303635	283,540.96	15.780000	312,806.94	29,265.98	0.06
		Base		14.303635	283,540.96	15.780000	312,806.94	29,265.98	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,542.000	41.462042	437,092.85	74.590000	786,327.78	349,234.93	0.16
		Base		41.462042	437,092.85	74.590000	786,327.78	349,234.93	0.16
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,750.000	27.240153	401,792.26	52.540000	774,965.00	373,172.74	0.15
		Base		27.240153	401,792.26	52.540000	774,965.00	373,172.74	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.								
		Local	21,442.000	31.235345	669,748.26	29.580000	634,254.36	-35,493.90	0.13
		Base		31.235345	669,748.26	29.580000	634,254.36	-35,493.90	0.13
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,575.000	60.733819	581,526.32	79.010000	756,520.75	174,994.43	0.15
		Base		60.733819	581,526.32	79.010000	756,520.75	174,994.43	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,262.000	32.614213	660,829.19	31.410000	636,429.42	-24,399.77	0.13
		Base		32.614213	660,829.19	31.410000	636,429.42	-24,399.77	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	20,425.000	16.756264	342,246.70	12.290000	251,023.25	-91,223.45	0.05
		Base		16.756264	342,246.70	12.290000	251,023.25	-91,223.45	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,050.000	35.691100	394,386.66	44.720000	494,156.00	99,769.34	0.10
		Base		35.691100	394,386.66	44.720000	494,156.00	99,769.34	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	21,863.000	66.658364	1,457,351.82	52.110000	1,139,280.93	-318,070.89	0.22
		Base		66.658364	1,457,351.82	52.110000	1,139,280.93	-318,070.89	0.22
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,272.000	19.138178	426,245.50	43.890000	977,518.08	551,272.58	0.19
		Base		19.138178	426,245.50	43.890000	977,518.08	551,272.58	0.19
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,270.000	35.905402	1,086,856.53	43.400000	1,313,718.00	226,861.47	0.26
		Base		35.905402	1,086,856.53	43.400000	1,313,718.00	226,861.47	0.26
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,689.000	23.440350	438,076.70	21.590000	403,495.51	-34,581.19	0.08
		Base		23.440350	438,076.70	21.590000	403,495.51	-34,581.19	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	53,547.000	10.748219	575,534.87	8.000000	428,376.00	-147,158.87	0.08
		Base		10.748219	575,534.87	8.000000	428,376.00	-147,158.87	0.08
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,043.000	23.722891	238,248.99	16.800000	168,722.40	-69,526.59	0.03
		Base		23.722891	238,248.99	16.800000	168,722.40	-69,526.59	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	19,072.000	47.435007	904,680.45	59.840000	1,141,268.48	236,588.03	0.23
		Base		47.435007	904,680.45	59.840000	1,141,268.48	236,588.03	0.23
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,535.000	36.195413	526,100.33	46.670000	678,348.45	152,248.12	0.13
		Base		36.195413	526,100.33	46.670000	678,348.45	152,248.12	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,370.000	12.648797	890,095.85	15.840000	1,114,660.80	224,564.95	0.22
		Base		12.648797	890,095.85	15.840000	1,114,660.80	224,564.95	0.22
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	8,298.000	45.603302	378,416.20	75.830000	629,237.34	250,821.14	0.12
		Base		45.603302	378,416.20	75.830000	629,237.34	250,821.14	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,997.000	45.727321	868,681.92	42.270000	803,003.19	-65,678.73	0.16
		Base		45.727321	868,681.92	42.270000	803,003.19	-65,678.73	0.16
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	44,946.000	6.064553	272,577.42	9.170000	412,154.82	139,577.40	0.08
		Base		6.064553	272,577.42	9.170000	412,154.82	139,577.40	0.08
05379B107	AVISTA CORP COMMON STOCK								
		Local	48,187.000	26.886482	1,295,578.92	40.780000	1,965,065.86	669,486.94	0.39
		Base		26.886482	1,295,578.92	40.780000	1,965,065.86	669,486.94	0.39
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,836.000	24.200346	1,157,647.75	34.810000	1,665,171.16	507,523.41	0.33
		Base		24.200346	1,157,647.75	34.810000	1,665,171.16	507,523.41	0.33
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,228.000	18.827263	832,692.18	21.340000	943,825.52	111,133.34	0.19
		Base		18.827263	832,692.18	21.340000	943,825.52	111,133.34	0.19
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	11,198.000	40.564178	454,237.67	66.510000	744,778.98	290,541.31	0.15
		Base		40.564178	454,237.67	66.510000	744,778.98	290,541.31	0.15
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,316.000	43.077313	1,047,467.94	62.020000	1,508,078.32	460,610.38	0.30
		Base		43.077313	1,047,467.94	62.020000	1,508,078.32	460,610.38	0.30
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	34,649.000	17.547200	607,992.94	17.500000	606,357.50	-1,635.44	0.12
		Base		17.547200	607,992.94	17.500000	606,357.50	-1,635.44	0.12

& 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
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,681.000	4.418011	144,385.01	7.570000	247,395.17	103,010.16	0.05
		Base		4.418011	144,385.01	7.570000	247,395.17	103,010.16	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	15,689.000	33.781076	529,991.30	42.040000	659,565.56	129,574.26	0.13
		Base		33.781076	529,991.30	42.040000	659,565.56	129,574.26	0.13
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	46,651.000	11.963623	558,114.98	12.360000	576,606.36	18,491.38	0.11
		Base		11.963623	558,114.98	12.360000	576,606.36	18,491.38	0.11
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,136.000	11.807639	355,835.01	9.800000	295,332.80	-60,502.21	0.06
		Base		11.807639	355,835.01	9.800000	295,332.80	-60,502.21	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,067.000	27.205303	1,062,829.59	35.030000	1,368,517.01	305,687.42	0.27
		Base		27.205303	1,062,829.59	35.030000	1,368,517.01	305,687.42	0.27
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	38,442.000	19.655880	755,611.35	6.220000	239,109.24	-516,502.11	0.05
		Base		19.655880	755,611.35	6.220000	239,109.24	-516,502.11	0.05
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	29,936.000	19.055205	570,436.62	2.760000	82,623.36	-487,813.26	0.02
		Base		19.055205	570,436.62	2.760000	82,623.36	-487,813.26	0.02
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	61,350.000	10.447988	640,984.09	15.190000	931,906.50	290,922.41	0.18
		Base		10.447988	640,984.09	15.190000	931,906.50	290,922.41	0.18
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,816.000	19.662717	134,021.08	14.600000	99,513.60	-34,507.48	0.02
		Base		19.662717	134,021.08	14.600000	99,513.60	-34,507.48	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,414.000	17.169087	659,533.29	23.050000	885,442.70	225,909.41	0.17
		Base		17.169087	659,533.29	23.050000	885,442.70	225,909.41	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,194.000	10.214855	144,989.65	11.110000	157,695.34	12,705.69	0.03
		Base		10.214855	144,989.65	11.110000	157,695.34	12,705.69	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	813.000	384.423456	312,536.27	371.710000	302,200.23	-10,336.04	0.06
		Base		384.423456	312,536.27	371.710000	302,200.23	-10,336.04	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,239.000	44.771184	682,268.07	41.570000	633,485.23	-48,782.84	0.13
		Base		44.771184	682,268.07	41.570000	633,485.23	-48,782.84	0.13
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,861.000	27.655768	328,025.06	13.470000	159,767.67	-168,257.39	0.03
		Base		27.655768	328,025.06	13.470000	159,767.67	-168,257.39	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	36,218.000	31.294473	1,133,423.24	62.890000	2,277,750.02	1,144,326.78	0.45
		Base		31.294473	1,133,423.24	62.890000	2,277,750.02	1,144,326.78	0.45
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	31,772.000	11.121981	353,367.57	5.160000	163,943.52	-189,424.05	0.03
		Base		11.121981	353,367.57	5.160000	163,943.52	-189,424.05	0.03
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,975.000	41.205212	369,816.78	25.710000	230,747.25	-139,069.53	0.05
		Base		41.205212	369,816.78	25.710000	230,747.25	-139,069.53	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,268.000	48.866881	746,099.54	46.690000	712,862.92	-33,236.62	0.14
		Base		48.866881	746,099.54	46.690000	712,862.92	-33,236.62	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,901.000	30.536827	913,081.65	20.720000	619,548.72	-293,532.93	0.12
		Base		30.536827	913,081.65	20.720000	619,548.72	-293,532.93	0.12
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	31,450.000	22.123303	695,777.87	1.590000	50,005.50	-645,772.37	0.01
		Base		22.123303	695,777.87	1.590000	50,005.50	-645,772.37	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
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	64,374.000	8.456957	544,408.16	11.450000	737,082.30	192,674.14	0.15
		Base		8.456957	544,408.16	11.450000	737,082.30	192,674.14	0.15
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,222.000	25.362525	741,143.70	30.490000	890,978.78	149,835.08	0.18
		Base		25.362525	741,143.70	30.490000	890,978.78	149,835.08	0.18
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	62,039.000	10.007642	620,864.08	20.660000	1,281,725.74	660,861.66	0.25
		Base		10.007642	620,864.08	20.660000	1,281,725.74	660,861.66	0.25
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,009.000	30.437256	1,096,015.16	26.840000	966,481.56	-129,533.60	0.19
		Base		30.437256	1,096,015.16	26.840000	966,481.56	-129,533.60	0.19
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,270.000	18.726798	623,040.57	23.920000	795,818.40	172,777.83	0.16
		Base		18.726798	623,040.57	23.920000	795,818.40	172,777.83	0.16
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	37,694.000	28.036604	1,056,811.77	33.590000	1,266,141.46	209,329.69	0.25
		Base		28.036604	1,056,811.77	33.590000	1,266,141.46	209,329.69	0.25
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	26,951.000	49.258992	1,327,579.10	18.920000	509,912.92	-817,666.18	0.10
		Base		49.258992	1,327,579.10	18.920000	509,912.92	-817,666.18	0.10
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	54,280.000	9.162871	497,360.63	11.010000	597,622.80	100,262.17	0.12
		Base		9.162871	497,360.63	11.010000	597,622.80	100,262.17	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	52,771.000	10.810098	570,459.69	10.400000	548,818.40	-21,641.29	0.11
		Base		10.810098	570,459.69	10.400000	548,818.40	-21,641.29	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,491.000	42.807496	919,975.90	33.870000	727,900.17	-192,075.73	0.14
		Base		42.807496	919,975.90	33.870000	727,900.17	-192,075.73	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
125071100	CDI CORP COMMON STOCK USD.1								
		Local	11,243.000	13.948262	156,820.31	6.280000	70,606.04	-86,214.27	0.01
		Base		13.948262	156,820.31	6.280000	70,606.04	-86,214.27	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,210.000	19.668771	495,849.71	45.160000	1,138,483.60	642,633.89	0.22
		Base		19.668771	495,849.71	45.160000	1,138,483.60	642,633.89	0.22
126501105	CTS CORP COMMON STOCK								
		Local	25,118.000	11.519197	289,339.20	15.740000	395,357.32	106,018.12	0.08
		Base		11.519197	289,339.20	15.740000	395,357.32	106,018.12	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	76,278.000	12.823734	978,168.78	17.450000	1,331,051.10	352,882.32	0.26
		Base		12.823734	978,168.78	17.450000	1,331,051.10	352,882.32	0.26
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,413.000	43.805656	806,593.55	40.910000	753,275.83	-53,317.72	0.15
		Base		43.805656	806,593.55	40.910000	753,275.83	-53,317.72	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,701.000	64.016475	1,197,172.09	106.700000	1,995,396.70	798,224.61	0.39
		Base		64.016475	1,197,172.09	106.700000	1,995,396.70	798,224.61	0.39
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,921.000	22.859716	546,827.27	51.910000	1,241,739.11	694,911.84	0.25
		Base		22.859716	546,827.27	51.910000	1,241,739.11	694,911.84	0.25
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	13,299.000	13.027543	173,253.30	8.490000	112,908.51	-60,344.79	0.02
		Base		13.027543	173,253.30	8.490000	112,908.51	-60,344.79	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,186.000	15.320281	431,817.43	17.930000	505,374.98	73,557.55	0.10
		Base		15.320281	431,817.43	17.930000	505,374.98	73,557.55	0.10
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,394.000	29.393233	334,906.50	57.060000	650,141.64	315,235.14	0.13
		Base		29.393233	334,906.50	57.060000	650,141.64	315,235.14	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,693.000	15.035035	506,575.42	28.290000	953,174.97	446,599.55	0.19
		Base		15.035035	506,575.42	28.290000	953,174.97	446,599.55	0.19
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	38,948.000	16.334722	636,204.75	14.020000	546,050.96	-90,153.79	0.11
		Base		16.334722	636,204.75	14.020000	546,050.96	-90,153.79	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	36,913.000	25.892612	955,773.97	26.720000	986,315.36	30,541.39	0.19
		Base		25.892612	955,773.97	26.720000	986,315.36	30,541.39	0.19
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,299.000	7.441801	538,034.75	9.120000	659,366.88	121,332.13	0.13
		Base		7.441801	538,034.75	9.120000	659,366.88	121,332.13	0.13
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,518.000	12.189056	298,851.28	44.000000	1,078,792.00	779,940.72	0.21
		Base		12.189056	298,851.28	44.000000	1,078,792.00	779,940.72	0.21
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	27,656.000	20.496498	566,851.14	71.360000	1,973,532.16	1,406,681.02	0.39
		Base		20.496498	566,851.14	71.360000	1,973,532.16	1,406,681.02	0.39
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,236.000	44.459271	366,166.56	52.640000	433,543.04	67,376.48	0.09
		Base		44.459271	366,166.56	52.640000	433,543.04	67,376.48	0.09
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	73,980.000	12.263247	907,234.99	9.890000	731,662.20	-175,572.79	0.14
		Base		12.263247	907,234.99	9.890000	731,662.20	-175,572.79	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,212.000	37.405854	569,017.85	14.200000	216,010.40	-353,007.45	0.04
		Base		37.405854	569,017.85	14.200000	216,010.40	-353,007.45	0.04
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	24,961.000	17.477747	436,262.05	20.350000	507,956.35	71,694.30	0.10
		Base		17.477747	436,262.05	20.350000	507,956.35	71,694.30	0.10

& 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
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	34,846.000	26.458912	921,987.26	35.990000	1,254,107.54	332,120.28	0.25
		Base		26.458912	921,987.26	35.990000	1,254,107.54	332,120.28	0.25
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	52,508.000	5.962904	313,100.18	4.540000	238,386.32	-74,713.86	0.05
		Base		5.962904	313,100.18	4.540000	238,386.32	-74,713.86	0.05
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	50,996.000	12.056755	614,846.28	12.700000	647,649.20	32,802.92	0.13
		Base		12.056755	614,846.28	12.700000	647,649.20	32,802.92	0.13
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	41,834.000	33.904737	1,418,370.77	30.920000	1,293,507.28	-124,863.49	0.26
		Base		33.904737	1,418,370.77	30.920000	1,293,507.28	-124,863.49	0.26
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,869.000	22.544661	425,395.21	38.640000	729,098.16	303,702.95	0.14
		Base		22.544661	425,395.21	38.640000	729,098.16	303,702.95	0.14
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,168.000	28.087278	566,464.22	38.550000	777,476.40	211,012.18	0.15
		Base		28.087278	566,464.22	38.550000	777,476.40	211,012.18	0.15
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	57,663.000	5.428379	313,016.61	7.230000	416,903.49	103,886.88	0.08
		Base		5.428379	313,016.61	7.230000	416,903.49	103,886.88	0.08
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,494.000	20.985145	451,054.70	10.480000	225,257.12	-225,797.58	0.04
		Base		20.985145	451,054.70	10.480000	225,257.12	-225,797.58	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,621.000	15.725355	119,842.93	16.340000	124,527.14	4,684.21	0.02
		Base		15.725355	119,842.93	16.340000	124,527.14	4,684.21	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,393.000	9.324245	236,770.55	16.290000	413,651.97	176,881.42	0.08
		Base		9.324245	236,770.55	16.290000	413,651.97	176,881.42	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,155.000	21.594728	521,620.65	21.770000	525,854.35	4,233.70	0.10
		Base		21.594728	521,620.65	21.770000	525,854.35	4,233.70	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,253.000	13.619530	520,987.87	7.050000	269,683.65	-251,304.22	0.05
		Base		13.619530	520,987.87	7.050000	269,683.65	-251,304.22	0.05
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,763.000	25.304172	398,869.67	22.500000	354,667.50	-44,202.17	0.07
		Base		25.304172	398,869.67	22.500000	354,667.50	-44,202.17	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,585.000	34.469504	812,963.26	21.720000	512,266.20	-300,697.06	0.10
		Base		34.469504	812,963.26	21.720000	512,266.20	-300,697.06	0.10
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	31,995.000	14.956246	478,525.09	10.120000	323,789.40	-154,735.69	0.06
		Base		14.956246	478,525.09	10.120000	323,789.40	-154,735.69	0.06
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	13,097.000	73.517523	962,859.00	135.450000	1,773,988.65	811,129.65	0.35
		Base		73.517523	962,859.00	135.450000	1,773,988.65	811,129.65	0.35
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	139,852.000	3.910809	546,934.48	7.000000	978,964.00	432,029.52	0.19
		Base		3.910809	546,934.48	7.000000	978,964.00	432,029.52	0.19
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,327.000	30.535119	1,414,600.45	26.460000	1,225,812.42	-188,788.03	0.24
		Base		30.535119	1,414,600.45	26.460000	1,225,812.42	-188,788.03	0.24
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,396.000	49.700429	765,187.80	83.470000	1,285,104.12	519,916.32	0.25
		Base		49.700429	765,187.80	83.470000	1,285,104.12	519,916.32	0.25
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	55,668.000	4.350301	242,172.57	2.110000	117,459.48	-124,713.09	0.02
		Base		4.350301	242,172.57	2.110000	117,459.48	-124,713.09	0.02

& 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
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	161,937.000	3.358073	543,796.25	3.870000	626,696.19	82,899.94	0.12
		Base		3.358073	543,796.25	3.870000	626,696.19	82,899.94	0.12
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,624.000	42.913613	541,741.45	46.390000	585,627.36	43,885.91	0.12
		Base		42.913613	541,741.45	46.390000	585,627.36	43,885.91	0.12
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	48,671.000	20.084720	977,543.39	36.410000	1,772,111.11	794,567.72	0.35
		Base		20.084720	977,543.39	36.410000	1,772,111.11	794,567.72	0.35
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,552.000	35.369510	408,588.58	47.780000	551,954.56	143,365.98	0.11
		Base		35.369510	408,588.58	47.780000	551,954.56	143,365.98	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,453.000	40.150044	540,138.54	48.510000	652,605.03	112,466.49	0.13
		Base		40.150044	540,138.54	48.510000	652,605.03	112,466.49	0.13
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	47,166.000	17.013239	802,446.45	1.950000	91,973.70	-710,472.75	0.02
		Base		17.013239	802,446.45	1.950000	91,973.70	-710,472.75	0.02
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,720.000	36.788328	1,166,925.77	39.030000	1,238,031.60	71,105.83	0.24
		Base		36.788328	1,166,925.77	39.030000	1,238,031.60	71,105.83	0.24
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	18,657.000	50.869061	949,064.08	91.900000	1,714,578.30	765,514.22	0.34
		Base		50.869061	949,064.08	91.900000	1,714,578.30	765,514.22	0.34
192576106	COHU INC COMMON STOCK USD1.								
		Local	19,227.000	12.112328	232,883.73	11.880000	228,416.76	-4,466.97	0.05
		Base		12.112328	232,883.73	11.880000	228,416.76	-4,466.97	0.05
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	44,524.000	21.873689	973,904.11	29.920000	1,332,158.08	358,253.97	0.26
		Base		21.873689	973,904.11	29.920000	1,332,158.08	358,253.97	0.26

& 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
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,858.000	12.993883	374,977.48	31.770000	916,818.66	541,841.18	0.18
		Base		12.993883	374,977.48	31.770000	916,818.66	541,841.18	0.18
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	33,830.000	28.706762	971,149.75	38.210000	1,292,644.30	321,494.55	0.26
		Base		28.706762	971,149.75	38.210000	1,292,644.30	321,494.55	0.26
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,173.000	60.669511	495,851.91	52.120000	425,976.76	-69,875.15	0.08
		Base		60.669511	495,851.91	52.120000	425,976.76	-69,875.15	0.08
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	12,455.000	29.092412	362,345.99	23.370000	291,073.35	-71,272.64	0.06
		Base		29.092412	362,345.99	23.370000	291,073.35	-71,272.64	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,873.000	30.908532	614,245.25	41.940000	833,473.62	219,228.37	0.16
		Base		30.908532	614,245.25	41.940000	833,473.62	219,228.37	0.16
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	38,916.000	23.861576	928,597.08	25.760000	1,002,476.16	73,879.08	0.20
		Base		23.861576	928,597.08	25.760000	1,002,476.16	73,879.08	0.20
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	13,465.000	46.321557	623,719.77	11.790000	158,752.35	-464,967.42	0.03
		Base		46.321557	623,719.77	11.790000	158,752.35	-464,967.42	0.03
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	17,843.000	66.923737	1,194,120.24	81.560000	1,455,275.08	261,154.84	0.29
		Base		66.923737	1,194,120.24	81.560000	1,455,275.08	261,154.84	0.29
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	23,343.000	42.496479	991,995.32	70.010000	1,634,243.43	642,248.11	0.32
		Base		42.496479	991,995.32	70.010000	1,634,243.43	642,248.11	0.32
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,850.000	27.548462	216,255.43	39.420000	309,447.00	93,191.57	0.06
		Base		27.548462	216,255.43	39.420000	309,447.00	93,191.57	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	154,882.000	9.202934	1,425,368.84	10.380000	1,607,675.16	182,306.32	0.32
		Base		9.202934	1,425,368.84	10.380000	1,607,675.16	182,306.32	0.32
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,372.000	37.425962	1,174,127.29	41.910000	1,314,800.52	140,673.23	0.26
		Base		37.425962	1,174,127.29	41.910000	1,314,800.52	140,673.23	0.26
227046109	CROCS INC COMMON STOCK USD.001								
		Local	56,295.000	20.218496	1,138,200.26	9.620000	541,557.90	-596,642.36	0.11
		Base		20.218496	1,138,200.26	9.620000	541,557.90	-596,642.36	0.11
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,117.000	8.065480	202,580.67	11.630000	292,110.71	89,530.04	0.06
		Base		8.065480	202,580.67	11.630000	292,110.71	89,530.04	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	19,647.000	6.540851	128,508.09	10.750000	211,205.25	82,697.16	0.04
		Base		6.540851	128,508.09	10.750000	211,205.25	82,697.16	0.04
229669106	CUBIC CORP COMMON STOCK								
		Local	16,846.000	48.166234	811,408.38	39.960000	673,166.16	-138,242.22	0.13
		Base		48.166234	811,408.38	39.960000	673,166.16	-138,242.22	0.13
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	17,721.000	25.544846	452,680.22	44.120000	781,850.52	329,170.30	0.15
		Base		25.544846	452,680.22	44.120000	781,850.52	329,170.30	0.15
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	32,051.000	8.184440	262,319.48	8.070000	258,651.57	-3,667.91	0.05
		Base		8.184440	262,319.48	8.070000	258,651.57	-3,667.91	0.05
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,688.000	7.700162	128,500.31	9.120000	152,194.56	23,694.25	0.03
		Base		7.700162	128,500.31	9.120000	152,194.56	23,694.25	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	13,483.000	31.522516	425,018.08	21.780000	293,659.74	-131,358.34	0.06
		Base		31.522516	425,018.08	21.780000	293,659.74	-131,358.34	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,781.000	68.116844	666,250.85	17.560000	171,754.36	-494,496.49	0.03
		Base		68.116844	666,250.85	17.560000	171,754.36	-494,496.49	0.03
234264109	DAKTRONICS INC COMMON STOCK								
		Local	29,841.000	10.442378	311,611.01	7.900000	235,743.90	-75,867.11	0.05
		Base		10.442378	311,611.01	7.900000	235,743.90	-75,867.11	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	126,588.000	16.940855	2,144,508.96	13.170000	1,667,163.96	-477,345.00	0.33
		Base		16.940855	2,144,508.96	13.170000	1,667,163.96	-477,345.00	0.33
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,244.000	62.010280	511,212.75	60.150000	495,876.60	-15,336.15	0.10
		Base		62.010280	511,212.75	60.150000	495,876.60	-15,336.15	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	46,960.000	11.978801	562,524.50	13.930000	654,152.80	91,628.30	0.13
		Base		11.978801	562,524.50	13.930000	654,152.80	91,628.30	0.13
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	154,784.000	10.582782	1,638,045.36	10.120000	1,566,414.08	-71,631.28	0.31
		Base		10.582782	1,638,045.36	10.120000	1,566,414.08	-71,631.28	0.31
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,897.000	11.216795	223,180.58	9.430000	187,628.71	-35,551.87	0.04
		Base		11.216795	223,180.58	9.430000	187,628.71	-35,551.87	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	23,629.000	14.165852	334,724.92	17.620000	416,342.98	81,618.06	0.08
		Base		14.165852	334,724.92	17.620000	416,342.98	81,618.06	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	12,858.000	61.006881	784,426.48	93.430000	1,201,322.94	416,896.46	0.24
		Base		61.006881	784,426.48	93.430000	1,201,322.94	416,896.46	0.24
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,700.000	24.785239	736,121.60	20.100000	596,970.00	-139,151.60	0.12
		Base		24.785239	736,121.60	20.100000	596,970.00	-139,151.60	0.12

& 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
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	27,374.000	27.488900	752,481.15	27.400000	750,047.60	-2,433.55	0.15
		Base		27.488900	752,481.15	27.400000	750,047.60	-2,433.55	0.15
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,331.000	38.913450	907,889.71	54.420000	1,269,673.02	361,783.31	0.25
		Base		38.913450	907,889.71	54.420000	1,269,673.02	361,783.31	0.25
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	18,798.000	33.754910	634,524.80	64.460000	1,211,719.08	577,194.28	0.24
		Base		33.754910	634,524.80	64.460000	1,211,719.08	577,194.28	0.24
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	25,363.000	23.560448	597,563.63	64.670000	1,640,225.21	1,042,661.58	0.32
		Base		23.560448	597,563.63	64.670000	1,640,225.21	1,042,661.58	0.32
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	24,980.000	13.750058	343,476.44	15.020000	375,199.60	31,723.16	0.07
		Base		13.750058	343,476.44	15.020000	375,199.60	31,723.16	0.07
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,856.000	20.797961	308,974.51	9.380000	139,349.28	-169,625.23	0.03
		Base		20.797961	308,974.51	9.380000	139,349.28	-169,625.23	0.03
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,798.000	49.175859	1,219,462.95	60.370000	1,497,055.26	277,592.31	0.30
		Base		49.175859	1,219,462.95	60.370000	1,497,055.26	277,592.31	0.30
278715206	EBIX INC COMMON STOCK USD.1								
		Local	19,818.000	20.761115	411,443.77	40.790000	808,376.22	396,932.45	0.16
		Base		20.761115	411,443.77	40.790000	808,376.22	396,932.45	0.16
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,226.000	25.495842	490,183.06	27.160000	522,178.16	31,995.10	0.10
		Base		25.495842	490,183.06	27.160000	522,178.16	31,995.10	0.10
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	48,745.000	33.707841	1,643,088.71	41.600000	2,027,792.00	384,703.29	0.40
		Base		33.707841	1,643,088.71	41.600000	2,027,792.00	384,703.29	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
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,852.000	16.544318	212,627.58	9.390000	120,680.28	-91,947.30	0.02
		Base		16.544318	212,627.58	9.390000	120,680.28	-91,947.30	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		Local	68,206.000	10.105688	689,268.53	10.060000	686,152.36	-3,116.17	0.14
		Base		10.105688	689,268.53	10.060000	686,152.36	-3,116.17	0.14
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,214.000	33.292457	1,039,190.75	45.880000	1,432,098.32	392,907.57	0.28
		Base		33.292457	1,039,190.75	45.880000	1,432,098.32	392,907.57	0.28
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	21,360.000	13.057587	278,910.06	7.150000	152,724.00	-126,186.06	0.03
		Base		13.057587	278,910.06	7.150000	152,724.00	-126,186.06	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,348.000	23.818206	865,744.14	42.390000	1,540,791.72	675,047.58	0.30
		Base		23.818206	865,744.14	42.390000	1,540,791.72	675,047.58	0.30
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,122.000	22.695821	207,031.28	18.410000	167,936.02	-39,095.26	0.03
		Base		22.695821	207,031.28	18.410000	167,936.02	-39,095.26	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	46,772.000	31.264631	1,462,309.32	48.600000	2,273,119.20	810,809.88	0.45
		Base		31.264631	1,462,309.32	48.600000	2,273,119.20	810,809.88	0.45
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	23,740.000	21.819097	517,985.37	36.350000	862,949.00	344,963.63	0.17
		Base		21.819097	517,985.37	36.350000	862,949.00	344,963.63	0.17
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	24,840.000	18.152445	450,906.73	28.140000	698,997.60	248,090.87	0.14
		Base		18.152445	450,906.73	28.140000	698,997.60	248,090.87	0.14
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,214.000	47.005210	480,111.22	29.370000	299,985.18	-180,126.04	0.06
		Base		47.005210	480,111.22	29.370000	299,985.18	-180,126.04	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,134.000	29.391300	532,981.84	25.740000	466,769.16	-66,212.68	0.09
		Base		29.391300	532,981.84	25.740000	466,769.16	-66,212.68	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,951.000	28.702884	457,839.70	38.930000	620,972.43	163,132.73	0.12
		Base		28.702884	457,839.70	38.930000	620,972.43	163,132.73	0.12
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	33,491.000	35.771124	1,198,010.73	55.720000	1,866,118.52	668,107.79	0.37
		Base		35.771124	1,198,010.73	55.720000	1,866,118.52	668,107.79	0.37
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,320.000	21.477490	286,080.17	18.760000	249,883.20	-36,196.97	0.05
		Base		21.477490	286,080.17	18.760000	249,883.20	-36,196.97	0.05
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,922.000	47.022971	795,722.72	57.680000	976,060.96	180,338.24	0.19
		Base		47.022971	795,722.72	57.680000	976,060.96	180,338.24	0.19
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	20,705.000	28.037849	580,523.66	6.310000	130,648.55	-449,875.11	0.03
		Base		28.037849	580,523.66	6.310000	130,648.55	-449,875.11	0.03
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,372.000	12.059498	438,628.07	22.640000	823,462.08	384,834.01	0.16
		Base		12.059498	438,628.07	22.640000	823,462.08	384,834.01	0.16
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,500.000	74.264569	334,190.56	80.510000	362,295.00	28,104.44	0.07
		Base		74.264569	334,190.56	80.510000	362,295.00	28,104.44	0.07
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,912.000	34.600689	688,968.91	38.980000	776,169.76	87,200.85	0.15
		Base		34.600689	688,968.91	38.980000	776,169.76	87,200.85	0.15
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	28,751.000	33.616642	966,512.06	31.930000	918,019.43	-48,492.63	0.18
		Base		33.616642	966,512.06	31.930000	918,019.43	-48,492.63	0.18

& 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
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,727.000	22.114784	436,258.35	31.820000	627,713.14	191,454.79	0.12
		Base		22.114784	436,258.35	31.820000	627,713.14	191,454.79	0.12
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,630.000	44.934094	1,376,331.29	51.750000	1,585,102.50	208,771.21	0.31
		Base		44.934094	1,376,331.29	51.750000	1,585,102.50	208,771.21	0.31
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	37,410.000	7.251041	271,261.45	5.750000	215,107.50	-56,153.95	0.04
		Base		7.251041	271,261.45	5.750000	215,107.50	-56,153.95	0.04
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	30,070.000	38.473489	1,156,897.81	29.560000	888,869.20	-268,028.61	0.18
		Base		38.473489	1,156,897.81	29.560000	888,869.20	-268,028.61	0.18
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	25,552.000	28.148901	719,260.71	51.800000	1,323,593.60	604,332.89	0.26
		Base		28.148901	719,260.71	51.800000	1,323,593.60	604,332.89	0.26
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,833.000	26.011391	515,883.91	51.010000	1,011,681.33	495,797.42	0.20
		Base		26.011391	515,883.91	51.010000	1,011,681.33	495,797.42	0.20
30219E103	EXPRESS INC COMMON STOCK								
		Local	55,368.000	18.761161	1,038,767.95	21.410000	1,185,428.88	146,660.93	0.23
		Base		18.761161	1,038,767.95	21.410000	1,185,428.88	146,660.93	0.23
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	27,098.000	15.132405	410,057.91	15.460000	418,935.08	8,877.17	0.08
		Base		15.132405	410,057.91	15.460000	418,935.08	8,877.17	0.08
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	40,037.000	23.461288	939,319.58	2.970000	118,909.89	-820,409.69	0.02
		Base		23.461288	939,319.58	2.970000	118,909.89	-820,409.69	0.02
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	14,146.000	24.496138	346,522.37	26.250000	371,332.50	24,810.13	0.07
		Base		24.496138	346,522.37	26.250000	371,332.50	24,810.13	0.07

& 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
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,792.000	42.852973	548,175.23	32.210000	412,030.32	-136,144.91	0.08
		Base		42.852973	548,175.23	32.210000	412,030.32	-136,144.91	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	48,135.000	7.560043	363,902.66	13.260000	638,270.10	274,367.44	0.13
		Base		7.560043	363,902.66	13.260000	638,270.10	274,367.44	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	39,913.000	31.416897	1,253,942.60	31.430000	1,254,465.59	522.99	0.25
		Base		31.416897	1,253,942.60	31.430000	1,254,465.59	522.99	0.25
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	34,202.000	21.507966	735,615.45	21.100000	721,662.20	-13,953.25	0.14
		Base		21.507966	735,615.45	21.100000	721,662.20	-13,953.25	0.14
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	89,557.000	4.870788	436,213.18	2.920000	261,506.44	-174,706.74	0.05
		Base		4.870788	436,213.18	2.920000	261,506.44	-174,706.74	0.05
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	21,776.000	44.268539	963,991.70	46.060000	1,003,002.56	39,010.86	0.20
		Base		44.268539	963,991.70	46.060000	1,003,002.56	39,010.86	0.20
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	68,595.000	6.022009	413,079.71	8.860000	607,751.70	194,671.99	0.12
		Base		6.022009	413,079.71	8.860000	607,751.70	194,671.99	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	47,529.000	16.455360	782,106.82	18.180000	864,077.22	81,970.40	0.17
		Base		16.455360	782,106.82	18.180000	864,077.22	81,970.40	0.17
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	50,909.000	19.943782	1,015,318.00	29.580000	1,505,888.22	490,570.22	0.30
		Base		19.943782	1,015,318.00	29.580000	1,505,888.22	490,570.22	0.30
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	60,393.000	12.423741	750,306.97	18.020000	1,088,281.86	337,974.89	0.21
		Base		12.423741	750,306.97	18.020000	1,088,281.86	337,974.89	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
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,210.000	37.894986	462,697.78	20.590000	251,403.90	-211,293.88	0.05
		Base		37.894986	462,697.78	20.590000	251,403.90	-211,293.88	0.05
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,060.000	32.791734	1,379,220.32	41.340000	1,738,760.40	359,540.08	0.34
		Base		32.791734	1,379,220.32	41.340000	1,738,760.40	359,540.08	0.34
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	41,328.000	20.813452	860,178.35	7.330000	302,934.24	-557,244.11	0.06
		Base		20.813452	860,178.35	7.330000	302,934.24	-557,244.11	0.06
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	26,144.000	15.701638	410,503.63	13.040000	340,917.76	-69,585.87	0.07
		Base		15.701638	410,503.63	13.040000	340,917.76	-69,585.87	0.07
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,661.000	34.716820	265,965.56	33.610000	257,486.21	-8,479.35	0.05
		Base		34.716820	265,965.56	33.610000	257,486.21	-8,479.35	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,552.000	35.195037	828,913.51	45.320000	1,067,376.64	238,463.13	0.21
		Base		35.195037	828,913.51	45.320000	1,067,376.64	238,463.13	0.21
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	56,109.000	19.007398	1,066,486.07	17.950000	1,007,156.55	-59,329.52	0.20
		Base		19.007398	1,066,486.07	17.950000	1,007,156.55	-59,329.52	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	32,120.000	26.291816	844,493.14	19.160000	615,419.20	-229,073.94	0.12
		Base		26.291816	844,493.14	19.160000	615,419.20	-229,073.94	0.12
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,511.000	26.255664	774,830.90	32.170000	949,368.87	174,537.97	0.19
		Base		26.255664	774,830.90	32.170000	949,368.87	174,537.97	0.19
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	68,753.000	12.619780	867,647.73	10.610000	729,469.33	-138,178.40	0.14
		Base		12.619780	867,647.73	10.610000	729,469.33	-138,178.40	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
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,067.000	13.981546	378,438.50	14.910000	403,568.97	25,130.47	0.08
		Base		13.981546	378,438.50	14.910000	403,568.97	25,130.47	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	38,543.000	27.857467	1,073,710.34	42.450000	1,636,150.35	562,440.01	0.32
		Base		27.857467	1,073,710.34	42.450000	1,636,150.35	562,440.01	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,527.000	15.321890	268,546.76	11.790000	206,643.33	-61,903.43	0.04
		Base		15.321890	268,546.76	11.790000	206,643.33	-61,903.43	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,341.000	39.153380	600,652.01	73.250000	1,123,728.25	523,076.24	0.22
		Base		39.153380	600,652.01	73.250000	1,123,728.25	523,076.24	0.22
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	56,871.000	24.051806	1,367,850.26	34.670000	1,971,717.57	603,867.31	0.39
		Base		24.051806	1,367,850.26	34.670000	1,971,717.57	603,867.31	0.39
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,899.000	39.237082	1,212,386.59	48.890000	1,510,652.11	298,265.52	0.30
		Base		39.237082	1,212,386.59	48.890000	1,510,652.11	298,265.52	0.30
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	89,505.000	12.256165	1,096,988.01	15.140000	1,355,105.70	258,117.69	0.27
		Base		12.256165	1,096,988.01	15.140000	1,355,105.70	258,117.69	0.27
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	37,851.000	24.019184	909,150.15	12.210000	462,160.71	-446,989.44	0.09
		Base		24.019184	909,150.15	12.210000	462,160.71	-446,989.44	0.09
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	22,702.000	11.147741	253,076.02	18.320000	415,900.64	162,824.62	0.08
		Base		11.147741	253,076.02	18.320000	415,900.64	162,824.62	0.08
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,034.000	55.452031	944,569.90	72.250000	1,230,706.50	286,136.60	0.24
		Base		55.452031	944,569.90	72.250000	1,230,706.50	286,136.60	0.24

& 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
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,009.000	51.354423	1,438,386.02	41.590000	1,164,894.31	-273,491.71	0.23
		Base		51.354423	1,438,386.02	41.590000	1,164,894.31	-273,491.71	0.23
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,276.000	45.714004	469,757.10	12.340000	126,805.84	-342,951.26	0.03
		Base		45.714004	469,757.10	12.340000	126,805.84	-342,951.26	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,471.000	20.173391	412,969.48	19.830000	405,939.93	-7,029.55	0.08
		Base		20.173391	412,969.48	19.830000	405,939.93	-7,029.55	0.08
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,923.000	13.103674	300,375.51	28.600000	655,597.80	355,222.29	0.13
		Base		13.103674	300,375.51	28.600000	655,597.80	355,222.29	0.13
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	58,667.000	16.496501	967,800.22	25.420000	1,491,315.14	523,514.92	0.29
		Base		16.496501	967,800.22	25.420000	1,491,315.14	523,514.92	0.29
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,497.000	19.541882	654,594.42	20.730000	694,392.81	39,798.39	0.14
		Base		19.541882	654,594.42	20.730000	694,392.81	39,798.39	0.14
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	54,843.000	23.084931	1,266,046.85	17.850000	978,947.55	-287,099.30	0.19
		Base		23.084931	1,266,046.85	17.850000	978,947.55	-287,099.30	0.19
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	19,460.000	27.808063	541,144.90	35.640000	693,554.40	152,409.50	0.14
		Base		27.808063	541,144.90	35.640000	693,554.40	152,409.50	0.14
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,777.000	21.206066	737,483.35	22.970000	798,827.69	61,344.34	0.16
		Base		21.206066	737,483.35	22.970000	798,827.69	61,344.34	0.16
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,885.000	23.702971	660,957.36	15.960000	445,044.60	-215,912.76	0.09
		Base		23.702971	660,957.36	15.960000	445,044.60	-215,912.76	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,066.000	32.570157	653,552.78	27.640000	554,624.24	-98,928.54	0.11
		Base		32.570157	653,552.78	27.640000	554,624.24	-98,928.54	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,375.000	45.846121	979,960.83	22.200000	474,525.00	-505,435.83	0.09
		Base		45.846121	979,960.83	22.200000	474,525.00	-505,435.83	0.09
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,290.000	10.976980	321,515.75	15.450000	452,530.50	131,014.75	0.09
		Base		10.976980	321,515.75	15.450000	452,530.50	131,014.75	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	17,152.000	53.024455	909,475.45	58.690000	1,006,650.88	97,175.43	0.20
		Base		53.024455	909,475.45	58.690000	1,006,650.88	97,175.43	0.20
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,325.000	25.903232	267,450.87	7.850000	81,051.25	-186,399.62	0.02
		Base		25.903232	267,450.87	7.850000	81,051.25	-186,399.62	0.02
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	19,900.000	34.411305	684,784.97	6.170000	122,783.00	-562,001.97	0.02
		Base		34.411305	684,784.97	6.170000	122,783.00	-562,001.97	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,902.000	42.252052	291,623.66	33.300000	229,836.60	-61,787.06	0.05
		Base		42.252052	291,623.66	33.300000	229,836.60	-61,787.06	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,648.000	20.344240	542,133.31	27.530000	733,619.44	191,486.13	0.14
		Base		20.344240	542,133.31	27.530000	733,619.44	191,486.13	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	64,774.000	14.463394	936,851.91	14.350000	929,506.90	-7,345.01	0.18
		Base		14.463394	936,851.91	14.350000	929,506.90	-7,345.01	0.18
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	39,206.000	33.693456	1,320,985.65	34.980000	1,371,425.88	50,440.23	0.27
		Base		33.693456	1,320,985.65	34.980000	1,371,425.88	50,440.23	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	24,795.000	11.579847	287,122.31	22.020000	545,985.90	258,863.59	0.11
		Base		11.579847	287,122.31	22.020000	545,985.90	258,863.59	0.11
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	58,611.000	6.292710	368,822.03	3.270000	191,657.97	-177,164.06	0.04
		Base		6.292710	368,822.03	3.270000	191,657.97	-177,164.06	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	61,758.000	16.052704	991,382.92	5.450000	336,581.10	-654,801.82	0.07
		Base		16.052704	991,382.92	5.450000	336,581.10	-654,801.82	0.07
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	36,366.000	7.537046	274,092.21	2.530000	92,005.98	-182,086.23	0.02
		Base		7.537046	274,092.21	2.530000	92,005.98	-182,086.23	0.02
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	15,517.000	14.547345	225,731.16	21.160000	328,339.72	102,608.56	0.06
		Base		14.547345	225,731.16	21.160000	328,339.72	102,608.56	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,645.000	24.654925	903,479.74	47.190000	1,729,277.55	825,797.81	0.34
		Base		24.654925	903,479.74	47.190000	1,729,277.55	825,797.81	0.34
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,331.000	38.868220	284,942.92	36.090000	264,575.79	-20,367.13	0.05
		Base		38.868220	284,942.92	36.090000	264,575.79	-20,367.13	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,624.000	55.099223	530,274.92	36.500000	351,276.00	-178,998.92	0.07
		Base		55.099223	530,274.92	36.500000	351,276.00	-178,998.92	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	55,652.000	20.744834	1,154,491.52	36.810000	2,048,550.12	894,058.60	0.40
		Base		20.744834	1,154,491.52	36.810000	2,048,550.12	894,058.60	0.40
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	57,078.000	6.822465	389,412.65	19.840000	1,132,427.52	743,014.87	0.22
		Base		6.822465	389,412.65	19.840000	1,132,427.52	743,014.87	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
42222N103	HEALTHSTREAM INC COMMON STOCK								
		18,793.000	Local	27.391090	514,760.75	22.090000	415,137.37	-99,623.38	0.08
			Base	27.391090	514,760.75	22.090000	415,137.37	-99,623.38	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		24,236.000	Local	13.143472	318,545.18	10.090000	244,541.24	-74,003.94	0.05
			Base	13.143472	318,545.18	10.090000	244,541.24	-74,003.94	0.05
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		27,104.000	Local	31.737164	860,204.09	24.670000	668,655.68	-191,548.41	0.13
			Base	31.737164	860,204.09	24.670000	668,655.68	-191,548.41	0.13
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		45,599.000	Local	17.586397	801,922.12	18.550000	845,861.45	43,939.33	0.17
			Base	17.586397	801,922.12	18.550000	845,861.45	43,939.33	0.17
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		28,526.000	Local	29.958327	854,591.24	96.570000	2,754,755.82	1,900,164.58	0.54
			Base	29.958327	854,591.24	96.570000	2,754,755.82	1,900,164.58	0.54
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		13,325.000	Local	21.766349	290,036.60	23.700000	315,802.50	25,765.90	0.06
			Base	21.766349	290,036.60	23.700000	315,802.50	25,765.90	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		77,117.000	Local	5.198819	400,917.30	5.600000	431,855.20	30,937.90	0.09
			Base	5.198819	400,917.30	5.600000	431,855.20	30,937.90	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,570.000	Local	41.603689	730,976.81	35.900000	630,763.00	-100,213.81	0.12
			Base	41.603689	730,976.81	35.900000	630,763.00	-100,213.81	0.12
431571108	HILLENBRAND INC COMMON STOCK								
		48,578.000	Local	23.605427	1,146,704.42	29.950000	1,454,911.10	308,206.68	0.29
			Base	23.605427	1,146,704.42	29.950000	1,454,911.10	308,206.68	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		47,092.000	Local	20.378524	959,665.43	40.950000	1,928,417.40	968,751.97	0.38
			Base	20.378524	959,665.43	40.950000	1,928,417.40	968,751.97	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,147.000	19.079562	594,271.11	31.690000	987,048.43	392,777.32	0.19
		Base		19.079562	594,271.11	31.690000	987,048.43	392,777.32	0.19
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	24,694.000	30.268109	747,440.69	9.930000	245,211.42	-502,229.27	0.05
		Base		30.268109	747,440.69	9.930000	245,211.42	-502,229.27	0.05
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,979.000	35.491755	957,532.06	40.790000	1,100,473.41	142,941.35	0.22
		Base		35.491755	957,532.06	40.790000	1,100,473.41	142,941.35	0.22
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,186.000	55.792077	624,090.17	104.100000	1,164,462.60	540,372.43	0.23
		Base		55.792077	624,090.17	104.100000	1,164,462.60	540,372.43	0.23
45071R109	IXIA COMMON STOCK								
		Local	47,521.000	15.495736	736,372.86	12.460000	592,111.66	-144,261.20	0.12
		Base		15.495736	736,372.86	12.460000	592,111.66	-144,261.20	0.12
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	37,315.000	21.872255	816,163.19	8.050000	300,385.75	-515,777.44	0.06
		Base		21.872255	816,163.19	8.050000	300,385.75	-515,777.44	0.06
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	52,622.000	22.676780	1,193,297.51	32.020000	1,684,956.44	491,658.93	0.33
		Base		22.676780	1,193,297.51	32.020000	1,684,956.44	491,658.93	0.33
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	20,274.000	31.390717	636,415.39	45.960000	931,793.04	295,377.65	0.18
		Base		31.390717	636,415.39	45.960000	931,793.04	295,377.65	0.18
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,537.000	58.999226	503,676.39	80.500000	687,228.50	183,552.11	0.14
		Base		58.999226	503,676.39	80.500000	687,228.50	183,552.11	0.14
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,618.000	18.901251	540,915.99	28.640000	819,619.52	278,703.53	0.16
		Base		18.901251	540,915.99	28.640000	819,619.52	278,703.53	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		18,511.000	Local	47.080508	871,507.28	43.360000	802,636.96	-68,870.32	0.16
			Base	47.080508	871,507.28	43.360000	802,636.96	-68,870.32	0.16
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		14,873.000	Local	50.365111	749,080.30	30.910000	459,724.43	-289,355.87	0.09
			Base	50.365111	749,080.30	30.910000	459,724.43	-289,355.87	0.09
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		12,458.000	Local	30.783117	383,496.07	51.730000	644,452.34	260,956.27	0.13
			Base	30.783117	383,496.07	51.730000	644,452.34	260,956.27	0.13
45780L104	INOGEN INC COMMON STOCK USD.001								
		11,062.000	Local	44.964082	497,392.67	44.980000	497,568.76	176.09	0.10
			Base	44.964082	497,392.67	44.980000	497,568.76	176.09	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		12,819.000	Local	23.700321	303,814.42	26.610000	341,113.59	37,299.17	0.07
			Base	23.700321	303,814.42	26.610000	341,113.59	37,299.17	0.07
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		22,254.000	Local	43.809510	974,936.83	67.360000	1,499,029.44	524,092.61	0.30
			Base	43.809510	974,936.83	67.360000	1,499,029.44	524,092.61	0.30
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		13,150.000	Local	21.825953	287,011.28	30.900000	406,335.00	119,323.72	0.08
			Base	21.825953	287,011.28	30.900000	406,335.00	119,323.72	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		44,895.000	Local	20.505805	920,608.12	39.320000	1,765,271.40	844,663.28	0.35
			Base	20.505805	920,608.12	39.320000	1,765,271.40	844,663.28	0.35
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		13,590.000	Local	37.216733	505,775.40	36.420000	494,947.80	-10,827.60	0.10
			Base	37.216733	505,775.40	36.420000	494,947.80	-10,827.60	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		50,802.000	Local	16.389428	832,615.73	18.540000	941,869.08	109,253.35	0.19
			Base	16.389428	832,615.73	18.540000	941,869.08	109,253.35	0.19

& 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
46113M108	INTERVAL LEISURE GROUP W/I COMMON STOCK USD.01								
		Local	30,144.000	16.312542	491,725.28	14.440000	435,279.36	-56,445.92	0.09
		Base		16.312542	491,725.28	14.440000	435,279.36	-56,445.92	0.09
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,915.000	29.792947	354,982.96	26.730000	318,487.95	-36,495.01	0.06
		Base		29.792947	354,982.96	26.730000	318,487.95	-36,495.01	0.06
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,318.000	24.080265	561,503.61	13.170000	307,098.06	-254,405.55	0.06
		Base		24.080265	561,503.61	13.170000	307,098.06	-254,405.55	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	43,452.000	15.163451	658,882.29	1.110000	48,231.72	-610,650.57	0.01
		Base		15.163451	658,882.29	1.110000	48,231.72	-610,650.57	0.01
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	25,284.000	14.507013	366,795.31	22.100000	558,776.40	191,981.09	0.11
		Base		14.507013	366,795.31	22.100000	558,776.40	191,981.09	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,348.000	9.475802	590,797.28	7.870000	490,678.76	-100,118.52	0.10
		Base		9.475802	590,797.28	7.870000	490,678.76	-100,118.52	0.10
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	22,356.000	29.102484	650,615.14	35.300000	789,166.80	138,551.66	0.16
		Base		29.102484	650,615.14	35.300000	789,166.80	138,551.66	0.16
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	185,751.000	99.803469	18,538,594.11	112.570000	20,909,990.07	2,371,395.96	4.13
		Base		99.803469	18,538,594.11	112.570000	20,909,990.07	2,371,395.96	4.13
465741106	ITRON INC COMMON STOCK								
		Local	29,222.000	34.486181	1,007,755.17	41.720000	1,219,141.84	211,386.67	0.24
		Base		34.486181	1,007,755.17	41.720000	1,219,141.84	211,386.67	0.24
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,383.000	62.021535	705,991.13	108.280000	1,232,551.24	526,560.11	0.24
		Base		62.021535	705,991.13	108.280000	1,232,551.24	526,560.11	0.24

& 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
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,542.000	21.720194	489,616.61	56.410000	1,271,594.22	781,977.61	0.25
		Base		21.720194	489,616.61	56.410000	1,271,594.22	781,977.61	0.25
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,875.000	58.451823	811,019.05	84.540000	1,172,992.50	361,973.45	0.23
		Base		58.451823	811,019.05	84.540000	1,172,992.50	361,973.45	0.23
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	20,830.000	35.287900	735,046.95	42.690000	889,232.70	154,185.75	0.18
		Base		35.287900	735,046.95	42.690000	889,232.70	154,185.75	0.18
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	66,135.000	13.079175	864,991.23	13.850000	915,969.75	50,978.52	0.18
		Base		13.079175	864,991.23	13.850000	915,969.75	50,978.52	0.18
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	22,912.000	16.763644	384,088.62	19.120000	438,077.44	53,988.82	0.09
		Base		16.763644	384,088.62	19.120000	438,077.44	53,988.82	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	64,618.000	15.764696	1,018,683.12	12.350000	798,032.30	-220,650.82	0.16
		Base		15.764696	1,018,683.12	12.350000	798,032.30	-220,650.82	0.16
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,946.000	14.359118	171,534.02	17.510000	209,174.46	37,640.44	0.04
		Base		14.359118	171,534.02	17.510000	209,174.46	37,640.44	0.04
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	64,313.000	24.386413	1,568,363.37	27.710000	1,782,113.23	213,749.86	0.35
		Base		24.386413	1,568,363.37	27.710000	1,782,113.23	213,749.86	0.35
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	47,265.000	18.678391	882,834.15	26.150000	1,235,979.75	353,145.60	0.24
		Base		18.678391	882,834.15	26.150000	1,235,979.75	353,145.60	0.24
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	48,324.000	3.989422	192,784.85	1.660000	80,217.84	-112,567.01	0.02
		Base		3.989422	192,784.85	1.660000	80,217.84	-112,567.01	0.02

& 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
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,851.000	35.220784	558,284.65	22.470000	356,171.97	-202,112.68	0.07
		Base		35.220784	558,284.65	22.470000	356,171.97	-202,112.68	0.07
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,169.000	19.448533	859,022.25	28.290000	1,249,541.01	390,518.76	0.25
		Base		19.448533	859,022.25	28.290000	1,249,541.01	390,518.76	0.25
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	23,620.000	28.492626	672,995.83	17.300000	408,626.00	-264,369.83	0.08
		Base		28.492626	672,995.83	17.300000	408,626.00	-264,369.83	0.08
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	54,255.000	10.539096	571,798.68	11.320000	614,166.60	42,367.92	0.12
		Base		10.539096	571,798.68	11.320000	614,166.60	42,367.92	0.12
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	9,978.000	24.928986	248,741.42	35.560000	354,817.68	106,076.26	0.07
		Base		24.928986	248,741.42	35.560000	354,817.68	106,076.26	0.07
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,563.000	35.599654	554,037.42	12.750000	198,428.25	-355,609.17	0.04
		Base		35.599654	554,037.42	12.750000	198,428.25	-355,609.17	0.04
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,928.000	33.852437	979,283.31	45.240000	1,308,702.72	329,419.41	0.26
		Base		33.852437	979,283.31	45.240000	1,308,702.72	329,419.41	0.26
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	38,470.000	13.432256	516,738.88	26.740000	1,028,687.80	511,948.92	0.20
		Base		13.432256	516,738.88	26.740000	1,028,687.80	511,948.92	0.20
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	33,482.000	44.829297	1,500,974.53	67.750000	2,268,405.50	767,430.97	0.45
		Base		44.829297	1,500,974.53	67.750000	2,268,405.50	767,430.97	0.45
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,389.000	52.636644	388,932.16	33.070000	244,354.23	-144,577.93	0.05
		Base		52.636644	388,932.16	33.070000	244,354.23	-144,577.93	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
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,471.000	40.088145	860,732.56	17.930000	384,975.03	-475,757.53	0.08
		Base		40.088145	860,732.56	17.930000	384,975.03	-475,757.53	0.08
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	33,799.000	19.671207	664,867.11	19.650000	664,150.35	-716.76	0.13
		Base		19.671207	664,867.11	19.650000	664,150.35	-716.76	0.13
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,312.000	86.309601	458,476.60	97.780000	519,407.36	60,930.76	0.10
		Base		86.309601	458,476.60	97.780000	519,407.36	60,930.76	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	163,237.000	9.625055	1,571,165.08	8.600000	1,403,838.20	-167,326.88	0.28
		Base		9.625055	1,571,165.08	8.600000	1,403,838.20	-167,326.88	0.28
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	13,982.000	60.735062	849,197.64	107.090000	1,497,332.38	648,134.74	0.30
		Base		60.735062	849,197.64	107.090000	1,497,332.38	648,134.74	0.30
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,586.000	69.331546	595,280.65	71.610000	614,843.46	19,562.81	0.12
		Base		69.331546	595,280.65	71.610000	614,843.46	19,562.81	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,879.000	26.131420	493,335.08	5.180000	97,793.22	-395,541.86	0.02
		Base		26.131420	493,335.08	5.180000	97,793.22	-395,541.86	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,871.000	38.844330	694,187.03	87.330000	1,560,674.43	866,487.40	0.31
		Base		38.844330	694,187.03	87.330000	1,560,674.43	866,487.40	0.31
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	17,227.000	61.926891	1,066,814.55	123.110000	2,120,815.97	1,054,001.42	0.42
		Base		61.926891	1,066,814.55	123.110000	2,120,815.97	1,054,001.42	0.42
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	38,003.000	12.407453	471,520.44	5.850000	222,317.55	-249,202.89	0.04
		Base		12.407453	471,520.44	5.850000	222,317.55	-249,202.89	0.04

& 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
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		19,353.000	Local	39.930229	772,769.72	50.460000	976,552.38	203,782.66	0.19
			Base	39.930229	772,769.72	50.460000	976,552.38	203,782.66	0.19
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		20,887.000	Local	28.710301	599,672.05	13.120000	274,037.44	-325,634.61	0.05
			Base	28.710301	599,672.05	13.120000	274,037.44	-325,634.61	0.05
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		36,448.000	Local	23.756495	865,876.74	26.970000	983,002.56	117,125.82	0.19
			Base	23.756495	865,876.74	26.970000	983,002.56	117,125.82	0.19
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		29,607.000	Local	22.168559	656,344.53	19.400000	574,375.80	-81,968.73	0.11
			Base	22.168559	656,344.53	19.400000	574,375.80	-81,968.73	0.11
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		17,712.000	Local	14.557571	257,843.70	12.840000	227,422.08	-30,421.62	0.04
			Base	14.557571	257,843.70	12.840000	227,422.08	-30,421.62	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		13,196.000	Local	14.251396	188,061.42	32.520000	429,133.92	241,072.50	0.08
			Base	14.251396	188,061.42	32.520000	429,133.92	241,072.50	0.08
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		52,976.000	Local	25.739695	1,363,586.07	32.450000	1,719,071.20	355,485.13	0.34
			Base	25.739695	1,363,586.07	32.450000	1,719,071.20	355,485.13	0.34
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		19,011.000	Local	16.242997	308,795.62	18.650000	354,555.15	45,759.53	0.07
			Base	16.242997	308,795.62	18.650000	354,555.15	45,759.53	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		41,067.000	Local	28.425235	1,167,339.12	37.650000	1,546,172.55	378,833.43	0.31
			Base	28.425235	1,167,339.12	37.650000	1,546,172.55	378,833.43	0.31
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		11,383.000	Local	45.942009	522,957.89	60.850000	692,655.55	169,697.66	0.14
			Base	45.942009	522,957.89	60.850000	692,655.55	169,697.66	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
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	14,988.000	30.674220	459,745.21	25.110000	376,348.68	-83,396.53	0.07
		Base		30.674220	459,745.21	25.110000	376,348.68	-83,396.53	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,885.000	26.340438	1,129,609.67	37.040000	1,588,460.40	458,850.73	0.31
		Base		26.340438	1,129,609.67	37.040000	1,588,460.40	458,850.73	0.31
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,058.000	53.161326	1,013,148.56	67.930000	1,294,609.94	281,461.38	0.26
		Base		53.161326	1,013,148.56	67.930000	1,294,609.94	281,461.38	0.26
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,883.000	29.088480	549,277.77	31.990000	604,067.17	54,789.40	0.12
		Base		29.088480	549,277.77	31.990000	604,067.17	54,789.40	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	14,613.000	12.634185	184,623.35	18.950000	276,916.35	92,293.00	0.05
		Base		12.634185	184,623.35	18.950000	276,916.35	92,293.00	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,683.000	11.109632	207,561.25	19.470000	363,758.01	156,196.76	0.07
		Base		11.109632	207,561.25	19.470000	363,758.01	156,196.76	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,351.000	29.186616	564,790.20	67.500000	1,306,192.50	741,402.30	0.26
		Base		29.186616	564,790.20	67.500000	1,306,192.50	741,402.30	0.26
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,408.000	21.737371	400,141.53	18.720000	344,597.76	-55,543.77	0.07
		Base		21.737371	400,141.53	18.720000	344,597.76	-55,543.77	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,343.000	24.754657	850,149.20	41.840000	1,436,911.12	586,761.92	0.28
		Base		24.754657	850,149.20	41.840000	1,436,911.12	586,761.92	0.28
576690101	MATERION CORP COMMON STOCK								
		Local	15,427.000	33.088030	510,449.04	26.480000	408,506.96	-101,942.08	0.08
		Base		33.088030	510,449.04	26.480000	408,506.96	-101,942.08	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,753.000	14.861821	308,427.38	17.700000	367,328.10	58,900.72	0.07
		Base		14.861821	308,427.38	17.700000	367,328.10	58,900.72	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	33,498.000	25.895676	867,453.35	40.170000	1,345,614.66	478,161.31	0.27
		Base		25.895676	867,453.35	40.170000	1,345,614.66	478,161.31	0.27
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,456.000	42.838501	1,090,496.89	51.470000	1,310,220.32	219,723.43	0.26
		Base		42.838501	1,090,496.89	51.470000	1,310,220.32	219,723.43	0.26
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	183,394.000	12.313727	2,258,263.66	12.980000	2,380,454.12	122,190.46	0.47
		Base		12.313727	2,258,263.66	12.980000	2,380,454.12	122,190.46	0.47
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	53,546.000	23.012062	1,232,203.85	31.770000	1,701,156.42	468,952.57	0.34
		Base		23.012062	1,232,203.85	31.770000	1,701,156.42	468,952.57	0.34
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,163.000	21.855937	156,554.08	30.190000	216,250.97	59,696.89	0.04
		Base		21.855937	156,554.08	30.190000	216,250.97	59,696.89	0.04
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	43,457.000	24.138377	1,048,981.46	38.710000	1,682,220.47	633,239.01	0.33
		Base		24.138377	1,048,981.46	38.710000	1,682,220.47	633,239.01	0.33
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	25,513.000	15.251434	389,109.83	20.300000	517,913.90	128,804.07	0.10
		Base		15.251434	389,109.83	20.300000	517,913.90	128,804.07	0.10
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,423.000	20.284381	657,680.49	20.610000	668,238.03	10,557.54	0.13
		Base		20.284381	657,680.49	20.610000	668,238.03	10,557.54	0.13
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,132.000	15.584874	531,942.91	18.490000	631,100.68	99,157.77	0.12
		Base		15.584874	531,942.91	18.490000	631,100.68	99,157.77	0.12

& 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
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
			28,529.000	Local 30.485055	869,708.14	36.460000	1,040,167.34	170,459.20	0.21
				Base 30.485055	869,708.14	36.460000	1,040,167.34	170,459.20	0.21
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
			28,463.000	Local 16.496747	469,546.90	29.240000	832,258.12	362,711.22	0.16
				Base 16.496747	469,546.90	29.240000	832,258.12	362,711.22	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
			7,222.000	Local 138.629435	1,001,181.78	179.720000	1,297,937.84	296,756.06	0.26
				Base 138.629435	1,001,181.78	179.720000	1,297,937.84	296,756.06	0.26
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
			75,647.000	Local 11.351957	858,741.47	8.740000	661,154.78	-197,586.69	0.13
				Base 11.351957	858,741.47	8.740000	661,154.78	-197,586.69	0.13
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
			34,385.000	Local 26.286795	903,871.43	33.020000	1,135,392.70	231,521.27	0.22
				Base 26.286795	903,871.43	33.020000	1,135,392.70	231,521.27	0.22
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
			47,852.000	Local 16.005976	765,917.97	9.240000	442,152.48	-323,765.49	0.09
				Base 16.005976	765,917.97	9.240000	442,152.48	-323,765.49	0.09
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
			8,249.000	Local 12.389782	102,203.31	19.460000	160,525.54	58,322.23	0.03
				Base 12.389782	102,203.31	19.460000	160,525.54	58,322.23	0.03
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
			28,516.000	Local 24.679920	703,772.61	63.640000	1,814,758.24	1,110,985.63	0.36
				Base 24.679920	703,772.61	63.640000	1,814,758.24	1,110,985.63	0.36
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
			30,857.000	Local 17.190504	530,447.38	23.920000	738,099.44	207,652.06	0.15
				Base 17.190504	530,447.38	23.920000	738,099.44	207,652.06	0.15
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
			24,824.000	Local 41.797342	1,037,577.23	71.470000	1,774,171.28	736,594.05	0.35
				Base 41.797342	1,037,577.23	71.470000	1,774,171.28	736,594.05	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	69,326.000	4.652006	322,504.98	3.260000	226,002.76	-96,502.22	0.04
		Base		4.652006	322,504.98	3.260000	226,002.76	-96,502.22	0.04
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	25,726.000	45.759886	1,177,218.83	45.680000	1,175,163.68	-2,055.15	0.23
		Base		45.759886	1,177,218.83	45.680000	1,175,163.68	-2,055.15	0.23
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,132.000	34.194445	483,235.89	37.980000	536,733.36	53,497.47	0.11
		Base		34.194445	483,235.89	37.980000	536,733.36	53,497.47	0.11
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,634.000	20.324262	256,776.73	27.530000	347,814.02	91,037.29	0.07
		Base		20.324262	256,776.73	27.530000	347,814.02	91,037.29	0.07
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,073.000	22.643718	997,976.57	29.420000	1,296,627.66	298,651.09	0.26
		Base		22.643718	997,976.57	29.420000	1,296,627.66	298,651.09	0.26
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,198.000	12.517813	215,281.35	12.860000	221,166.28	5,884.93	0.04
		Base		12.517813	215,281.35	12.860000	221,166.28	5,884.93	0.04
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,253.000	22.252417	739,959.62	26.950000	896,168.35	156,208.73	0.18
		Base		22.252417	739,959.62	26.950000	896,168.35	156,208.73	0.18
62914B100	NIC INC COMMON STOCK								
		Local	47,078.000	16.742478	788,202.38	18.030000	848,816.34	60,613.96	0.17
		Base		16.742478	788,202.38	18.030000	848,816.34	60,613.96	0.17
630077105	NANOMETRICS INC COMMON STOCK								
		Local	18,735.000	16.159750	302,752.92	15.840000	296,762.40	-5,990.52	0.06
		Base		16.159750	302,752.92	15.840000	296,762.40	-5,990.52	0.06
637138108	NATL PENN BCSHS INC COMMON STOCK								
		Local	108,182.000	8.926859	965,725.49	10.640000	1,151,056.48	185,330.99	0.23
		Base		8.926859	965,725.49	10.640000	1,151,056.48	185,330.99	0.23

& 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
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,743.000	93.317547	349,287.58	83.740000	313,438.82	-35,848.76	0.06
		Base		93.317547	349,287.58	83.740000	313,438.82	-35,848.76	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,462.000	53.189089	450,086.07	83.870000	709,707.94	259,621.87	0.14
		Base		53.189089	450,086.07	83.870000	709,707.94	259,621.87	0.14
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,564.000	19.728950	504,350.87	38.430000	982,424.52	478,073.65	0.19
		Base		19.728950	504,350.87	38.430000	982,424.52	478,073.65	0.19
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,556.000	11.683626	427,106.64	15.810000	577,950.36	150,843.72	0.11
		Base		11.683626	427,106.64	15.810000	577,950.36	150,843.72	0.11
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	12,912.000	29.451966	380,283.79	63.660000	821,977.92	441,694.13	0.16
		Base		29.451966	380,283.79	63.660000	821,977.92	441,694.13	0.16
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	104,816.000	12.515081	1,311,780.69	13.750000	1,441,220.00	129,439.31	0.28
		Base		12.515081	1,311,780.69	13.750000	1,441,220.00	129,439.31	0.28
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	28,870.000	31.585891	911,884.68	50.350000	1,453,604.50	541,719.82	0.29
		Base		31.585891	911,884.68	50.350000	1,453,604.50	541,719.82	0.29
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,996.000	34.904984	872,484.97	40.370000	1,009,088.52	136,603.55	0.20
		Base		34.904984	872,484.97	40.370000	1,009,088.52	136,603.55	0.20
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,877.000	11.840551	768,179.42	4.320000	280,268.64	-487,910.78	0.06
		Base		11.840551	768,179.42	4.320000	280,268.64	-487,910.78	0.06
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	29,784.000	16.214197	482,923.64	23.000000	685,032.00	202,108.36	0.14
		Base		16.214197	482,923.64	23.000000	685,032.00	202,108.36	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
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	40,404.000	11.195165	452,329.45	3.990000	161,211.96	-291,117.49	0.03
		Base		11.195165	452,329.45	3.990000	161,211.96	-291,117.49	0.03
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	30,150.000	15.500788	467,348.75	16.440000	495,666.00	28,317.25	0.10
		Base		15.500788	467,348.75	16.440000	495,666.00	28,317.25	0.10
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	78,475.000	12.589877	987,990.57	13.510000	1,060,197.25	72,206.68	0.21
		Base		12.589877	987,990.57	13.510000	1,060,197.25	72,206.68	0.21
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	21,154.000	45.825148	969,385.19	53.850000	1,139,142.90	169,757.71	0.22
		Base		45.825148	969,385.19	53.850000	1,139,142.90	169,757.71	0.22
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	37,149.000	40.258915	1,495,578.44	61.750000	2,293,950.75	798,372.31	0.45
		Base		40.258915	1,495,578.44	61.750000	2,293,950.75	798,372.31	0.45
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	22,679.000	14.414204	326,899.74	20.870000	473,310.73	146,410.99	0.09
		Base		14.414204	326,899.74	20.870000	473,310.73	146,410.99	0.09
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	38,314.000	29.826647	1,142,778.16	48.650000	1,863,976.10	721,197.94	0.37
		Base		29.826647	1,142,778.16	48.650000	1,863,976.10	721,197.94	0.37
67075N108	NUVECTRA CORP COMMON STOCK USD.001								
		Local	1.000	7.960000	7.96	5.410000	5.41	-2.55	0.00
		Base		7.960000	7.96	5.410000	5.41	-2.55	0.00
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	33,825.000	15.365123	519,725.29	6.990000	236,436.75	-283,288.54	0.05
		Base		15.365123	519,725.29	6.990000	236,436.75	-283,288.54	0.05
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,191.000	48.648293	690,367.92	65.490000	929,368.59	239,000.67	0.18
		Base		48.648293	690,367.92	65.490000	929,368.59	239,000.67	0.18

& 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
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	88,142.000	11.941954	1,052,587.67	12.190000	1,074,450.98	21,863.31	0.21
		Base		11.941954	1,052,587.67	12.190000	1,074,450.98	21,863.31	0.21
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,011.000	23.202612	162,673.51	17.310000	121,360.41	-41,313.10	0.02
		Base		23.202612	162,673.51	17.310000	121,360.41	-41,313.10	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,628.000	19.288585	532,905.03	27.870000	769,992.36	237,087.33	0.15
		Base		19.288585	532,905.03	27.870000	769,992.36	237,087.33	0.15
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	36,918.000	18.207327	672,178.08	36.920000	1,363,012.56	690,834.48	0.27
		Base		18.207327	672,178.08	36.920000	1,363,012.56	690,834.48	0.27
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	21,036.000	8.548981	179,836.37	5.180000	108,966.48	-70,869.89	0.02
		Base		8.548981	179,836.37	5.180000	108,966.48	-70,869.89	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,101.000	13.679503	398,087.22	16.970000	493,843.97	95,756.75	0.10
		Base		13.679503	398,087.22	16.970000	493,843.97	95,756.75	0.10
690070107	OUTERWALL INC COMMON STOCK USD.001								
		Local	12,811.000	51.015391	653,558.18	36.990000	473,878.89	-179,679.29	0.09
		Base		51.015391	653,558.18	36.990000	473,878.89	-179,679.29	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	11,251.000	45.459797	511,468.18	67.230000	756,404.73	244,936.55	0.15
		Base		45.459797	511,468.18	67.230000	756,404.73	244,936.55	0.15
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	35,002.000	42.239555	1,478,468.91	59.450000	2,080,868.90	602,399.99	0.41
		Base		42.239555	1,478,468.91	59.450000	2,080,868.90	602,399.99	0.41
69336V101	PGT INC COMMON STOCK USD.01								
		Local	37,515.000	9.057665	339,798.32	9.840000	369,147.60	29,349.28	0.07
		Base		9.057665	339,798.32	9.840000	369,147.60	29,349.28	0.07

& 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
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,640.000	30.878005	1,100,492.09	29.390000	1,047,459.60	-53,032.49	0.21
		Base		30.878005	1,100,492.09	29.390000	1,047,459.60	-53,032.49	0.21
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,009.000	64.874320	973,698.67	100.510000	1,508,554.59	534,855.92	0.30
		Base		64.874320	973,698.67	100.510000	1,508,554.59	534,855.92	0.30
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,531.000	23.674174	509,728.65	54.190000	1,166,764.89	657,036.24	0.23
		Base		23.674174	509,728.65	54.190000	1,166,764.89	657,036.24	0.23
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,617.000	27.052652	422,481.27	16.010000	250,028.17	-172,453.10	0.05
		Base		27.052652	422,481.27	16.010000	250,028.17	-172,453.10	0.05
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	62,837.000	17.037491	1,070,584.85	15.660000	984,027.42	-86,557.43	0.19
		Base		17.037491	1,070,584.85	15.660000	984,027.42	-86,557.43	0.19
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	53,405.000	16.014933	855,277.48	21.850000	1,166,899.25	311,621.77	0.23
		Base		16.014933	855,277.48	21.850000	1,166,899.25	311,621.77	0.23
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,731.000	12.773309	354,216.64	21.720000	602,317.32	248,100.68	0.12
		Base		12.773309	354,216.64	21.720000	602,317.32	248,100.68	0.12
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,533.000	12.730997	197,750.57	17.910000	278,196.03	80,445.46	0.05
		Base		12.730997	197,750.57	17.910000	278,196.03	80,445.46	0.05
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,530.000	16.268768	382,804.10	22.110000	520,248.30	137,444.20	0.10
		Base		16.268768	382,804.10	22.110000	520,248.30	137,444.20	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,256.000	32.232360	459,504.53	27.040000	385,482.24	-74,022.29	0.08
		Base		32.232360	459,504.53	27.040000	385,482.24	-74,022.29	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK								
		Local	62,647.000	33.748362	2,114,233.61	59.830000	3,748,170.01	1,633,936.40	0.74
		Base		33.748362	2,114,233.61	59.830000	3,748,170.01	1,633,936.40	0.74
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	46,936.000	16.264402	763,385.97	35.100000	1,647,453.60	884,067.63	0.33
		Base		16.264402	763,385.97	35.100000	1,647,453.60	884,067.63	0.33
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	27,215.000	23.172162	630,630.40	49.060000	1,335,167.90	704,537.50	0.26
		Base		23.172162	630,630.40	49.060000	1,335,167.90	704,537.50	0.26
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	49,732.000	10.907083	542,431.03	2.200000	109,410.40	-433,020.63	0.02
		Base		10.907083	542,431.03	2.200000	109,410.40	-433,020.63	0.02
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,509.000	33.263824	382,833.35	49.560000	570,386.04	187,552.69	0.11
		Base		33.263824	382,833.35	49.560000	570,386.04	187,552.69	0.11
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	25,735.000	32.799904	844,105.54	39.520000	1,017,047.20	172,941.66	0.20
		Base		32.799904	844,105.54	39.520000	1,017,047.20	172,941.66	0.20
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,312.000	60.617805	1,049,415.44	52.060000	901,262.72	-148,152.72	0.18
		Base		60.617805	1,049,415.44	52.060000	901,262.72	-148,152.72	0.18
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,745.000	38.277536	258,181.98	29.810000	201,068.45	-57,113.53	0.04
		Base		38.277536	258,181.98	29.810000	201,068.45	-57,113.53	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,146.000	39.553984	875,962.53	49.660000	1,099,770.36	223,807.83	0.22
		Base		39.553984	875,962.53	49.660000	1,099,770.36	223,807.83	0.22
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	40,677.000	18.315360	745,013.90	53.390000	2,171,745.03	1,426,731.13	0.43
		Base		18.315360	745,013.90	53.390000	2,171,745.03	1,426,731.13	0.43

& 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
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,929.000	38.280361	1,566,776.88	50.600000	2,071,007.40	504,230.52	0.41
		Base		38.280361	1,566,776.88	50.600000	2,071,007.40	504,230.52	0.41
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	39,251.000	24.143251	947,646.75	24.120000	946,734.12	-912.63	0.19
		Base		24.143251	947,646.75	24.120000	946,734.12	-912.63	0.19
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,182.000	77.135098	1,402,470.35	77.090000	1,401,650.38	-819.97	0.28
		Base		77.135098	1,402,470.35	77.090000	1,401,650.38	-819.97	0.28
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,721.000	45.049859	437,929.68	51.070000	496,451.47	58,521.79	0.10
		Base		45.049859	437,929.68	51.070000	496,451.47	58,521.79	0.10
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	45,658.000	15.060472	687,631.02	20.190000	921,835.02	234,204.00	0.18
		Base		15.060472	687,631.02	20.190000	921,835.02	234,204.00	0.18
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	63,875.000	10.095623	644,857.95	13.440000	858,480.00	213,622.05	0.17
		Base		10.095623	644,857.95	13.440000	858,480.00	213,622.05	0.17
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	10,184.000	48.119838	490,052.43	84.860000	864,214.24	374,161.81	0.17
		Base		48.119838	490,052.43	84.860000	864,214.24	374,161.81	0.17
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,272.000	34.714786	1,189,745.15	15.240000	522,305.28	-667,439.87	0.10
		Base		34.714786	1,189,745.15	15.240000	522,305.28	-667,439.87	0.10
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	18,584.000	25.807686	479,610.03	25.310000	470,361.04	-9,248.99	0.09
		Base		25.807686	479,610.03	25.310000	470,361.04	-9,248.99	0.09
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,384.000	17.107097	451,353.64	17.360000	458,026.24	6,672.60	0.09
		Base		17.107097	451,353.64	17.360000	458,026.24	6,672.60	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,553.000	7.686862	211,796.12	3.420000	94,231.26	-117,564.86	0.02
		Base		7.686862	211,796.12	3.420000	94,231.26	-117,564.86	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		Local	29,232.000	36.436127	1,065,100.85	66.860000	1,954,451.52	889,350.67	0.39
		Base		36.436127	1,065,100.85	66.860000	1,954,451.52	889,350.67	0.39
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	84,441.000	11.431189	965,260.99	13.750000	1,161,063.75	195,802.76	0.23
		Base		11.431189	965,260.99	13.750000	1,161,063.75	195,802.76	0.23
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,056.000	23.249429	768,533.13	9.500000	314,032.00	-454,501.13	0.06
		Base		23.249429	768,533.13	9.500000	314,032.00	-454,501.13	0.06
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,558.000	32.250758	437,255.78	34.300000	465,039.40	27,783.62	0.09
		Base		32.250758	437,255.78	34.300000	465,039.40	27,783.62	0.09
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,510.000	41.429957	435,428.85	64.470000	677,579.70	242,150.85	0.13
		Base		41.429957	435,428.85	64.470000	677,579.70	242,150.85	0.13
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,419.000	15.627735	459,752.34	15.190000	446,874.61	-12,877.73	0.09
		Base		15.627735	459,752.34	15.190000	446,874.61	-12,877.73	0.09
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	25,469.000	18.520158	471,689.90	26.820000	683,078.58	211,388.68	0.13
		Base		18.520158	471,689.90	26.820000	683,078.58	211,388.68	0.13
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	40,937.000	11.875048	486,128.82	15.850000	648,851.45	162,722.63	0.13
		Base		11.875048	486,128.82	15.850000	648,851.45	162,722.63	0.13
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	28,633.000	11.384012	325,958.41	15.560000	445,529.48	119,571.07	0.09
		Base		11.384012	325,958.41	15.560000	445,529.48	119,571.07	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	76,789.000	15.941984	1,224,168.98	20.120000	1,544,994.68	320,825.70	0.30
		Base		15.941984	1,224,168.98	20.120000	1,544,994.68	320,825.70	0.30
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	37,393.000	9.516057	355,833.93	0.768300	28,729.04	-327,104.89	0.01
		Base		9.516057	355,833.93	0.768300	28,729.04	-327,104.89	0.01
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,442.000	56.663636	251,699.87	55.470000	246,397.74	-5,302.13	0.05
		Base		56.663636	251,699.87	55.470000	246,397.74	-5,302.13	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,310.000	25.016431	583,133.00	12.460000	290,442.60	-292,690.40	0.06
		Base		25.016431	583,133.00	12.460000	290,442.60	-292,690.40	0.06
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	21,980.000	28.940430	636,110.66	32.220000	708,195.60	72,084.94	0.14
		Base		28.940430	636,110.66	32.220000	708,195.60	72,084.94	0.14
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	13,855.000	49.341620	683,628.14	59.870000	829,498.85	145,870.71	0.16
		Base		49.341620	683,628.14	59.870000	829,498.85	145,870.71	0.16
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	63,726.000	10.784424	687,248.23	20.510000	1,307,020.26	619,772.03	0.26
		Base		10.784424	687,248.23	20.510000	1,307,020.26	619,772.03	0.26
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,842.000	8.651749	413,916.99	5.380000	257,389.96	-156,527.03	0.05
		Base		8.651749	413,916.99	5.380000	257,389.96	-156,527.03	0.05
781220108	RUCKUS WIRELESS INC COMMON STOCK USD.001								
		Local	69,181.000	13.072737	904,385.00	9.810000	678,665.61	-225,719.39	0.13
		Base		13.072737	904,385.00	9.810000	678,665.61	-225,719.39	0.13
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,926.000	9.856795	235,833.68	13.660000	326,829.16	90,995.48	0.06
		Base		9.856795	235,833.68	13.660000	326,829.16	90,995.48	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	25,937.000	7.254251	188,153.52	18.410000	477,500.17	289,346.65	0.09
		Base		7.254251	188,153.52	18.410000	477,500.17	289,346.65	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	26,841.000	22.755944	610,792.30	25.760000	691,424.16	80,631.86	0.14
		Base		22.755944	610,792.30	25.760000	691,424.16	80,631.86	0.14
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,274.000	12.280479	396,340.18	15.020000	484,755.48	88,415.30	0.10
		Base		12.280479	396,340.18	15.020000	484,755.48	88,415.30	0.10
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,099.000	33.716057	1,082,251.71	25.080000	805,042.92	-277,208.79	0.16
		Base		33.716057	1,082,251.71	25.080000	805,042.92	-277,208.79	0.16
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,265.000	22.695779	1,140,803.31	20.090000	1,009,823.85	-130,979.46	0.20
		Base		22.695779	1,140,803.31	20.090000	1,009,823.85	-130,979.46	0.20
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,823.000	46.630985	504,687.15	57.060000	617,560.38	112,873.23	0.12
		Base		46.630985	504,687.15	57.060000	617,560.38	112,873.23	0.12
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	18,483.000	24.912258	460,453.27	12.170000	224,938.11	-235,515.16	0.04
		Base		24.912258	460,453.27	12.170000	224,938.11	-235,515.16	0.04
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,258.000	35.147079	676,862.45	28.150000	542,112.70	-134,749.75	0.11
		Base		35.147079	676,862.45	28.150000	542,112.70	-134,749.75	0.11
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	15,317.000	53.701656	822,548.27	90.180000	1,381,287.06	558,738.79	0.27
		Base		53.701656	822,548.27	90.180000	1,381,287.06	558,738.79	0.27
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	59,514.000	16.503749	982,204.14	23.380000	1,391,437.32	409,233.18	0.27
		Base		16.503749	982,204.14	23.380000	1,391,437.32	409,233.18	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,778.000	42.182838	370,280.95	53.020000	465,409.56	95,128.61	0.09
		Base		42.182838	370,280.95	53.020000	465,409.56	95,128.61	0.09
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,214.000	35.417438	715,928.10	40.380000	816,241.32	100,313.22	0.16
		Base		35.417438	715,928.10	40.380000	816,241.32	100,313.22	0.16
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,659.000	30.924353	638,866.20	37.370000	772,026.83	133,160.63	0.15
		Base		30.924353	638,866.20	37.370000	772,026.83	133,160.63	0.15
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	22,589.000	25.705510	580,661.76	27.220000	614,872.58	34,210.82	0.12
		Base		25.705510	580,661.76	27.220000	614,872.58	34,210.82	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,549.000	32.116511	756,311.72	31.480000	741,322.52	-14,989.20	0.15
		Base		32.116511	756,311.72	31.480000	741,322.52	-14,989.20	0.15
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	38,696.000	11.685062	452,165.16	9.430000	364,903.28	-87,261.88	0.07
		Base		11.685062	452,165.16	9.430000	364,903.28	-87,261.88	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	41,076.000	15.935264	654,556.89	15.590000	640,374.84	-14,182.05	0.13
		Base		15.935264	654,556.89	15.590000	640,374.84	-14,182.05	0.13
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,178.000	72.564031	883,684.77	54.450000	663,092.10	-220,592.67	0.13
		Base		72.564031	883,684.77	54.450000	663,092.10	-220,592.67	0.13
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	37,499.000	19.643607	736,615.62	19.390000	727,105.61	-9,510.01	0.14
		Base		19.643607	736,615.62	19.390000	727,105.61	-9,510.01	0.14
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	80,982.000	13.527397	1,095,475.68	11.810000	956,397.42	-139,078.26	0.19
		Base		13.527397	1,095,475.68	11.810000	956,397.42	-139,078.26	0.19

& 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
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	44,403.000	19.063851	846,492.16	36.610000	1,625,593.83	779,101.67	0.32
		Base		19.063851	846,492.16	36.610000	1,625,593.83	779,101.67	0.32
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	50,043.000	19.795666	990,634.53	21.990000	1,100,445.57	109,811.04	0.22
		Base		19.795666	990,634.53	21.990000	1,100,445.57	109,811.04	0.22
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,633.000	26.310574	121,896.89	34.740000	160,950.42	39,053.53	0.03
		Base		26.310574	121,896.89	34.740000	160,950.42	39,053.53	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,007.000	37.211841	818,920.98	45.070000	991,855.49	172,934.51	0.20
		Base		37.211841	818,920.98	45.070000	991,855.49	172,934.51	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,652.000	29.965918	948,481.23	38.170000	1,208,156.84	259,675.61	0.24
		Base		29.965918	948,481.23	38.170000	1,208,156.84	259,675.61	0.24
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,100.000	15.260906	230,439.68	2.900000	43,790.00	-186,649.68	0.01
		Base		15.260906	230,439.68	2.900000	43,790.00	-186,649.68	0.01
830879102	SKYWEST INC COMMON STOCK								
		Local	39,422.000	13.925500	548,971.05	19.990000	788,045.78	239,074.73	0.16
		Base		13.925500	548,971.05	19.990000	788,045.78	239,074.73	0.16
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	37,874.000	13.114540	496,700.08	35.160000	1,331,649.84	834,949.76	0.26
		Base		13.114540	496,700.08	35.160000	1,331,649.84	834,949.76	0.26
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,291.000	16.528086	368,427.57	18.480000	411,937.68	43,510.11	0.08
		Base		16.528086	368,427.57	18.480000	411,937.68	43,510.11	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	53,252.000	26.919001	1,433,490.62	28.450000	1,515,019.40	81,528.78	0.30
		Base		26.919001	1,433,490.62	28.450000	1,515,019.40	81,528.78	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	17,909.000	27.083160	485,032.32	26.070000	466,887.63	-18,144.69	0.09
		Base		27.083160	485,032.32	26.070000	466,887.63	-18,144.69	0.09
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	36,591.000	42.942179	1,571,297.26	65.850000	2,409,517.35	838,220.09	0.48
		Base		42.942179	1,571,297.26	65.850000	2,409,517.35	838,220.09	0.48
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,749.000	21.777565	626,083.22	30.310000	871,382.19	245,298.97	0.17
		Base		21.777565	626,083.22	30.310000	871,382.19	245,298.97	0.17
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	45,693.000	9.994793	456,692.09	6.360000	290,607.48	-166,084.61	0.06
		Base		9.994793	456,692.09	6.360000	290,607.48	-166,084.61	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,927.000	14.918322	237,604.11	17.510000	278,881.77	41,277.66	0.06
		Base		14.918322	237,604.11	17.510000	278,881.77	41,277.66	0.06
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	23,564.000	17.194803	405,178.34	8.060000	189,925.84	-215,252.50	0.04
		Base		17.194803	405,178.34	8.060000	189,925.84	-215,252.50	0.04
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,597.000	32.105361	372,325.87	106.280000	1,232,529.16	860,203.29	0.24
		Base		32.105361	372,325.87	106.280000	1,232,529.16	860,203.29	0.24
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	15,182.000	20.318493	308,475.36	34.650000	526,056.30	217,580.94	0.10
		Base		20.318493	308,475.36	34.650000	526,056.30	217,580.94	0.10
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,894.000	43.386504	429,266.07	77.810000	769,852.14	340,586.07	0.15
		Base		43.386504	429,266.07	77.810000	769,852.14	340,586.07	0.15
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	22,542.000	9.181512	206,969.64	7.330000	165,232.86	-41,736.78	0.03
		Base		9.181512	206,969.64	7.330000	165,232.86	-41,736.78	0.03

& 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
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	14,088.000	42.757308	602,364.96	55.290000	778,925.52	176,560.56	0.15
		Base		42.757308	602,364.96	55.290000	778,925.52	176,560.56	0.15
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	92,568.000	12.021389	1,112,795.91	15.930000	1,474,608.24	361,812.33	0.29
		Base		12.021389	1,112,795.91	15.930000	1,474,608.24	361,812.33	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	17,188.000	19.144455	329,054.89	36.280000	623,580.64	294,525.75	0.12
		Base		19.144455	329,054.89	36.280000	623,580.64	294,525.75	0.12
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	93,337.000	12.282278	1,146,390.97	10.650000	994,039.05	-152,351.92	0.20
		Base		12.282278	1,146,390.97	10.650000	994,039.05	-152,351.92	0.20
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	43,834.000	27.312729	1,197,226.18	0.790000	34,628.86	-1,162,597.32	0.01
		Base		27.312729	1,197,226.18	0.790000	34,628.86	-1,162,597.32	0.01
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,503.000	42.969154	365,366.72	48.750000	414,521.25	49,154.53	0.08
		Base		42.969154	365,366.72	48.750000	414,521.25	49,154.53	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	14,608.000	35.253448	514,982.37	68.380000	998,895.04	483,912.67	0.20
		Base		35.253448	514,982.37	68.380000	998,895.04	483,912.67	0.20
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	66,924.000	13.343696	893,013.48	11.970000	801,080.28	-91,933.20	0.16
		Base		13.343696	893,013.48	11.970000	801,080.28	-91,933.20	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,357.000	13.888847	685,511.80	6.500000	320,820.50	-364,691.30	0.06
		Base		13.888847	685,511.80	6.500000	320,820.50	-364,691.30	0.06
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	28,354.000	18.726816	530,980.14	34.080000	966,304.32	435,324.18	0.19
		Base		18.726816	530,980.14	34.080000	966,304.32	435,324.18	0.19

& 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
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,840.000	19.753618	352,404.54	22.080000	393,907.20	41,502.66	0.08
		Base		19.753618	352,404.54	22.080000	393,907.20	41,502.66	0.08
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	26,406.000	16.298116	430,368.05	15.250000	402,691.50	-27,676.55	0.08
		Base		16.298116	430,368.05	15.250000	402,691.50	-27,676.55	0.08
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	20,843.000	41.081282	856,257.17	46.280000	964,614.04	108,356.87	0.19
		Base		41.081282	856,257.17	46.280000	964,614.04	108,356.87	0.19
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,020.000	15.829957	158,616.17	18.410000	184,468.20	25,852.03	0.04
		Base		15.829957	158,616.17	18.410000	184,468.20	25,852.03	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,021.000	18.763379	563,295.40	30.180000	906,033.78	342,738.38	0.18
		Base		18.763379	563,295.40	30.180000	906,033.78	342,738.38	0.18
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	30,814.000	34.252024	1,055,441.86	32.340000	996,524.76	-58,917.10	0.20
		Base		34.252024	1,055,441.86	32.340000	996,524.76	-58,917.10	0.20
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	88,460.000	10.624850	939,874.19	7.770000	687,334.20	-252,539.99	0.14
		Base		10.624850	939,874.19	7.770000	687,334.20	-252,539.99	0.14
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	49,833.000	11.680916	582,095.11	6.650000	331,389.45	-250,705.66	0.07
		Base		11.680916	582,095.11	6.650000	331,389.45	-250,705.66	0.07
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,304.000	34.186051	1,275,276.46	17.900000	667,741.60	-607,534.86	0.13
		Base		34.186051	1,275,276.46	17.900000	667,741.60	-607,534.86	0.13
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	65,395.000	17.663589	1,155,110.37	37.670000	2,463,429.65	1,308,319.28	0.49
		Base		17.663589	1,155,110.37	37.670000	2,463,429.65	1,308,319.28	0.49

& 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
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	48,937.000	15.210811	744,371.46	18.090000	885,270.33	140,898.87	0.17
		Base		15.210811	744,371.46	18.090000	885,270.33	140,898.87	0.17
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	28,884.000	14.650622	423,168.58	7.890000	227,894.76	-195,273.82	0.04
		Base		14.650622	423,168.58	7.890000	227,894.76	-195,273.82	0.04
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,401.000	19.095346	790,566.41	19.630000	812,701.63	22,135.22	0.16
		Base		19.095346	790,566.41	19.630000	812,701.63	22,135.22	0.16
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,688.000	19.764051	250,766.28	27.760000	352,218.88	101,452.60	0.07
		Base		19.764051	250,766.28	27.760000	352,218.88	101,452.60	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,610.000	43.800804	596,128.94	51.480000	700,642.80	104,513.86	0.14
		Base		43.800804	596,128.94	51.480000	700,642.80	104,513.86	0.14
88157K101	TESCO CORP COMMON STOCK								
		Local	30,279.000	13.164876	398,619.29	8.610000	260,702.19	-137,917.10	0.05
		Base		13.164876	398,619.29	8.610000	260,702.19	-137,917.10	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	61,883.000	10.685157	661,229.60	6.350000	392,957.05	-268,272.55	0.08
		Base		10.685157	661,229.60	6.350000	392,957.05	-268,272.55	0.08
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	45,203.000	23.636834	1,068,455.79	29.820000	1,347,953.46	279,497.67	0.27
		Base		23.636834	1,068,455.79	29.820000	1,347,953.46	279,497.67	0.27
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	36,461.000	19.596090	714,493.04	31.000000	1,130,291.00	415,797.96	0.22
		Base		19.596090	714,493.04	31.000000	1,130,291.00	415,797.96	0.22
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	35,380.000	36.216525	1,281,340.65	38.380000	1,357,884.40	76,543.75	0.27
		Base		36.216525	1,281,340.65	38.380000	1,357,884.40	76,543.75	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	48,639.000	20.091224	977,217.06	43.580000	2,119,687.62	1,142,470.56	0.42
		Base		20.091224	977,217.06	43.580000	2,119,687.62	1,142,470.56	0.42
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,216.000	18.995924	687,956.37	6.830000	247,355.28	-440,601.09	0.05
		Base		18.995924	687,956.37	6.830000	247,355.28	-440,601.09	0.05
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,315.000	18.239037	534,677.37	9.100000	266,766.50	-267,910.87	0.05
		Base		18.239037	534,677.37	9.100000	266,766.50	-267,910.87	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	33,699.000	22.941226	773,096.36	5.380000	181,300.62	-591,795.74	0.04
		Base		22.941226	773,096.36	5.380000	181,300.62	-591,795.74	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,471.000	42.621813	403,671.19	64.000000	606,144.00	202,472.81	0.12
		Base		42.621813	403,671.19	64.000000	606,144.00	202,472.81	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,179.000	28.851048	841,844.74	29.740000	867,783.46	25,938.72	0.17
		Base		28.851048	841,844.74	29.740000	867,783.46	25,938.72	0.17
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,152.000	19.666218	376,647.41	15.720000	301,069.44	-75,577.97	0.06
		Base		19.666218	376,647.41	15.720000	301,069.44	-75,577.97	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,829.000	43.250321	1,030,611.91	47.930000	1,142,123.97	111,512.06	0.23
		Base		43.250321	1,030,611.91	47.930000	1,142,123.97	111,512.06	0.23
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	32,406.000	17.328125	561,535.23	26.150000	847,416.90	285,881.67	0.17
		Base		17.328125	561,535.23	26.150000	847,416.90	285,881.67	0.17
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	73,534.000	5.512885	405,384.48	6.060000	445,616.04	40,231.56	0.09
		Base		5.512885	405,384.48	6.060000	445,616.04	40,231.56	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,221.000	8.124162	278,016.95	8.180000	279,927.78	1,910.83	0.06
		Base		8.124162	278,016.95	8.180000	279,927.78	1,910.83	0.06
89969Q104	TUMI HOLDINGS INC COMMON STOCK USD.01								
		Local	43,132.000	17.721710	764,372.78	26.820000	1,156,800.24	392,427.46	0.23
		Base		17.721710	764,372.78	26.820000	1,156,800.24	392,427.46	0.23
902104108	II VI INC COMMON STOCK								
		Local	40,621.000	21.512236	873,848.52	21.710000	881,881.91	8,033.39	0.17
		Base		21.512236	873,848.52	21.710000	881,881.91	8,033.39	0.17
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	32,462.000	45.189116	1,466,929.07	51.630000	1,676,013.06	209,083.99	0.33
		Base		45.189116	1,466,929.07	51.630000	1,676,013.06	209,083.99	0.33
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,661.000	43.424256	462,945.99	59.580000	635,182.38	172,236.39	0.13
		Base		43.424256	462,945.99	59.580000	635,182.38	172,236.39	0.13
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,636.000	49.343752	475,476.39	49.730000	479,198.28	3,721.89	0.09
		Base		49.343752	475,476.39	49.730000	479,198.28	3,721.89	0.09
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	47,199.000	31.385611	1,481,369.45	22.720000	1,072,361.28	-409,008.17	0.21
		Base		31.385611	1,481,369.45	22.720000	1,072,361.28	-409,008.17	0.21
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,449.000	25.846713	528,539.44	21.840000	446,606.16	-81,933.28	0.09
		Base		25.846713	528,539.44	21.840000	446,606.16	-81,933.28	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,554.000	29.728179	343,479.38	22.910000	264,702.14	-78,777.24	0.05
		Base		29.728179	343,479.38	22.910000	264,702.14	-78,777.24	0.05
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,775.000	66.956040	788,407.37	109.120000	1,284,888.00	496,480.63	0.25
		Base		66.956040	788,407.37	109.120000	1,284,888.00	496,480.63	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
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	39,341.000	24.140628	949,716.43	8.810000	346,594.21	-603,122.22	0.07
		Base		24.140628	949,716.43	8.810000	346,594.21	-603,122.22	0.07
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	46,971.000	13.841265	650,138.08	18.470000	867,554.37	217,416.29	0.17
		Base		13.841265	650,138.08	18.470000	867,554.37	217,416.29	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	49,932.000	27.999812	1,398,086.62	36.700000	1,832,504.40	434,417.78	0.36
		Base		27.999812	1,398,086.62	36.700000	1,832,504.40	434,417.78	0.36
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,321.000	22.098970	360,677.29	43.820000	715,186.22	354,508.93	0.14
		Base		22.098970	360,677.29	43.820000	715,186.22	354,508.93	0.14
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,772.000	23.362855	321,753.24	19.210000	264,560.12	-57,193.12	0.05
		Base		23.362855	321,753.24	19.210000	264,560.12	-57,193.12	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,517.000	45.187949	791,557.30	56.810000	995,140.77	203,583.47	0.20
		Base		45.187949	791,557.30	56.810000	995,140.77	203,583.47	0.20
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,180.000	28.687271	320,723.69	61.990000	693,048.20	372,324.51	0.14
		Base		28.687271	320,723.69	61.990000	693,048.20	372,324.51	0.14
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,531.000	36.079128	560,344.94	85.820000	1,332,870.42	772,525.48	0.26
		Base		36.079128	560,344.94	85.820000	1,332,870.42	772,525.48	0.26
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,454.000	42.053535	397,574.12	56.250000	531,787.50	134,213.38	0.10
		Base		42.053535	397,574.12	56.250000	531,787.50	134,213.38	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	24,636.000	15.939802	392,692.97	17.800000	438,520.80	45,827.83	0.09
		Base		15.939802	392,692.97	17.800000	438,520.80	45,827.83	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	16,257.000	14.507241	235,844.22	4.310000	70,067.67	-165,776.55	0.01
		Base		14.507241	235,844.22	4.310000	70,067.67	-165,776.55	0.01
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	20,407.000	19.173095	391,265.35	20.950000	427,526.65	36,261.30	0.08
		Base		19.173095	391,265.35	20.950000	427,526.65	36,261.30	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,782.000	46.941760	787,776.61	44.160000	741,093.12	-46,683.49	0.15
		Base		46.941760	787,776.61	44.160000	741,093.12	-46,683.49	0.15
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	15,366.000	8.282033	127,261.72	4.470000	68,686.02	-58,575.70	0.01
		Base		8.282033	127,261.72	4.470000	68,686.02	-58,575.70	0.01
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,208.000	12.359082	286,829.57	15.400000	357,403.20	70,573.63	0.07
		Base		12.359082	286,829.57	15.400000	357,403.20	70,573.63	0.07
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,384.000	29.712554	397,672.82	32.530000	435,381.52	37,708.70	0.09
		Base		29.712554	397,672.82	32.530000	435,381.52	37,708.70	0.09
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	30,821.000	36.880478	1,136,693.20	19.480000	600,393.08	-536,300.12	0.12
		Base		36.880478	1,136,693.20	19.480000	600,393.08	-536,300.12	0.12
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,813.000	17.206110	272,080.22	20.340000	321,636.42	49,556.20	0.06
		Base		17.206110	272,080.22	20.340000	321,636.42	49,556.20	0.06
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	6,292.000	40.284944	253,472.87	37.260000	234,439.92	-19,032.95	0.05
		Base		40.284944	253,472.87	37.260000	234,439.92	-19,032.95	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,527.000	22.457762	348,701.67	29.160000	452,767.32	104,065.65	0.09
		Base		22.457762	348,701.67	29.160000	452,767.32	104,065.65	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	34,667.000	46.932500	1,627,008.98	73.480000	2,547,331.16	920,322.18	0.50
		Base		46.932500	1,627,008.98	73.480000	2,547,331.16	920,322.18	0.50
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	178,682.000	6.289784	1,123,871.20	6.860000	1,225,758.52	101,887.32	0.24
		Base		6.289784	1,123,871.20	6.860000	1,225,758.52	101,887.32	0.24
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,716.000	11.938290	151,807.29	10.480000	133,263.68	-18,543.61	0.03
		Base		11.938290	151,807.29	10.480000	133,263.68	-18,543.61	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	20,918.000	24.107488	504,280.44	37.460000	783,588.28	279,307.84	0.15
		Base		24.107488	504,280.44	37.460000	783,588.28	279,307.84	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,057.000	107.249504	542,360.74	78.110000	395,002.27	-147,358.47	0.08
		Base		107.249504	542,360.74	78.110000	395,002.27	-147,358.47	0.08
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	19,883.000	41.923053	833,556.06	30.960000	615,577.68	-217,978.38	0.12
		Base		41.923053	833,556.06	30.960000	615,577.68	-217,978.38	0.12
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,325.000	50.166870	517,972.93	108.010000	1,115,203.25	597,230.32	0.22
		Base		50.166870	517,972.93	108.010000	1,115,203.25	597,230.32	0.22
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	27,715.000	40.344109	1,118,136.99	50.610000	1,402,656.15	284,519.16	0.28
		Base		40.344109	1,118,136.99	50.610000	1,402,656.15	284,519.16	0.28
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,978.000	19.643067	412,072.25	24.270000	509,136.06	97,063.81	0.10
		Base		19.643067	412,072.25	24.270000	509,136.06	97,063.81	0.10
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,629.000	39.359435	851,305.23	55.130000	1,192,406.77	341,101.54	0.24
		Base		39.359435	851,305.23	55.130000	1,192,406.77	341,101.54	0.24

& 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
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,686.000	46.702232	919,380.14	48.710000	958,905.06	39,524.92	0.19
		Base		46.702232	919,380.14	48.710000	958,905.06	39,524.92	0.19
97186T108	WILSHIRE BANCORP INC COMMON STOCK								
		Local	54,575.000	5.667716	309,315.59	10.300000	562,122.50	252,806.91	0.11
		Base		5.667716	309,315.59	10.300000	562,122.50	252,806.91	0.11
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,804.000	12.806260	266,421.43	22.450000	467,049.80	200,628.37	0.09
		Base		12.806260	266,421.43	22.450000	467,049.80	200,628.37	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	37,341.000	37.678469	1,406,951.72	44.340000	1,655,699.94	248,748.22	0.33
		Base		37.678469	1,406,951.72	44.340000	1,655,699.94	248,748.22	0.33
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	77,025.000	20.847569	1,605,783.98	18.420000	1,418,800.50	-186,983.48	0.28
		Base		20.847569	1,605,783.98	18.420000	1,418,800.50	-186,983.48	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	6,537.000	65.031703	425,112.24	37.920000	247,883.04	-177,229.20	0.05
		Base		65.031703	425,112.24	37.920000	247,883.04	-177,229.20	0.05
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	26,414.000	16.035815	423,570.01	17.660000	466,471.24	42,901.23	0.09
		Base		16.035815	423,570.01	17.660000	466,471.24	42,901.23	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	18,210.000	10.475678	190,762.10	16.050000	292,270.50	101,508.40	0.06
		Base		10.475678	190,762.10	16.050000	292,270.50	101,508.40	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	24,675.000	22.407177	552,897.09	27.160000	670,173.00	117,275.91	0.13
		Base		22.407177	552,897.09	27.160000	670,173.00	117,275.91	0.13
989817101	ZUMIEZ INC COMMON STOCK								
		Local	15,432.000	25.700789	396,614.58	19.920000	307,405.44	-89,209.14	0.06
		Base		25.700789	396,614.58	19.920000	307,405.44	-89,209.14	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	67,124.000	8.665773	581,681.36	9.490000	637,006.76	55,325.40	0.13
		Base		8.665773	581,681.36	9.490000	637,006.76	55,325.40	0.13
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	23,555.000	20.394299	480,387.72	32.350000	762,004.25	281,616.53	0.15
		Base		20.394299	480,387.72	32.350000	762,004.25	281,616.53	0.15
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	21,810.000	42.324199	923,090.79	103.690000	2,261,478.90	1,338,388.11	0.45
		Base		42.324199	923,090.79	103.690000	2,261,478.90	1,338,388.11	0.45
US DOLLAR Total									
		Local	19,215,400.000		423,100,578.42		500,913,556.97	77,812,978.55	98.86
		Base			423,100,578.42		500,913,556.97	77,812,978.55	98.86
EQUITY Total									
		Base	19,215,400.000		423,100,578.42		500,913,556.97	77,812,978.55	98.86

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

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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								
		24,969,869.170	Base	428,855,047.59		506,668,026.14	77,812,978.55	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,522,626.530	1.000000	3,522,626.53	1.000000	3,522,626.53	0.00	0.18
		Base		1.000000	3,522,626.53	1.000000	3,522,626.53	0.00	0.18
US DOLLAR Total									
		Local	3,522,626.530		3,522,626.53		3,522,626.53	0.00	0.18
		Base			3,522,626.53		3,522,626.53	0.00	0.18
CASH Total									
		Base	3,522,626.530		3,522,626.53		3,522,626.53	0.00	0.18
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.0301	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
US DOLLAR Total									
		Local	5,000,000.000		5,000,000.00		5,000,000.00	0.00	0.26
		Base			5,000,000.00		5,000,000.00	0.00	0.26
CASH EQUIVALENT Total									
		Base	5,000,000.000		5,000,000.00		5,000,000.00	0.00	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

& 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
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	99.894461	4,994,723.03	107.499200	5,374,960.00	380,236.97	0.28
		Base		99.894461	4,994,723.03	107.499200	5,374,960.00	380,236.97	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.680844	4,984,042.21	114.763900	5,738,195.00	754,152.79	0.30
		Base		99.680844	4,984,042.21	114.763900	5,738,195.00	754,152.79	0.30
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.912434	3,969,521.01	109.926600	4,367,383.82	397,862.81	0.23
		Base		99.912434	3,969,521.01	109.926600	4,367,383.82	397,862.81	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.731263	4,986,563.15	137.853200	6,892,660.00	1,906,096.85	0.36
		Base		99.731263	4,986,563.15	137.853200	6,892,660.00	1,906,096.85	0.36
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.189	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	98.590000	6,901,300.00	-98,700.00	0.36
		Base		100.000000	7,000,000.00	98.590000	6,901,300.00	-98,700.00	0.36
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.921838	2,997,655.13	121.007900	3,630,237.00	632,581.87	0.19
		Base		99.921838	2,997,655.13	121.007900	3,630,237.00	632,581.87	0.19
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	108.734725	5,436,736.27	109.963900	5,498,195.00	61,458.73	0.29
		Base		108.734725	5,436,736.27	109.963900	5,498,195.00	61,458.73	0.29

& 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
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0156	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.432000	6,960,240.00	-39,760.00	0.36
		Base		100.000000	7,000,000.00	99.432000	6,960,240.00	-39,760.00	0.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9182	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.344500	9,834,450.00	-165,550.00	0.51
		Base		100.000000	10,000,000.00	98.344500	9,834,450.00	-165,550.00	0.51
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.2756	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	98.870200	6,920,914.00	-79,086.00	0.36
		Base		100.000000	7,000,000.00	98.870200	6,920,914.00	-79,086.00	0.36
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.9472	15 Aug 2016		
		Local	5,000,000.000	99.844676	4,992,233.80	99.845900	4,992,295.00	61.20	0.26
		Base		99.844676	4,992,233.80	99.845900	4,992,295.00	61.20	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	101.707868	5,085,393.39	101.779700	5,088,985.00	3,591.61	0.26
		Base		101.707868	5,085,393.39	101.779700	5,088,985.00	3,591.61	0.26
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.0756	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.019000	7,001,330.00	1,330.00	0.36
		Base		100.000000	7,000,000.00	100.019000	7,001,330.00	1,330.00	0.36
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.4882	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.548000	2,986,440.00	-13,560.00	0.16
		Base		100.000000	3,000,000.00	99.548000	2,986,440.00	-13,560.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.982819	4,999,140.93	100.837400	5,041,870.00	42,729.07	0.26
		Base		99.982819	4,999,140.93	100.837400	5,041,870.00	42,729.07	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.906000	2,997,180.00	102.535000	3,076,050.00	78,870.00	0.16
		Base		99.906000	2,997,180.00	102.535000	3,076,050.00	78,870.00	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.552585	4,591,248.85	111.324150	4,623,291.95	32,043.10	0.24
Original Face:		Base	4,153,000.000	110.552585	4,591,248.85	111.324150	4,623,291.95	32,043.10	0.24

& 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
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.779668	5,138,983.42	109.535680	5,476,784.00	337,800.58	0.28
Original Face:		Base	5,000,000.000	102.779668	5,138,983.42	109.535680	5,476,784.00	337,800.58	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.574601	3,384,961.83	106.471390	3,513,555.87	128,594.04	0.18
Original Face:		Base	3,300,000.000	102.574601	3,384,961.83	106.471390	3,513,555.87	128,594.04	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	5,038,980.750	99.998488	5,038,904.54	100.149310	5,046,504.45	7,599.91	0.26
Original Face:		Base	5,900,000.000	99.998488	5,038,904.54	100.149310	5,046,504.45	7,599.91	0.26
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	6,047,369.200	99.995452	6,047,094.15	99.830580	6,037,123.75	-9,970.40	0.31
Original Face:		Base	10,000,000.000	99.995452	6,047,094.15	99.830580	6,037,123.75	-9,970.40	0.31
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.839214	5,241,960.69	106.346340	5,317,317.00	75,356.31	0.28
Original Face:		Base	5,000,000.000	104.839214	5,241,960.69	106.346340	5,317,317.00	75,356.31	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	5,266,314.890	100.204694	5,277,094.73	99.692820	5,250,137.82	-26,956.91	0.27
Original Face:		Base	9,500,000.000	100.204694	5,277,094.73	99.692820	5,250,137.82	-26,956.91	0.27
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	3,764,614.700	99.998849	3,764,571.37	99.599860	3,749,550.97	-15,020.40	0.20
Original Face:		Base	5,250,000.000	99.998849	3,764,571.37	99.599860	3,749,550.97	-15,020.40	0.20
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,896,561.870	99.998911	1,896,541.21	99.793830	1,892,651.73	-3,889.48	0.10
Original Face:		Base	2,500,000.000	99.998911	1,896,541.21	99.793830	1,892,651.73	-3,889.48	0.10
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.963762	4,498,369.28	101.046900	4,547,110.50	48,741.22	0.24
Original Face:		Base	4,500,000.000	99.963762	4,498,369.28	101.046900	4,547,110.50	48,741.22	0.24
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.1162	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	98.853180	6,919,722.60	-80,277.40	0.36
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	98.853180	6,919,722.60	-80,277.40	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
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					1.7682	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.269400	5,013,470.00	13,470.00	0.26
		Base		100.000000	5,000,000.00	100.269400	5,013,470.00	13,470.00	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.864478	2,995,934.34	102.604900	3,078,147.00	82,212.66	0.16
		Base		99.864478	2,995,934.34	102.604900	3,078,147.00	82,212.66	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.1616	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	93.591200	3,743,648.00	-256,352.00	0.19
		Base		100.000000	4,000,000.00	93.591200	3,743,648.00	-256,352.00	0.19
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.070300	2,081,406.00	81,406.00	0.11
		Base		100.000000	2,000,000.00	104.070300	2,081,406.00	81,406.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	819,701.530	99.441681	815,124.98	99.535740	815,895.98	771.00	0.04
	Original Face:	Base	1,175,000.000	99.441681	815,124.98	99.535740	815,895.98	771.00	0.04
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.889278	5,144,463.92	103.355060	5,167,753.00	23,289.08	0.27
	Original Face:	Base	5,000,000.000	102.889278	5,144,463.92	103.355060	5,167,753.00	23,289.08	0.27
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.721487	9,972,148.66	102.458300	10,245,830.00	273,681.34	0.53
		Base		99.721487	9,972,148.66	102.458300	10,245,830.00	273,681.34	0.53
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.808667	4,990,433.37	108.489500	5,424,475.00	434,041.63	0.28
		Base		99.808667	4,990,433.37	108.489500	5,424,475.00	434,041.63	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.964356	5,598,217.81	110.928620	5,546,431.00	-51,786.81	0.29
	Original Face:	Base	5,000,000.000	111.964356	5,598,217.81	110.928620	5,546,431.00	-51,786.81	0.29
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.3286	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.974900	4,998,745.00	-1,255.00	0.26
		Base		100.000000	5,000,000.00	99.974900	4,998,745.00	-1,255.00	0.26

& 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
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.882867	2,996,486.00	102.087500	3,062,625.00	66,139.00	0.16
		Base		99.882867	2,996,486.00	102.087500	3,062,625.00	66,139.00	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.823219	2,994,696.57	99.757800	2,992,734.00	-1,962.57	0.16
		Base		99.823219	2,994,696.57	99.757800	2,992,734.00	-1,962.57	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	100.053000	10,005,300.00	5,300.00	0.52
		Base		100.000000	10,000,000.00	100.053000	10,005,300.00	5,300.00	0.52
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.989925	4,999,496.24	104.792200	5,239,610.00	240,113.76	0.27
		Base		99.989925	4,999,496.24	104.792200	5,239,610.00	240,113.76	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.938598	4,996,929.91	110.040900	5,502,045.00	505,115.09	0.29
		Base		99.938598	4,996,929.91	110.040900	5,502,045.00	505,115.09	0.29
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.712873	4,985,643.67	110.392200	5,519,610.00	533,966.33	0.29
		Base		99.712873	4,985,643.67	110.392200	5,519,610.00	533,966.33	0.29
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561928	25 Aug 2045		
		Local	5,695,000.000	102.162690	5,818,165.19	102.026800	5,810,426.26	-7,738.93	0.30
Original Face:		Base	5,695,000.000	102.162690	5,818,165.19	102.026800	5,810,426.26	-7,738.93	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	169,683.550	100.189252	170,004.68	112.647397	191,144.10	21,139.42	0.01
Original Face:		Base	5,000,000.000	100.189252	170,004.68	112.647397	191,144.10	21,139.42	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	479,972.550	100.000000	479,972.55	103.507003	496,805.20	16,832.65	0.03
Original Face:		Base	15,000,000.000	100.000000	479,972.55	103.507003	496,805.20	16,832.65	0.03
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	531,173.350	100.306657	532,802.23	103.411074	549,292.07	16,489.84	0.03
Original Face:		Base	16,453,008.000	100.306657	532,802.23	103.411074	549,292.07	16,489.84	0.03

& 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
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,670,049.700	105.014837	8,054,690.20	101.281792	7,768,363.78	-286,326.42	0.40
Original Face:		Base	10,000,000.000	105.014837	8,054,690.20	101.281792	7,768,363.78	-286,326.42	0.40
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,510,436.860	103.567022	1,564,314.47	107.487119	1,623,525.07	59,210.60	0.08
Original Face:		Base	5,085,000.000	103.567022	1,564,314.47	107.487119	1,623,525.07	59,210.60	0.08
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	5,598,778.250	103.058917	5,770,040.22	105.039298	5,880,917.37	110,877.15	0.31
Original Face:		Base	11,186,424.000	103.058917	5,770,040.22	105.039298	5,880,917.37	110,877.15	0.31
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,478,187.510	102.305780	4,581,444.68	102.746802	4,601,194.45	19,749.77	0.24
Original Face:		Base	5,300,000.000	102.305780	4,581,444.68	102.746802	4,601,194.45	19,749.77	0.24
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	5,393,746.540	104.035177	5,611,393.76	104.037000	5,611,492.09	98.33	0.29
Original Face:		Base	7,000,000.000	104.035177	5,611,393.76	104.037000	5,611,492.09	98.33	0.29
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	5,177.250	99.844898	5,169.22	103.672440	5,367.38	198.16	0.00
Original Face:		Base	3,000,000.000	99.844898	5,169.22	103.672440	5,367.38	198.16	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,719,850.860	105.251089	2,862,672.64	113.002345	3,073,495.25	210,822.61	0.16
Original Face:		Base	10,300,000.000	105.251089	2,862,672.64	113.002345	3,073,495.25	210,822.61	0.16
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	161,077.650	99.819323	160,786.62	104.059301	167,616.28	6,829.66	0.01
Original Face:		Base	5,000,000.000	99.819323	160,786.62	104.059301	167,616.28	6,829.66	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,226,483.540	99.545779	1,220,912.60	111.698557	1,369,964.42	149,051.82	0.07
Original Face:		Base	14,598,876.000	99.545779	1,220,912.60	111.698557	1,369,964.42	149,051.82	0.07
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	1,001,131.150	99.535402	996,479.91	111.724263	1,118,506.40	122,026.49	0.06
Original Face:		Base	11,774,977.000	99.535402	996,479.91	111.724263	1,118,506.40	122,026.49	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	450,733.620	99.466754	448,330.10	111.360768	501,940.42	53,610.32	0.03
Original Face:		Base	3,598,890.000	99.466754	448,330.10	111.360768	501,940.42	53,610.32	0.03
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	440,517.370	99.572571	438,634.47	111.263684	490,135.85	51,501.38	0.03
Original Face:		Base	6,241,535.000	99.572571	438,634.47	111.263684	490,135.85	51,501.38	0.03
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	266,477.170	99.989181	266,448.34	103.348387	275,399.86	8,951.52	0.01
Original Face:		Base	5,489,657.000	99.989181	266,448.34	103.348387	275,399.86	8,951.52	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	544,375.600	100.266401	545,825.82	112.434081	612,063.70	66,237.88	0.03
Original Face:		Base	5,000,000.000	100.266401	545,825.82	112.434081	612,063.70	66,237.88	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	390,851.750	101.014001	394,814.99	112.901740	441,278.43	46,463.44	0.02
Original Face:		Base	5,000,000.000	101.014001	394,814.99	112.901740	441,278.43	46,463.44	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	545,522.050	100.687912	549,274.76	113.469974	619,003.73	69,728.97	0.03
Original Face:		Base	5,000,000.000	100.687912	549,274.76	113.469974	619,003.73	69,728.97	0.03
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.548	01 Jan 2037		
		Local	2,615,037.000	104.228324	2,725,609.24	105.477554	2,758,277.06	32,667.82	0.14
Original Face:		Base	6,000,000.000	104.228324	2,725,609.24	105.477554	2,758,277.06	32,667.82	0.14
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.633	01 Oct 2036		
		Local	1,949,480.000	104.176534	2,030,900.69	105.448374	2,055,694.96	24,794.27	0.11
Original Face:		Base	5,000,000.000	104.176534	2,030,900.69	105.448374	2,055,694.96	24,794.27	0.11
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,107,600.100	104.193580	6,363,727.21	103.164778	6,300,892.08	-62,835.13	0.33
Original Face:		Base	10,000,000.000	104.193580	6,363,727.21	103.164778	6,300,892.08	-62,835.13	0.33
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,307,328.400	104.121690	6,567,296.91	103.163618	6,506,868.18	-60,428.73	0.34
Original Face:		Base	10,000,000.000	104.121690	6,567,296.91	103.163618	6,506,868.18	-60,428.73	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
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,518,354.790	103.159576	4,661,115.63	104.805379	4,735,478.86	74,363.23	0.25
	Original Face:	Base	5,920,907.000	103.159576	4,661,115.63	104.805379	4,735,478.86	74,363.23	0.25
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	7,723,554.000	104.017175	8,033,822.65	104.796114	8,093,984.45	60,161.80	0.42
	Original Face:	Base	10,000,000.000	104.017175	8,033,822.65	104.796114	8,093,984.45	60,161.80	0.42
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,864,094.500	104.764018	5,095,820.83	106.170000	5,164,209.13	68,388.30	0.27
	Original Face:	Base	5,000,000.000	104.764018	5,095,820.83	106.170000	5,164,209.13	68,388.30	0.27
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	7,031,215.530	101.454490	7,133,483.87	102.267708	7,190,662.97	57,179.10	0.37
	Original Face:	Base	8,000,000.000	101.454490	7,133,483.87	102.267708	7,190,662.97	57,179.10	0.37
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	115.395722	5,769,786.08	123.334900	6,166,745.00	396,958.92	0.32
		Base		115.395722	5,769,786.08	123.334900	6,166,745.00	396,958.92	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.949130	5,047,456.52	105.449800	5,272,490.00	225,033.48	0.27
		Base		100.949130	5,047,456.52	105.449800	5,272,490.00	225,033.48	0.27
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	117.527770	5,876,388.52	126.377200	6,318,860.00	442,471.48	0.33
		Base		117.527770	5,876,388.52	126.377200	6,318,860.00	442,471.48	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.695534	10,069,553.40	100.686400	10,068,640.00	-913.40	0.52
		Base		100.695534	10,069,553.40	100.686400	10,068,640.00	-913.40	0.52
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.768850	5,088,442.49	102.326900	5,116,345.00	27,902.51	0.27
		Base		101.768850	5,088,442.49	102.326900	5,116,345.00	27,902.51	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.255049	5,062,752.47	101.988300	5,099,415.00	36,662.53	0.27
		Base		101.255049	5,062,752.47	101.988300	5,099,415.00	36,662.53	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	101.122813	5,056,140.64	106.845900	5,342,295.00	286,154.36	0.28
		Base		101.122813	5,056,140.64	106.845900	5,342,295.00	286,154.36	0.28
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	110.600347	5,530,017.33	111.734300	5,586,715.00	56,697.67	0.29
		Base		110.600347	5,530,017.33	111.734300	5,586,715.00	56,697.67	0.29
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	109.483689	6,032,551.27	110.755700	6,102,639.07	70,087.80	0.32
		Base		109.483689	6,032,551.27	110.755700	6,102,639.07	70,087.80	0.32
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,142,970.020	105.283599	2,256,195.96	107.674150	2,307,424.75	51,228.79	0.12
	Original Face:	Base	3,000,000.000	105.283599	2,256,195.96	107.674150	2,307,424.75	51,228.79	0.12
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.59494	25 Mar 2052		
		Local	853,551.910	109.973744	938,682.99	112.780720	962,641.99	23,959.00	0.05
	Original Face:	Base	4,261,779.000	109.973744	938,682.99	112.780720	962,641.99	23,959.00	0.05
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	4,053,939.180	106.388011	4,312,905.27	108.069400	4,381,067.75	68,162.48	0.23
	Original Face:	Base	6,000,000.000	106.388011	4,312,905.27	108.069400	4,381,067.75	68,162.48	0.23
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.308983	5,115,449.17	106.141340	5,307,067.00	191,617.83	0.28
	Original Face:	Base	5,000,000.000	102.308983	5,115,449.17	106.141340	5,307,067.00	191,617.83	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,955,083.200	105.167870	3,107,798.05	105.937270	3,130,534.47	22,736.42	0.16
	Original Face:	Base	5,000,000.000	105.167870	3,107,798.05	105.937270	3,130,534.47	22,736.42	0.16
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,530,917.260	111.127139	5,035,078.71	109.222860	4,948,797.42	-86,281.29	0.26
	Original Face:	Base	5,469,245.000	111.127139	5,035,078.71	109.222860	4,948,797.42	-86,281.29	0.26
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	3,881,464.200	100.580194	3,903,984.23	100.762160	3,911,047.17	7,062.94	0.20
	Original Face:	Base	10,000,000.000	100.580194	3,903,984.23	100.762160	3,911,047.17	7,062.94	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,379,772.550	102.449155	3,462,548.43	100.115590	3,383,679.23	-78,869.20	0.18
	Original Face:	Base	5,000,000.000	102.449155	3,462,548.43	100.115590	3,383,679.23	-78,869.20	0.18
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,871,376.040	99.912052	3,867,971.24	102.906870	3,983,911.91	115,940.67	0.21
	Original Face:	Base	6,000,000.000	99.912052	3,867,971.24	102.906870	3,983,911.91	115,940.67	0.21
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,514,002.350	99.185649	3,485,386.02	102.460460	3,600,462.97	115,076.95	0.19
	Original Face:	Base	5,000,000.000	99.185649	3,485,386.02	102.460460	3,600,462.97	115,076.95	0.19
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.783	25 Apr 2038		
		Local	3,387,627.050	99.829258	3,381,842.94	99.662120	3,376,180.94	-5,662.00	0.18
	Original Face:	Base	5,000,000.000	99.829258	3,381,842.94	99.662120	3,376,180.94	-5,662.00	0.18
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,526,833.350	106.855625	3,768,619.82	107.712550	3,798,842.14	30,222.32	0.20
	Original Face:	Base	5,000,000.000	106.855625	3,768,619.82	107.712550	3,798,842.14	30,222.32	0.20
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,509,532.270	104.393361	1,575,851.47	107.549640	1,623,496.52	47,645.05	0.08
	Original Face:	Base	1,750,000.000	104.393361	1,575,851.47	107.549640	1,623,496.52	47,645.05	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.272295	3,406,119.54	99.211550	3,623,009.37	216,889.83	0.19
	Original Face:	Base	3,651,802.000	93.272295	3,406,119.54	99.211550	3,623,009.37	216,889.83	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,827,690.860	102.889370	5,996,074.41	103.101310	6,008,425.62	12,351.21	0.31
	Original Face:	Base	8,500,000.000	102.889370	5,996,074.41	103.101310	6,008,425.62	12,351.21	0.31
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,770,207.700	103.199961	3,890,852.89	103.519540	3,902,901.67	12,048.78	0.20
	Original Face:	Base	5,000,000.000	103.199961	3,890,852.89	103.519540	3,902,901.67	12,048.78	0.20
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,144,191.900	106.313553	4,405,837.66	107.151540	4,440,565.44	34,727.78	0.23
	Original Face:	Base	5,000,000.000	106.313553	4,405,837.66	107.151540	4,440,565.44	34,727.78	0.23

& 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
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,587,628.350	103.006833	3,695,502.33	104.680410	3,755,544.07	60,041.74	0.20
	Original Face:	Base	5,000,000.000	103.006833	3,695,502.33	104.680410	3,755,544.07	60,041.74	0.20
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,355,368.000	101.332692	4,413,411.64	104.335380	4,544,189.75	130,778.11	0.24
	Original Face:	Base	5,000,000.000	101.332692	4,413,411.64	104.335380	4,544,189.75	130,778.11	0.24
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,122,017.120	108.508993	7,728,029.08	110.552550	7,873,571.54	145,542.46	0.41
	Original Face:	Base	8,346,000.000	108.508993	7,728,029.08	110.552550	7,873,571.54	145,542.46	0.41
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,790,054.800	102.447559	3,882,818.62	104.356130	3,955,154.51	72,335.89	0.21
	Original Face:	Base	5,000,000.000	102.447559	3,882,818.62	104.356130	3,955,154.51	72,335.89	0.21
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,660,273.140	102.858559	4,793,489.80	104.451790	4,867,738.71	74,248.91	0.25
	Original Face:	Base	6,000,000.000	102.858559	4,793,489.80	104.451790	4,867,738.71	74,248.91	0.25
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,282,020.400	104.444135	8,650,084.54	108.120990	8,954,602.45	304,517.91	0.47
	Original Face:	Base	9,284,523.000	104.444135	8,650,084.54	108.120990	8,954,602.45	304,517.91	0.47
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,629,291.400	101.628169	3,688,382.39	100.896560	3,661,830.17	-26,552.22	0.19
	Original Face:	Base	5,000,000.000	101.628169	3,688,382.39	100.896560	3,661,830.17	-26,552.22	0.19
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.65298	25 May 2018		
		Local	9,061,119.700	100.160247	9,075,639.89	99.363790	9,003,471.95	-72,167.94	0.47
	Original Face:	Base	10,000,000.000	100.160247	9,075,639.89	99.363790	9,003,471.95	-72,167.94	0.47
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.705984	10,981,604.24	102.553630	10,965,314.09	-16,290.15	0.57
	Original Face:	Base	10,692,273.000	102.705984	10,981,604.24	102.553630	10,965,314.09	-16,290.15	0.57
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	9,969,826.130	105.798200	10,547,896.58	105.564540	10,524,601.09	-23,295.49	0.55
	Original Face:	Base	11,000,000.000	105.798200	10,547,896.58	105.564540	10,524,601.09	-23,295.49	0.55

& 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
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,115,359.660	104.877434	2,218,534.93	105.863220	2,239,387.85	20,852.92	0.12
Original Face:		Base	2,304,044.000	104.877434	2,218,534.93	105.863220	2,239,387.85	20,852.92	0.12
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	500,380.950	99.835018	499,555.41	111.134166	556,094.20	56,538.79	0.03
Original Face:		Base	6,625,000.000	99.835018	499,555.41	111.134166	556,094.20	56,538.79	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	181,382.200	99.996609	181,376.05	103.754592	188,192.36	6,816.31	0.01
Original Face:		Base	5,000,000.000	99.996609	181,376.05	103.754592	188,192.36	6,816.31	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	465,911.100	99.922146	465,548.37	113.450704	528,579.42	63,031.05	0.03
Original Face:		Base	6,000,000.000	99.922146	465,548.37	113.450704	528,579.42	63,031.05	0.03
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,898,074.850	103.113425	2,988,304.24	106.229820	3,078,619.70	90,315.46	0.16
Original Face:		Base	5,000,000.000	103.113425	2,988,304.24	106.229820	3,078,619.70	90,315.46	0.16
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	145,047.200	102.350545	148,456.60	100.342380	145,543.81	-2,912.79	0.01
Original Face:		Base	5,000,000.000	102.350545	148,456.60	100.342380	145,543.81	-2,912.79	0.01
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	105.724747	5,286,237.36	111.630530	5,581,526.50	295,289.14	0.29
Original Face:		Base	5,000,000.000	105.724747	5,286,237.36	111.630530	5,581,526.50	295,289.14	0.29
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,830,606.930	104.798840	1,918,454.82	106.781730	1,954,753.75	36,298.93	0.10
Original Face:		Base	7,703,000.000	104.798840	1,918,454.82	106.781730	1,954,753.75	36,298.93	0.10
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,862,053.890	103.240730	1,922,398.03	102.579790	1,910,090.97	-12,307.06	0.10
Original Face:		Base	10,316,000.000	103.240730	1,922,398.03	102.579790	1,910,090.97	-12,307.06	0.10
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,458,440.200	103.591322	2,546,730.70	107.956430	2,654,044.27	107,313.57	0.14
Original Face:		Base	10,000,000.000	103.591322	2,546,730.70	107.956430	2,654,044.27	107,313.57	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
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		4,637,521.400	Local	103.391887	4,794,820.87	105.472330	4,891,301.87	96,481.00	0.25
	Original Face:	10,000,000.000	Base	103.391887	4,794,820.87	105.472330	4,891,301.87	96,481.00	0.25
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		6,316,232.390	Local	102.983724	6,504,691.35	101.346660	6,401,290.57	-103,400.78	0.33
	Original Face:	13,000,000.000	Base	102.983724	6,504,691.35	101.346660	6,401,290.57	-103,400.78	0.33
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		2,867,460.050	Local	107.754528	3,089,818.04	108.358350	3,107,132.40	17,314.36	0.16
	Original Face:	5,000,000.000	Base	107.754528	3,089,818.04	108.358350	3,107,132.40	17,314.36	0.16
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		6,235,626.640	Local	105.568980	6,582,887.47	108.223900	6,748,438.34	165,550.87	0.35
	Original Face:	8,000,000.000	Base	105.568980	6,582,887.47	108.223900	6,748,438.34	165,550.87	0.35
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		3,910,189.850	Local	102.566213	4,010,533.66	102.254280	3,998,336.48	-12,197.18	0.21
	Original Face:	5,000,000.000	Base	102.566213	4,010,533.66	102.254280	3,998,336.48	-12,197.18	0.21
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		3,666,124.300	Local	104.385034	3,826,885.11	103.209670	3,783,794.79	-43,090.32	0.20
	Original Face:	5,000,000.000	Base	104.385034	3,826,885.11	103.209670	3,783,794.79	-43,090.32	0.20
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		3,465,792.800	Local	100.999996	3,500,450.58	103.442540	3,585,104.10	84,653.52	0.19
	Original Face:	5,000,000.000	Base	100.999996	3,500,450.58	103.442540	3,585,104.10	84,653.52	0.19
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		3,660,578.650	Local	104.650864	3,830,827.20	105.687610	3,868,778.09	37,950.89	0.20
	Original Face:	5,000,000.000	Base	104.650864	3,830,827.20	105.687610	3,868,778.09	37,950.89	0.20
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.765764	6,328,090.00	104.240890	6,546,327.89	218,237.89	0.34
	Original Face:	6,280,000.000	Base	100.765764	6,328,090.00	104.240890	6,546,327.89	218,237.89	0.34
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		6,533,519.760	Local	106.247808	6,941,721.56	107.652040	7,033,467.31	91,745.75	0.37
	Original Face:	8,090,000.000	Base	106.247808	6,941,721.56	107.652040	7,033,467.31	91,745.75	0.37

& 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
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,456,994.480	105.839718	2,600,476.04	106.722270	2,622,160.28	21,684.24	0.14
Original Face:		Base	3,000,000.000	105.839718	2,600,476.04	106.722270	2,622,160.28	21,684.24	0.14
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,808,787.100	105.450483	4,016,384.41	106.856190	4,069,924.78	53,540.37	0.21
Original Face:		Base	5,000,000.000	105.450483	4,016,384.41	106.856190	4,069,924.78	53,540.37	0.21
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,930,131.400	102.090431	4,012,288.10	103.772130	4,078,381.07	66,092.97	0.21
Original Face:		Base	5,000,000.000	102.090431	4,012,288.10	103.772130	4,078,381.07	66,092.97	0.21
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	753,990.300	101.191241	762,972.14	103.260560	778,574.61	15,602.47	0.04
Original Face:		Base	1,000,000.000	101.191241	762,972.14	103.260560	778,574.61	15,602.47	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,455,072.500	102.995851	7,678,415.34	104.999270	7,827,771.70	149,356.36	0.41
Original Face:		Base	10,000,000.000	102.995851	7,678,415.34	104.999270	7,827,771.70	149,356.36	0.41
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,992,397.400	102.305499	4,084,442.07	105.012090	4,192,499.95	108,057.88	0.22
Original Face:		Base	5,000,000.000	102.305499	4,084,442.07	105.012090	4,192,499.95	108,057.88	0.22
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,763,358.250	102.411616	3,854,116.01	104.266400	3,923,918.17	69,802.16	0.20
Original Face:		Base	5,000,000.000	102.411616	3,854,116.01	104.266400	3,923,918.17	69,802.16	0.20
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,271,729.870	103.691951	4,429,440.05	102.448790	4,376,335.56	-53,104.49	0.23
Original Face:		Base	6,185,000.000	103.691951	4,429,440.05	102.448790	4,376,335.56	-53,104.49	0.23
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,591,502.580	103.403869	4,747,791.29	104.089970	4,779,293.66	31,502.37	0.25
Original Face:		Base	6,000,000.000	103.403869	4,747,791.29	104.089970	4,779,293.66	31,502.37	0.25
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.664999	1,761,147.54	107.800940	1,924,221.98	163,074.44	0.10
Original Face:		Base	1,784,977.000	98.664999	1,761,147.54	107.800940	1,924,221.98	163,074.44	0.10

& 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
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	7,881,040.200	101.687051	8,013,997.33	104.364370	8,224,997.95	211,000.62	0.43
Original Face:		Base	10,000,000.000	101.687051	8,013,997.33	104.364370	8,224,997.95	211,000.62	0.43
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,494,174.440	103.013764	4,629,618.23	105.636810	4,747,502.51	117,884.28	0.25
Original Face:		Base	5,183,921.000	103.013764	4,629,618.23	105.636810	4,747,502.51	117,884.28	0.25
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,910,655.400	103.141776	4,033,519.42	103.873100	4,062,118.99	28,599.57	0.21
Original Face:		Base	5,000,000.000	103.141776	4,033,519.42	103.873100	4,062,118.99	28,599.57	0.21
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,695,234.250	101.644244	3,755,992.93	102.815380	3,799,269.14	43,276.21	0.20
Original Face:		Base	5,000,000.000	101.644244	3,755,992.93	102.815380	3,799,269.14	43,276.21	0.20
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	8,172,064.400	103.159280	8,430,242.82	104.306460	8,523,991.08	93,748.26	0.44
Original Face:		Base	10,000,000.000	103.159280	8,430,242.82	104.306460	8,523,991.08	93,748.26	0.44
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.858917	5,292,945.87	107.504440	5,375,222.00	82,276.13	0.28
Original Face:		Base	5,000,000.000	105.858917	5,292,945.87	107.504440	5,375,222.00	82,276.13	0.28
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,778,433.650	105.235646	2,923,902.59	105.638860	2,935,105.63	11,203.04	0.15
Original Face:		Base	3,000,000.000	105.235646	2,923,902.59	105.638860	2,935,105.63	11,203.04	0.15
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,669,109.100	104.044284	4,857,941.14	103.773680	4,845,306.34	-12,634.80	0.25
Original Face:		Base	5,000,000.000	104.044284	4,857,941.14	103.773680	4,845,306.34	-12,634.80	0.25
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,418,151.740	104.994195	2,538,918.96	106.103200	2,565,736.38	26,817.42	0.13
Original Face:		Base	2,579,263.000	104.994195	2,538,918.96	106.103200	2,565,736.38	26,817.42	0.13
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,683,734.250	103.049014	4,826,541.96	104.087980	4,875,204.37	48,662.41	0.25
Original Face:		Base	5,000,000.000	103.049014	4,826,541.96	104.087980	4,875,204.37	48,662.41	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
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.663470	1,993,269.39	104.837600	2,096,752.00	103,482.61	0.11
		Base		99.663470	1,993,269.39	104.837600	2,096,752.00	103,482.61	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.895	01 Nov 2020		
		Local	4,085,000.000	100.564206	4,108,047.82	100.192795	4,092,875.68	-15,172.14	0.21
Original Face:		Base	4,085,000.000	100.564206	4,108,047.82	100.192795	4,092,875.68	-15,172.14	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	104.257075	1,975,671.58	104.487145	1,980,031.40	4,359.82	0.10
Original Face:		Base	1,895,000.000	104.257075	1,975,671.58	104.487145	1,980,031.40	4,359.82	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,594,751.900	104.856937	4,817,916.12	107.163879	4,923,914.37	105,998.25	0.26
Original Face:		Base	10,000,000.000	104.856937	4,817,916.12	107.163879	4,923,914.37	105,998.25	0.26
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	3,058,762.910	103.699666	3,171,926.92	106.125905	3,246,139.82	74,212.90	0.17
Original Face:		Base	7,000,000.000	103.699666	3,171,926.92	106.125905	3,246,139.82	74,212.90	0.17
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.513	01 Nov 2035		
		Local	1,879,948.050	104.091584	1,956,867.71	105.632022	1,985,827.14	28,959.43	0.10
Original Face:		Base	5,000,000.000	104.091584	1,956,867.71	105.632022	1,985,827.14	28,959.43	0.10
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	7,757,987.400	106.755407	8,282,071.01	109.165197	8,469,022.23	186,951.22	0.44
Original Face:		Base	20,000,000.000	106.755407	8,282,071.01	109.165197	8,469,022.23	186,951.22	0.44
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.426	01 May 2036		
		Local	2,018,280.600	104.247244	2,104,001.90	105.276368	2,124,772.51	20,770.61	0.11
Original Face:		Base	5,000,000.000	104.247244	2,104,001.90	105.276368	2,124,772.51	20,770.61	0.11
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.076	01 Oct 2037		
		Local	1,097,094.360	107.879885	1,183,544.13	105.177141	1,153,892.48	-29,651.65	0.06
Original Face:		Base	4,000,000.000	107.879885	1,183,544.13	105.177141	1,153,892.48	-29,651.65	0.06
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	5,127,471.760	105.602088	5,414,717.26	108.629810	5,569,962.83	155,245.57	0.29
Original Face:		Base	8,000,000.000	105.602088	5,414,717.26	108.629810	5,569,962.83	155,245.57	0.29

& 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
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,549,588.600	110.408906	5,023,151.01	111.076287	5,053,514.09	30,363.08	0.26
Original Face:		Base	5,000,000.000	110.408906	5,023,151.01	111.076287	5,053,514.09	30,363.08	0.26
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.402	01 Aug 2037		
		Local	791,132.300	108.210891	856,091.31	104.851476	829,513.89	-26,577.42	0.04
Original Face:		Base	5,000,000.000	108.210891	856,091.31	104.851476	829,513.89	-26,577.42	0.04
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,775,766.160	103.368758	3,902,962.57	104.703660	3,953,365.36	50,402.79	0.21
Original Face:		Base	6,000,000.000	103.368758	3,902,962.57	104.703660	3,953,365.36	50,402.79	0.21
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	5,807,785.700	106.052083	6,159,277.73	105.714000	6,139,642.57	-19,635.16	0.32
Original Face:		Base	10,000,000.000	106.052083	6,159,277.73	105.714000	6,139,642.57	-19,635.16	0.32
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,539,856.100	100.868630	3,570,604.34	103.133586	3,650,780.54	80,176.20	0.19
Original Face:		Base	5,000,000.000	100.868630	3,570,604.34	103.133586	3,650,780.54	80,176.20	0.19
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.559	01 Jan 2021		
		Local	9,206,805.800	104.728517	9,642,151.21	108.076365	9,950,381.04	308,229.83	0.52
Original Face:		Base	10,000,000.000	104.728517	9,642,151.21	108.076365	9,950,381.04	308,229.83	0.52
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	5,011,110.780	105.593750	5,291,419.79	105.698000	5,296,643.87	5,224.08	0.28
Original Face:		Base	6,000,000.000	105.593750	5,291,419.79	105.698000	5,296,643.87	5,224.08	0.28
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,920,000.000	98.906323	4,866,191.10	103.387000	5,086,640.40	220,449.30	0.26
Original Face:		Base	4,920,000.000	98.906323	4,866,191.10	103.387000	5,086,640.40	220,449.30	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	5,215,101.370	101.766398	5,307,220.84	103.145000	5,379,116.31	71,895.47	0.28
Original Face:		Base	8,125,000.000	101.766398	5,307,220.84	103.145000	5,379,116.31	71,895.47	0.28
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,364,043.660	101.631821	4,435,257.05	101.283996	4,420,077.81	-15,179.24	0.23
Original Face:		Base	5,948,304.000	101.631821	4,435,257.05	101.283996	4,420,077.81	-15,179.24	0.23

& 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
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,718,767.680	102.898304	4,855,531.91	106.553026	5,027,989.75	172,457.84	0.26
	Original Face:	Base	6,000,000.000	102.898304	4,855,531.91	106.553026	5,027,989.75	172,457.84	0.26
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,873,881.250	105.760196	9,385,034.16	107.945103	9,578,920.26	193,886.10	0.50
	Original Face:	Base	11,523,254.000	105.760196	9,385,034.16	107.945103	9,578,920.26	193,886.10	0.50
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	0.030	200.000000	0.06	100.000000	0.03	-0.03	0.00
		Base		200.000000	0.06	100.000000	0.03	-0.03	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	838,841.250	101.294130	849,696.95	102.504180	859,847.34	10,150.39	0.04
	Original Face:	Base	5,000,000.000	101.294130	849,696.95	102.504180	859,847.34	10,150.39	0.04
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	1,075,247.450	101.523732	1,091,631.34	102.563270	1,102,808.95	11,177.61	0.06
	Original Face:	Base	5,000,000.000	101.523732	1,091,631.34	102.563270	1,102,808.95	11,177.61	0.06
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	655,308.700	101.798413	667,093.86	103.383550	677,481.40	10,387.54	0.04
	Original Face:	Base	5,000,000.000	101.798413	667,093.86	103.383550	677,481.40	10,387.54	0.04
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	3,097,314.630	103.291440	3,199,260.89	102.794330	3,183,863.82	-15,397.07	0.17
	Original Face:	Base	10,127,769.000	103.291440	3,199,260.89	102.794330	3,183,863.82	-15,397.07	0.17
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	115,728.500	99.855265	115,561.00	105.166970	121,708.16	6,147.16	0.01
	Original Face:	Base	5,000,000.000	99.855265	115,561.00	105.166970	121,708.16	6,147.16	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	207,583.390	102.021761	211,780.23	103.388530	214,617.42	2,837.19	0.01
	Original Face:	Base	760,000.000	102.021761	211,780.23	103.388530	214,617.42	2,837.19	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	6,051,615.170	120.120050	7,269,203.17	119.529900	7,233,489.56	-35,713.61	0.38
	Original Face:	Base	41,000,000.000	120.120050	7,269,203.17	119.529900	7,233,489.56	-35,713.61	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	496,595.950	101.867830	505,871.52	116.433600	578,204.54	72,333.02	0.03
Original Face:		Base	5,000,000.000	101.867830	505,871.52	116.433600	578,204.54	72,333.02	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.0119	25 Sep 2039		
		Local	1,375,889.800	105.909535	1,457,198.49	116.054410	1,596,780.79	139,582.30	0.08
Original Face:		Base	5,000,000.000	105.909535	1,457,198.49	116.054410	1,596,780.79	139,582.30	0.08
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	530,173.560	102.555778	543,723.62	103.311760	547,731.64	4,008.02	0.03
Original Face:		Base	6,000,000.000	102.555778	543,723.62	103.311760	547,731.64	4,008.02	0.03
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	275,462.750	102.075606	281,180.27	102.819360	283,229.04	2,048.77	0.01
Original Face:		Base	5,000,000.000	102.075606	281,180.27	102.819360	283,229.04	2,048.77	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56967	25 Aug 2039		
		Local	3,367,999.400	103.173735	3,474,890.76	113.587260	3,825,618.24	350,727.48	0.20
Original Face:		Base	10,000,000.000	103.173735	3,474,890.76	113.587260	3,825,618.24	350,727.48	0.20
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	1,251,611.040	103.300800	1,292,924.22	102.707280	1,285,495.66	-7,428.56	0.07
Original Face:		Base	6,000,000.000	103.300800	1,292,924.22	102.707280	1,285,495.66	-7,428.56	0.07
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.299701	4,964,985.04	103.501110	5,175,055.50	210,070.46	0.27
Original Face:		Base	5,000,000.000	99.299701	4,964,985.04	103.501110	5,175,055.50	210,070.46	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,286,827.800	103.345232	1,329,875.18	102.916890	1,324,363.15	-5,512.03	0.07
Original Face:		Base	5,000,000.000	103.345232	1,329,875.18	102.916890	1,324,363.15	-5,512.03	0.07
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.0598	25 Oct 2040		
		Local	1,909,813.700	109.732386	2,095,684.15	115.774440	2,211,076.12	115,391.97	0.12
Original Face:		Base	5,000,000.000	109.732386	2,095,684.15	115.774440	2,211,076.12	115,391.97	0.12
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	171,639.600	100.091692	171,796.98	103.242144	177,204.40	5,407.42	0.01
Original Face:		Base	10,000,000.000	100.091692	171,796.98	103.242144	177,204.40	5,407.42	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
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,221,866.240	99.551437	2,211,899.76	113.116272	2,513,292.26	301,392.50	0.13
Original Face:		Base	11,959,998.000	99.551437	2,211,899.76	113.116272	2,513,292.26	301,392.50	0.13
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	386,098.900	100.397919	387,635.26	103.461975	399,465.55	11,830.29	0.02
Original Face:		Base	10,000,000.000	100.397919	387,635.26	103.461975	399,465.55	11,830.29	0.02
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	185,239.060	102.802551	190,430.48	103.948863	192,553.90	2,123.42	0.01
Original Face:		Base	3,640,000.000	102.802551	190,430.48	103.948863	192,553.90	2,123.42	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	267,242.630	100.579137	268,790.33	104.137823	278,300.66	9,510.33	0.01
Original Face:		Base	4,300,000.000	100.579137	268,790.33	104.137823	278,300.66	9,510.33	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	450,376.750	99.217568	446,852.86	110.910611	499,515.61	52,662.75	0.03
Original Face:		Base	5,000,000.000	99.217568	446,852.86	110.910611	499,515.61	52,662.75	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	375,512.280	100.760012	378,366.22	113.064090	424,569.54	46,203.32	0.02
Original Face:		Base	6,500,000.000	100.760012	378,366.22	113.064090	424,569.54	46,203.32	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	764,817.520	100.179937	766,193.71	113.440270	867,611.06	101,417.35	0.05
Original Face:		Base	8,000,000.000	100.179937	766,193.71	113.440270	867,611.06	101,417.35	0.05
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	444,525.400	100.587750	447,138.10	112.068290	498,172.01	51,033.91	0.03
Original Face:		Base	5,457,127.000	100.587750	447,138.10	112.068290	498,172.01	51,033.91	0.03
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	473,944.950	100.658745	477,067.04	113.222548	536,612.55	59,545.51	0.03
Original Face:		Base	5,000,000.000	100.658745	477,067.04	113.222548	536,612.55	59,545.51	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,450,602.710	101.208330	1,468,130.78	112.915008	1,637,948.17	169,817.39	0.09
Original Face:		Base	10,547,657.000	101.208330	1,468,130.78	112.915008	1,637,948.17	169,817.39	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,772,419.070	100.679325	1,784,459.56	114.370520	2,027,124.91	242,665.35	0.11
	Original Face:	Base	17,500,000.000	100.679325	1,784,459.56	114.370520	2,027,124.91	242,665.35	0.11
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	640,984.090	104.179778	667,775.80	112.632010	721,953.26	54,177.46	0.04
	Original Face:	Base	9,397,749.000	104.179778	667,775.80	112.632010	721,953.26	54,177.46	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,225,263.130	106.143025	2,361,961.61	113.268401	2,520,519.97	158,558.36	0.13
	Original Face:	Base	9,100,000.000	106.143025	2,361,961.61	113.268401	2,520,519.97	158,558.36	0.13
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,069,403.060	101.908030	2,108,887.90	106.855273	2,211,266.29	102,378.39	0.12
	Original Face:	Base	7,060,000.000	101.908030	2,108,887.90	106.855273	2,211,266.29	102,378.39	0.12
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,831,163.340	104.319942	1,910,268.54	106.606656	1,952,142.00	41,873.46	0.10
	Original Face:	Base	6,000,000.000	104.319942	1,910,268.54	106.606656	1,952,142.00	41,873.46	0.10
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,935,362.350	104.937992	3,080,310.30	107.471636	3,154,681.94	74,371.64	0.16
	Original Face:	Base	5,000,000.000	104.937992	3,080,310.30	107.471636	3,154,681.94	74,371.64	0.16
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,575,205.900	101.666726	3,634,794.79	103.134111	3,687,256.82	52,462.03	0.19
	Original Face:	Base	5,000,000.000	101.666726	3,634,794.79	103.134111	3,687,256.82	52,462.03	0.19
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	992,964.980	101.853711	1,011,371.68	106.460392	1,057,114.41	45,742.73	0.05
	Original Face:	Base	7,000,000.000	101.853711	1,011,371.68	106.460392	1,057,114.41	45,742.73	0.05
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,470,266.190	107.589219	2,657,740.11	107.759000	2,661,934.14	4,194.03	0.14
	Original Face:	Base	6,100,000.000	107.589219	2,657,740.11	107.759000	2,661,934.14	4,194.03	0.14
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,594,042.800	103.621692	3,724,207.95	105.719057	3,799,588.16	75,380.21	0.20
	Original Face:	Base	5,000,000.000	103.621692	3,724,207.95	105.719057	3,799,588.16	75,380.21	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,670,172.610	105.122604	5,960,633.10	107.842853	6,114,875.91	154,242.81	0.32
	Original Face:	Base	7,899,440.000	105.122604	5,960,633.10	107.842853	6,114,875.91	154,242.81	0.32
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,898,988.240	107.777439	6,357,778.43	109.428964	6,455,201.72	97,423.29	0.34
	Original Face:	Base	8,000,000.000	107.777439	6,357,778.43	109.428964	6,455,201.72	97,423.29	0.34
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.567	01 Feb 2037		
		Local	1,435,998.000	103.763556	1,490,042.59	105.601140	1,516,430.26	26,387.67	0.08
	Original Face:	Base	5,000,000.000	103.763556	1,490,042.59	105.601140	1,516,430.26	26,387.67	0.08
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,069,239.190	107.781400	1,152,440.97	114.664195	1,226,034.51	73,593.54	0.06
	Original Face:	Base	3,262,241.000	107.781400	1,152,440.97	114.664195	1,226,034.51	73,593.54	0.06
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.447	01 Jan 2037		
		Local	2,255,045.000	103.756993	2,339,766.89	105.626303	2,381,920.66	42,153.77	0.12
	Original Face:	Base	6,271,091.000	103.756993	2,339,766.89	105.626303	2,381,920.66	42,153.77	0.12
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	3,129,876.000	104.613766	3,274,281.16	105.736408	3,309,418.46	35,137.30	0.17
	Original Face:	Base	12,000,000.000	104.613766	3,274,281.16	105.736408	3,309,418.46	35,137.30	0.17
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.932119	14,989,817.92	99.736000	14,960,400.00	-29,417.92	0.78
		Base		99.932119	14,989,817.92	99.736000	14,960,400.00	-29,417.92	0.78
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.604642	4,980,232.12	130.736600	6,536,830.00	1,556,597.88	0.34
		Base		99.604642	4,980,232.12	130.736600	6,536,830.00	1,556,597.88	0.34
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.991169	9,999,116.93	101.320200	10,132,020.00	132,903.07	0.53
		Base		99.991169	9,999,116.93	101.320200	10,132,020.00	132,903.07	0.53
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.853876	4,992,693.81	69.750000	3,487,500.00	-1,505,193.81	0.18
		Base		99.853876	4,992,693.81	69.750000	3,487,500.00	-1,505,193.81	0.18

& 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
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.8805	15 Mar 2020		
		Local	5,000,000.000	99.980423	4,999,021.14	99.950400	4,997,520.00	-1,501.14	0.26
Original Face:		Base	5,000,000.000	99.980423	4,999,021.14	99.950400	4,997,520.00	-1,501.14	0.26
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	5,173,340.940	110.994328	5,742,115.02	109.862539	5,683,563.71	-58,551.31	0.30
Original Face:		Base	6,000,000.000	110.994328	5,742,115.02	109.862539	5,683,563.71	-58,551.31	0.30
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	424,067.490	101.180572	429,073.91	114.666873	486,264.93	57,191.02	0.03
Original Face:		Base	7,000,000.000	101.180572	429,073.91	114.666873	486,264.93	57,191.02	0.03
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	6,509,719.100	106.623254	6,940,874.33	106.164000	6,910,978.19	-29,896.14	0.36
Original Face:		Base	22,821,698.000	106.623254	6,940,874.33	106.164000	6,910,978.19	-29,896.14	0.36
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,577,279.450	103.194431	1,627,664.56	104.278514	1,644,763.57	17,099.01	0.09
Original Face:		Base	5,000,000.000	103.194431	1,627,664.56	104.278514	1,644,763.57	17,099.01	0.09
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	249,400.950	99.909042	249,174.10	104.941352	261,724.73	12,550.63	0.01
Original Face:		Base	7,500,000.000	99.909042	249,174.10	104.941352	261,724.73	12,550.63	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	9,377,208.020	101.647990	9,531,743.43	102.801000	9,639,863.62	108,120.19	0.50
Original Face:		Base	13,640,889.000	101.647990	9,531,743.43	102.801000	9,639,863.62	108,120.19	0.50
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	4,025,428.450	109.708887	4,416,252.73	108.576186	4,370,656.68	-45,596.05	0.23
Original Face:		Base	5,000,000.000	109.708887	4,416,252.73	108.576186	4,370,656.68	-45,596.05	0.23
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	9,448,545.300	107.369110	10,144,818.99	107.173817	10,126,366.65	-18,452.34	0.53
Original Face:		Base	10,000,000.000	107.369110	10,144,818.99	107.173817	10,126,366.65	-18,452.34	0.53
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	4,035,415.260	104.612730	4,221,558.08	103.900340	4,192,810.18	-28,747.90	0.22
Original Face:		Base	14,082,000.000	104.612730	4,221,558.08	103.900340	4,192,810.18	-28,747.90	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
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	219,635.450	99.948059	219,521.37	104.961463	230,532.58	11,011.21	0.01
	Original Face:	Base	5,000,000.000	99.948059	219,521.37	104.961463	230,532.58	11,011.21	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	322,207.720	101.106147	325,771.81	112.604153	362,819.27	37,047.46	0.02
	Original Face:	Base	7,322,535.000	101.106147	325,771.81	112.604153	362,819.27	37,047.46	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,469,656.820	106.269527	2,624,492.61	112.299485	2,773,411.89	148,919.28	0.14
	Original Face:	Base	8,800,000.000	106.269527	2,624,492.61	112.299485	2,773,411.89	148,919.28	0.14
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.864706	4,993,235.30	107.162500	5,358,125.00	364,889.70	0.28
		Base		99.864706	4,993,235.30	107.162500	5,358,125.00	364,889.70	0.28
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.950790	4,997,539.50	106.783000	5,339,150.00	341,610.50	0.28
		Base		99.950790	4,997,539.50	106.783000	5,339,150.00	341,610.50	0.28
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.043066	5,002,153.28	101.540000	5,077,000.00	74,846.72	0.26
		Base		100.043066	5,002,153.28	101.540000	5,077,000.00	74,846.72	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.63385	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.132400	9,913,240.00	-86,760.00	0.52
		Base		100.000000	10,000,000.00	99.132400	9,913,240.00	-86,760.00	0.52
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.974443	4,998,722.14	107.239100	5,361,955.00	363,232.86	0.28
		Base		99.974443	4,998,722.14	107.239100	5,361,955.00	363,232.86	0.28
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.8181	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.423000	9,038,070.00	38,070.00	0.47
		Base		100.000000	9,000,000.00	100.423000	9,038,070.00	38,070.00	0.47
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	108.212583	1,947,826.50	107.817800	1,940,720.40	-7,106.10	0.10
		Base		108.212583	1,947,826.50	107.817800	1,940,720.40	-7,106.10	0.10

& 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
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.986584	4,999,329.20	109.418800	5,470,940.00	471,610.80	0.28
		Base		99.986584	4,999,329.20	109.418800	5,470,940.00	471,610.80	0.28
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,427,386.230	107.633714	1,536,348.81	106.109990	1,514,599.39	-21,749.42	0.08
Original Face:		Base	2,500,000.000	107.633714	1,536,348.81	106.109990	1,514,599.39	-21,749.42	0.08
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,351,218.320	107.390163	5,746,682.09	104.958420	5,616,554.20	-130,127.89	0.29
Original Face:		Base	8,000,000.000	107.390163	5,746,682.09	104.958420	5,616,554.20	-130,127.89	0.29
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,339,347.600	104.269627	1,396,532.75	104.135480	1,394,736.05	-1,796.70	0.07
Original Face:		Base	10,000,000.000	104.269627	1,396,532.75	104.135480	1,394,736.05	-1,796.70	0.07
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	1,152,123.950	103.667785	1,194,381.38	103.758810	1,195,430.10	1,048.72	0.06
Original Face:		Base	7,440,000.000	103.667785	1,194,381.38	103.758810	1,195,430.10	1,048.72	0.06
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	746,691.800	103.489670	772,748.88	104.638790	781,329.26	8,580.38	0.04
Original Face:		Base	4,500,000.000	103.489670	772,748.88	104.638790	781,329.26	8,580.38	0.04
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	5,422,729.650	102.776063	5,573,268.05	101.545540	5,506,540.11	-66,727.94	0.29
Original Face:		Base	6,500,000.000	102.776063	5,573,268.05	101.545540	5,506,540.11	-66,727.94	0.29
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,704,763.980	105.168996	1,792,883.16	103.258450	1,760,312.86	-32,570.30	0.09
Original Face:		Base	7,600,000.000	105.168996	1,792,883.16	103.258450	1,760,312.86	-32,570.30	0.09
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.73177	20 Aug 2034		
		Local	1,639,069.900	109.123469	1,788,609.93	113.406810	1,858,816.89	70,206.96	0.10
Original Face:		Base	5,000,000.000	109.123469	1,788,609.93	113.406810	1,858,816.89	70,206.96	0.10
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.10948	20 Apr 2037		
		Local	3,649,194.200	110.195648	4,021,253.20	113.095620	4,127,078.81	105,825.61	0.21
Original Face:		Base	10,000,000.000	110.195648	4,021,253.20	113.095620	4,127,078.81	105,825.61	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
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.711058	3,370,609.37	102.379160	3,327,322.70	-43,286.67	0.17
Original Face:		Base	3,250,000.000	103.711058	3,370,609.37	102.379160	3,327,322.70	-43,286.67	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.485237	5,224,261.84	101.586790	5,079,339.50	-144,922.34	0.26
Original Face:		Base	5,000,000.000	104.485237	5,224,261.84	101.586790	5,079,339.50	-144,922.34	0.26
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.649587	1,992,991.74	101.936120	2,038,722.40	45,730.66	0.11
Original Face:		Base	2,000,000.000	99.649587	1,992,991.74	101.936120	2,038,722.40	45,730.66	0.11
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.922012	5,196,100.61	104.815470	5,240,773.50	44,672.89	0.27
Original Face:		Base	5,000,000.000	103.922012	5,196,100.61	104.815470	5,240,773.50	44,672.89	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,883,662.160	100.283648	2,891,841.62	101.129590	2,916,235.72	24,394.10	0.15
Original Face:		Base	3,000,000.000	100.283648	2,891,841.62	101.129590	2,916,235.72	24,394.10	0.15
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.497569	5,293,143.02	106.549330	5,784,563.13	491,420.11	0.30
Original Face:		Base	5,429,000.000	97.497569	5,293,143.02	106.549330	5,784,563.13	491,420.11	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	2,931,630.350	102.914628	3,017,076.48	104.019710	3,049,473.39	32,396.91	0.16
Original Face:		Base	5,000,000.000	102.914628	3,017,076.48	104.019710	3,049,473.39	32,396.91	0.16
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,819,296.320	103.486151	2,917,581.26	106.334490	2,997,884.36	80,303.10	0.16
Original Face:		Base	3,000,000.000	103.486151	2,917,581.26	106.334490	2,997,884.36	80,303.10	0.16
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,895,363.500	99.876926	9,883,184.84	100.665730	9,961,239.90	78,055.06	0.52
Original Face:		Base	10,000,000.000	99.876926	9,883,184.84	100.665730	9,961,239.90	78,055.06	0.52
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	105.315200	5,265,760.00	280,593.74	0.27
		Base		99.703325	4,985,166.26	105.315200	5,265,760.00	280,593.74	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	3,950,501.920	99.999945	3,950,499.75	99.937760	3,948,043.13	-2,456.62	0.21
	Original Face:	Base	5,000,000.000	99.999945	3,950,499.75	99.937760	3,948,043.13	-2,456.62	0.21
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.930914	4,996,545.72	108.055800	5,402,790.00	406,244.28	0.28
		Base		99.930914	4,996,545.72	108.055800	5,402,790.00	406,244.28	0.28
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	124.877638	12,487,763.80	132.673700	13,267,370.00	779,606.20	0.69
		Base		124.877638	12,487,763.80	132.673700	13,267,370.00	779,606.20	0.69
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.148580	4,957,429.02	132.826200	6,641,310.00	1,683,880.98	0.35
		Base		99.148580	4,957,429.02	132.826200	6,641,310.00	1,683,880.98	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.994424	10,999,442.35	110.849490	11,084,949.00	85,506.65	0.58
	Original Face:	Base	10,000,000.000	109.994424	10,999,442.35	110.849490	11,084,949.00	85,506.65	0.58
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.140416	6,245,109.00	104.410960	6,029,732.94	-215,376.06	0.31
	Original Face:	Base	5,775,000.000	108.140416	6,245,109.00	104.410960	6,029,732.94	-215,376.06	0.31
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	6,776,126.910	102.862853	6,970,117.45	101.746520	6,894,473.32	-75,644.13	0.36
	Original Face:	Base	10,000,000.000	102.862853	6,970,117.45	101.746520	6,894,473.32	-75,644.13	0.36
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.306343	10,030,634.27	101.331270	10,133,127.00	102,492.73	0.53
	Original Face:	Base	10,000,000.000	100.306343	10,030,634.27	101.331270	10,133,127.00	102,492.73	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.914804	4,895,740.20	121.129600	6,056,480.00	1,160,739.80	0.32
		Base		97.914804	4,895,740.20	121.129600	6,056,480.00	1,160,739.80	0.32
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.5734	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.701300	4,935,065.00	-64,935.00	0.26
		Base		100.000000	5,000,000.00	98.701300	4,935,065.00	-64,935.00	0.26

& 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
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.993931	3,999,757.22	100.575400	4,023,016.00	23,258.78	0.21
		Base		99.993931	3,999,757.22	100.575400	4,023,016.00	23,258.78	0.21
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.896707	4,994,835.35	102.455000	5,122,750.00	127,914.65	0.27
		Base		99.896707	4,994,835.35	102.455000	5,122,750.00	127,914.65	0.27
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.964781	3,498,767.32	100.061600	3,502,156.00	3,388.68	0.18
		Base		99.964781	3,498,767.32	100.061600	3,502,156.00	3,388.68	0.18
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.749200	3,022,476.00	22,476.00	0.16
		Base		100.000000	3,000,000.00	100.749200	3,022,476.00	22,476.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.539925	1,990,798.50	102.826100	2,056,522.00	65,723.50	0.11
		Base		99.539925	1,990,798.50	102.826100	2,056,522.00	65,723.50	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.968894	2,999,066.83	106.889300	3,206,679.00	207,612.17	0.17
		Base		99.968894	2,999,066.83	106.889300	3,206,679.00	207,612.17	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.658229	4,982,911.46	125.921700	6,296,085.00	1,313,173.54	0.33
		Base		99.658229	4,982,911.46	125.921700	6,296,085.00	1,313,173.54	0.33
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.999831	5,799,990.22	99.967090	5,798,091.22	-1,899.00	0.30
Original Face:		Base	5,800,000.000	99.999831	5,799,990.22	99.967090	5,798,091.22	-1,899.00	0.30
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.995710	4,999,785.50	100.145840	5,007,292.00	7,506.50	0.26
Original Face:		Base	5,000,000.000	99.995710	4,999,785.50	100.145840	5,007,292.00	7,506.50	0.26
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	100.958200	2,874,279.95	100.959000	2,874,302.73	22.78	0.15
		Base		100.958200	2,874,279.95	100.959000	2,874,302.73	22.78	0.15

& 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
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.691152	4,984,557.59	101.900800	5,095,040.00	110,482.41	0.27
		Base		99.691152	4,984,557.59	101.900800	5,095,040.00	110,482.41	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.963856	9,996,385.64	107.720800	10,772,080.00	775,694.36	0.56
		Base		99.963856	9,996,385.64	107.720800	10,772,080.00	775,694.36	0.56
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	126.269451	12,626,945.08	134.827800	13,482,780.00	855,834.92	0.70
		Base		126.269451	12,626,945.08	134.827800	13,482,780.00	855,834.92	0.70
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	108.518255	3,364,065.90	111.446100	3,454,829.10	90,763.20	0.18
		Base		108.518255	3,364,065.90	111.446100	3,454,829.10	90,763.20	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.870559	4,993,527.95	79.186500	3,959,325.00	-1,034,202.95	0.21
		Base		99.870559	4,993,527.95	79.186500	3,959,325.00	-1,034,202.95	0.21
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.967238	7,497,542.85	104.405400	7,830,405.00	332,862.15	0.41
		Base		99.967238	7,497,542.85	104.405400	7,830,405.00	332,862.15	0.41
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.939364	2,998,180.92	108.279500	3,248,385.00	250,204.08	0.17
		Base		99.939364	2,998,180.92	108.279500	3,248,385.00	250,204.08	0.17
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.962251	2,998,867.52	100.303000	3,009,090.00	10,222.48	0.16
		Base		99.962251	2,998,867.52	100.303000	3,009,090.00	10,222.48	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.556009	7,964,480.72	99.336500	7,946,920.00	-17,560.72	0.41
		Base		99.556009	7,964,480.72	99.336500	7,946,920.00	-17,560.72	0.41
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.944593	4,997,229.65	108.126600	5,406,330.00	409,100.35	0.28
		Base		99.944593	4,997,229.65	108.126600	5,406,330.00	409,100.35	0.28

& 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
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.983219	4,999,160.95	100.486900	5,024,345.00	25,184.05	0.26
		Base		99.983219	4,999,160.95	100.486900	5,024,345.00	25,184.05	0.26
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	101.543800	4,061,752.00	61,752.00	0.21
		Base		100.000000	4,000,000.00	101.543800	4,061,752.00	61,752.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.862591	4,993,129.55	109.605400	5,480,270.00	487,140.45	0.29
		Base		99.862591	4,993,129.55	109.605400	5,480,270.00	487,140.45	0.29
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	124.739014	3,742,170.43	131.439000	3,943,170.00	200,999.57	0.21
		Base		124.739014	3,742,170.43	131.439000	3,943,170.00	200,999.57	0.21
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.489427	4,974,471.34	110.904400	5,545,220.00	570,748.66	0.29
		Base		99.489427	4,974,471.34	110.904400	5,545,220.00	570,748.66	0.29
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.826207	2,994,786.20	103.372800	3,101,184.00	106,397.80	0.16
		Base		99.826207	2,994,786.20	103.372800	3,101,184.00	106,397.80	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.942755	9,794,389.97	131.861400	12,922,417.20	3,128,027.23	0.67
		Base		99.942755	9,794,389.97	131.861400	12,922,417.20	3,128,027.23	0.67
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.983126	2,999,493.79	101.767500	3,053,025.00	53,531.21	0.16
		Base		99.983126	2,999,493.79	101.767500	3,053,025.00	53,531.21	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.131907	10,113,190.66	103.730000	10,373,000.00	259,809.34	0.54
		Base		101.131907	10,113,190.66	103.730000	10,373,000.00	259,809.34	0.54

& 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
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		5,000,000.000	Local	100.838621	5,041,931.04	106.327300	5,316,365.00	274,433.96	0.28
			Base	100.838621	5,041,931.04	106.327300	5,316,365.00	274,433.96	0.28
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		4,000,000.000	Local	99.597114	3,983,884.54	71.145200	2,845,808.00	-1,138,076.54	0.15
			Base	99.597114	3,983,884.54	71.145200	2,845,808.00	-1,138,076.54	0.15
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		5,000,000.000	Local	100.000000	5,000,000.00	114.423400	5,721,170.00	721,170.00	0.30
			Base	100.000000	5,000,000.00	114.423400	5,721,170.00	721,170.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.0705	11 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	97.099500	9,709,950.00	-290,050.00	0.51
			Base	100.000000	10,000,000.00	97.099500	9,709,950.00	-290,050.00	0.51
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		4,000,000.000	Local	99.980012	3,999,200.48	103.182600	4,127,304.00	128,103.52	0.21
			Base	99.980012	3,999,200.48	103.182600	4,127,304.00	128,103.52	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		5,000,000.000	Local	99.983249	4,999,162.43	103.711600	5,185,580.00	186,417.57	0.27
			Base	99.983249	4,999,162.43	103.711600	5,185,580.00	186,417.57	0.27
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		5,000,000.000	Local	99.884855	4,994,242.75	100.969000	5,048,450.00	54,207.25	0.26
			Base	99.884855	4,994,242.75	100.969000	5,048,450.00	54,207.25	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0582	15 Feb 2017		
		10,000,000.000	Local	100.000000	10,000,000.00	99.758900	9,975,890.00	-24,110.00	0.52
			Base	100.000000	10,000,000.00	99.758900	9,975,890.00	-24,110.00	0.52
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		4,000,000.000	Local	99.871187	3,994,847.49	106.106600	4,244,264.00	249,416.51	0.22
			Base	99.871187	3,994,847.49	106.106600	4,244,264.00	249,416.51	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		5,000,000.000	Local	109.724615	5,486,230.73	133.033900	6,651,695.00	1,165,464.27	0.35
			Base	109.724615	5,486,230.73	133.033900	6,651,695.00	1,165,464.27	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		10,000,000.000	Local	99.994635	9,999,463.45	107.344400	10,734,440.00	734,976.55	0.56
			Base	99.994635	9,999,463.45	107.344400	10,734,440.00	734,976.55	0.56
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		5,000,000.000	Local	99.785672	4,989,283.61	107.438100	5,371,905.00	382,621.39	0.28
			Base	99.785672	4,989,283.61	107.438100	5,371,905.00	382,621.39	0.28
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		5,000,000.000	Local	99.874302	4,993,715.11	99.858900	4,992,945.00	-770.11	0.26
			Base	99.874302	4,993,715.11	99.858900	4,992,945.00	-770.11	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		3,000,000.000	Local	99.669851	2,990,095.54	109.563800	3,286,914.00	296,818.46	0.17
			Base	99.669851	2,990,095.54	109.563800	3,286,914.00	296,818.46	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		10,000,000.000	Local	99.975434	9,997,543.40	101.068200	10,106,820.00	109,276.60	0.53
			Base	99.975434	9,997,543.40	101.068200	10,106,820.00	109,276.60	0.53
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		5,000,000.000	Local	99.627384	4,981,369.22	136.482700	6,824,135.00	1,842,765.78	0.36
			Base	99.627384	4,981,369.22	136.482700	6,824,135.00	1,842,765.78	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		10,000,000.000	Local	99.924393	9,992,439.25	100.525000	10,052,500.00	60,060.75	0.52
			Base	99.924393	9,992,439.25	100.525000	10,052,500.00	60,060.75	0.52
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	103.322300	5,166,115.00	166,115.00	0.27
			Base	100.000000	5,000,000.00	103.322300	5,166,115.00	166,115.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		5,000,000.000	Local	100.427262	5,021,363.10	100.845000	5,042,250.00	20,886.90	0.26
			Base	100.427262	5,021,363.10	100.845000	5,042,250.00	20,886.90	0.26
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		5,000,000.000	Local	102.182604	5,109,130.20	104.316400	5,215,820.00	106,689.80	0.27
			Base	102.182604	5,109,130.20	104.316400	5,215,820.00	106,689.80	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		10,000,000.000	Local	108.325565	10,832,556.54	111.218800	11,121,880.00	289,323.46	0.58
			Base	108.325565	10,832,556.54	111.218800	11,121,880.00	289,323.46	0.58
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		10,000,000.000	Local	113.355919	11,335,591.91	123.746100	12,374,610.00	1,039,018.09	0.64
			Base	113.355919	11,335,591.91	123.746100	12,374,610.00	1,039,018.09	0.64
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	116.417251	8,731,293.85	131.222700	9,841,702.50	1,110,408.65	0.51
			Base	116.417251	8,731,293.85	131.222700	9,841,702.50	1,110,408.65	0.51
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	122.341294	6,117,064.71	135.304700	6,765,235.00	648,170.29	0.35
			Base	122.341294	6,117,064.71	135.304700	6,765,235.00	648,170.29	0.35
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	124.761610	6,238,080.48	138.839800	6,941,990.00	703,909.52	0.36
			Base	124.761610	6,238,080.48	138.839800	6,941,990.00	703,909.52	0.36
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	113.328300	5,666,415.01	136.726600	6,836,330.00	1,169,914.99	0.36
			Base	113.328300	5,666,415.01	136.726600	6,836,330.00	1,169,914.99	0.36
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	123.426291	9,256,971.81	144.402300	10,830,172.50	1,573,200.69	0.56
			Base	123.426291	9,256,971.81	144.402300	10,830,172.50	1,573,200.69	0.56
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	123.445197	15,430,649.59	138.343800	17,292,975.00	1,862,325.41	0.90
			Base	123.445197	15,430,649.59	138.343800	17,292,975.00	1,862,325.41	0.90
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	141.110260	14,111,026.00	146.835900	14,683,590.00	572,564.00	0.76
			Base	141.110260	14,111,026.00	146.835900	14,683,590.00	572,564.00	0.76
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		7,500,000.000	Local	139.894418	10,492,081.33	145.160200	10,887,015.00	394,933.67	0.57
			Base	139.894418	10,492,081.33	145.160200	10,887,015.00	394,933.67	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	120.487137	12,048,713.70	146.097700	14,609,770.00	2,561,056.30	0.76
			Base	120.487137	12,048,713.70	146.097700	14,609,770.00	2,561,056.30	0.76
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	135.805311	10,185,398.29	139.074200	10,430,565.00	245,166.71	0.54
			Base	135.805311	10,185,398.29	139.074200	10,430,565.00	245,166.71	0.54
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	131.063349	9,829,751.16	136.773400	10,258,005.00	428,253.84	0.53
			Base	131.063349	9,829,751.16	136.773400	10,258,005.00	428,253.84	0.53
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	135.728931	6,786,446.55	137.296900	6,864,845.00	78,398.45	0.36
			Base	135.728931	6,786,446.55	137.296900	6,864,845.00	78,398.45	0.36
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	142.664462	14,266,446.21	148.808600	14,880,860.00	614,413.79	0.77
			Base	142.664462	14,266,446.21	148.808600	14,880,860.00	614,413.79	0.77
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		5,000,000.000	Local	151.514049	7,575,702.47	152.543000	7,627,150.00	51,447.53	0.40
			Base	151.514049	7,575,702.47	152.543000	7,627,150.00	51,447.53	0.40
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	121.441905	3,036,047.63	146.300800	3,657,520.00	621,472.37	0.19
			Base	121.441905	3,036,047.63	146.300800	3,657,520.00	621,472.37	0.19
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.877856	4,993,892.80	101.808600	5,090,430.00	96,537.20	0.26
			Base	99.877856	4,993,892.80	101.808600	5,090,430.00	96,537.20	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.820961	4,991,048.04	104.273400	5,213,670.00	222,621.96	0.27
			Base	99.820961	4,991,048.04	104.273400	5,213,670.00	222,621.96	0.27
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.998121	4,999,906.05	100.048800	5,002,440.00	2,533.95	0.26
			Base	99.998121	4,999,906.05	100.048800	5,002,440.00	2,533.95	0.26

& 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
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	100.607553	5,030,377.67	101.676700	5,083,835.00	53,457.33	0.26
			Base	100.607553	5,030,377.67	101.676700	5,083,835.00	53,457.33	0.26
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		10,000,000.000	Local	101.668611	10,166,861.07	102.550800	10,255,080.00	88,218.93	0.53
			Base	101.668611	10,166,861.07	102.550800	10,255,080.00	88,218.93	0.53
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.427484	2,610,687.11	104.257800	2,606,445.00	-4,242.11	0.14
			Base	104.427484	2,610,687.11	104.257800	2,606,445.00	-4,242.11	0.14
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.555936	10,155,593.55	107.777300	10,777,730.00	622,136.45	0.56
			Base	101.555936	10,155,593.55	107.777300	10,777,730.00	622,136.45	0.56
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	103.399209	5,169,960.47	105.378900	5,268,945.00	98,984.53	0.27
			Base	103.399209	5,169,960.47	105.378900	5,268,945.00	98,984.53	0.27
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	100.271536	5,013,576.80	100.947300	5,047,365.00	33,788.20	0.26
			Base	100.271536	5,013,576.80	100.947300	5,047,365.00	33,788.20	0.26
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	101.458225	5,072,911.27	101.523400	5,076,170.00	3,258.73	0.26
			Base	101.458225	5,072,911.27	101.523400	5,076,170.00	3,258.73	0.26
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.552556	4,977,627.80	104.074000	5,203,700.00	226,072.20	0.27
			Base	99.552556	4,977,627.80	104.074000	5,203,700.00	226,072.20	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	101.392912	10,139,291.16	101.460900	10,146,090.00	6,798.84	0.53
			Base	101.392912	10,139,291.16	101.460900	10,146,090.00	6,798.84	0.53

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	101.942182	10,194,218.22	101.968800	10,196,880.00	2,661.78	0.53
			Base	101.942182	10,194,218.22	101.968800	10,196,880.00	2,661.78	0.53
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	102.076015	10,207,601.51	102.066400	10,206,640.00	-961.51	0.53
			Base	102.076015	10,207,601.51	102.066400	10,206,640.00	-961.51	0.53
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	106.593891	5,329,694.56	109.765600	5,488,280.00	158,585.44	0.29
			Base	106.593891	5,329,694.56	109.765600	5,488,280.00	158,585.44	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	102.543479	7,690,760.93	102.593800	7,694,535.00	3,774.07	0.40
			Base	102.543479	7,690,760.93	102.593800	7,694,535.00	3,774.07	0.40
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	102.105500	7,657,912.53	102.218800	7,666,410.00	8,497.47	0.40
			Base	102.105500	7,657,912.53	102.218800	7,666,410.00	8,497.47	0.40
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.486606	5,024,330.29	106.265600	5,313,280.00	288,949.71	0.28
			Base	100.486606	5,024,330.29	106.265600	5,313,280.00	288,949.71	0.28
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.563753	4,978,187.63	106.359400	5,317,970.00	339,782.37	0.28
			Base	99.563753	4,978,187.63	106.359400	5,317,970.00	339,782.37	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	100.207140	5,010,357.01	102.496100	5,124,805.00	114,447.99	0.27
			Base	100.207140	5,010,357.01	102.496100	5,124,805.00	114,447.99	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

& 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
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		Local	5,000,000.000	103.356297	5,167,814.85	103.425800	5,171,290.00	3,475.15	0.27
		Base		103.356297	5,167,814.85	103.425800	5,171,290.00	3,475.15	0.27
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		Local	5,000,000.000	107.754896	5,387,744.78	109.199200	5,459,960.00	72,215.22	0.28
		Base		107.754896	5,387,744.78	109.199200	5,459,960.00	72,215.22	0.28
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		Local	5,000,000.000	102.212195	5,110,609.77	103.441400	5,172,070.00	61,460.23	0.27
		Base		102.212195	5,110,609.77	103.441400	5,172,070.00	61,460.23	0.27
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		Local	10,000,000.000	100.240528	10,024,052.84	100.294900	10,029,490.00	5,437.16	0.52
		Base		100.240528	10,024,052.84	100.294900	10,029,490.00	5,437.16	0.52
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		Local	5,000,000.000	100.159570	5,007,978.52	100.246100	5,012,305.00	4,326.48	0.26
		Base		100.159570	5,007,978.52	100.246100	5,012,305.00	4,326.48	0.26
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		Local	10,000,000.000	100.198365	10,019,836.50	100.281200	10,028,120.00	8,283.50	0.52
		Base		100.198365	10,019,836.50	100.281200	10,028,120.00	8,283.50	0.52
912828SK7	WI TREASURY SEC 03/15 0.375					0.375	15 Mar 2015		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		Local	5,000,000.000	99.911254	4,995,562.72	101.851600	5,092,580.00	97,017.28	0.26
		Base		99.911254	4,995,562.72	101.851600	5,092,580.00	97,017.28	0.26
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		Local	5,000,000.000	100.544401	5,027,220.04	101.683600	5,084,180.00	56,959.96	0.26
		Base		100.544401	5,027,220.04	101.683600	5,084,180.00	56,959.96	0.26
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		Local	5,000,000.000	99.487440	4,974,372.02	100.269500	5,013,475.00	39,102.98	0.26
		Base		99.487440	4,974,372.02	100.269500	5,013,475.00	39,102.98	0.26

& 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
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.507091	4,975,354.57	100.769500	5,038,475.00	63,120.43	0.26
			Base	99.507091	4,975,354.57	100.769500	5,038,475.00	63,120.43	0.26
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.590735	4,979,536.76	100.082000	5,004,100.00	24,563.24	0.26
			Base	99.590735	4,979,536.76	100.082000	5,004,100.00	24,563.24	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.886849	4,994,342.46	100.035200	5,001,760.00	7,417.54	0.26
			Base	99.886849	4,994,342.46	100.035200	5,001,760.00	7,417.54	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.900825	4,945,041.26	100.750000	5,037,500.00	92,458.74	0.26
			Base	98.900825	4,945,041.26	100.750000	5,037,500.00	92,458.74	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.443062	7,458,229.62	99.957000	7,496,775.00	38,545.38	0.39
			Base	99.443062	7,458,229.62	99.957000	7,496,775.00	38,545.38	0.39
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.949242	9,994,924.20	100.035200	10,003,520.00	8,595.80	0.52
			Base	99.949242	9,994,924.20	100.035200	10,003,520.00	8,595.80	0.52
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		102,485.000	Local	103.153691	105,717.06	101.769500	104,298.47	-1,418.59	0.01
	Original Face:	100,000.000	Base	103.153691	105,717.06	101.769500	104,298.47	-1,418.59	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		5,000,000.000	Local	99.968330	4,998,416.52	99.995100	4,999,755.00	1,338.48	0.26
			Base	99.968330	4,998,416.52	99.995100	4,999,755.00	1,338.48	0.26
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		5,000,000.000	Local	100.011639	5,000,581.93	100.078100	5,003,905.00	3,323.07	0.26
			Base	100.011639	5,000,581.93	100.078100	5,003,905.00	3,323.07	0.26
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		2,500,000.000	Local	100.110128	2,502,753.20	100.195300	2,504,882.50	2,129.30	0.13
			Base	100.110128	2,502,753.20	100.195300	2,504,882.50	2,129.30	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.024258	10,002,425.82	100.097700	10,009,770.00	7,344.18	0.52
		Base		100.024258	10,002,425.82	100.097700	10,009,770.00	7,344.18	0.52
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.941663	4,997,083.15	102.230500	5,111,525.00	114,441.85	0.27
		Base		99.941663	4,997,083.15	102.230500	5,111,525.00	114,441.85	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	3,026,000.000	100.617167	3,044,675.47	100.770100	3,049,303.23	4,627.76	0.16
		Base		100.617167	3,044,675.47	100.770100	3,049,303.23	4,627.76	0.16
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.953418	6,996,739.28	108.030800	7,562,156.00	565,416.72	0.39
		Base		99.953418	6,996,739.28	108.030800	7,562,156.00	565,416.72	0.39
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.761735	5,088,086.74	106.288810	5,314,440.50	226,353.76	0.28
Original Face:		Base	5,000,000.000	101.761735	5,088,086.74	106.288810	5,314,440.50	226,353.76	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.703519	5,135,175.95	102.265230	5,113,261.50	-21,914.45	0.27
Original Face:		Base	5,000,000.000	102.703519	5,135,175.95	102.265230	5,113,261.50	-21,914.45	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.077914	7,479,765.62	104.130220	7,705,636.28	225,870.66	0.40
Original Face:		Base	7,400,000.000	101.077914	7,479,765.62	104.130220	7,705,636.28	225,870.66	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,313,281.200	99.999624	1,313,276.26	99.633030	1,308,461.85	-4,814.41	0.07
Original Face:		Base	2,000,000.000	99.999624	1,313,276.26	99.633030	1,308,461.85	-4,814.41	0.07
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.962225	4,998,111.27	104.568100	5,228,405.00	230,293.73	0.27
		Base		99.962225	4,998,111.27	104.568100	5,228,405.00	230,293.73	0.27
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.897068	4,994,853.39	128.437500	6,421,875.00	1,427,021.61	0.33
		Base		99.897068	4,994,853.39	128.437500	6,421,875.00	1,427,021.61	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.528700	5,026,435.00	26,435.00	0.26
		Base		100.000000	5,000,000.00	100.528700	5,026,435.00	26,435.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.977353	9,997,735.27	101.263000	10,126,300.00	128,564.73	0.53
		Base		99.977353	9,997,735.27	101.263000	10,126,300.00	128,564.73	0.53
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.97485	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.657000	15,248,550.00	248,550.00	0.79
		Base		100.000000	15,000,000.00	101.657000	15,248,550.00	248,550.00	0.79
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	3,098,101.870	99.997566	3,098,026.45	99.689150	3,088,471.42	-9,555.03	0.16
	Original Face:	Base	3,500,000.000	99.997566	3,098,026.45	99.689150	3,088,471.42	-9,555.03	0.16
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.836136	5,191,806.80	105.419430	5,270,971.50	79,164.70	0.27
	Original Face:	Base	5,000,000.000	103.836136	5,191,806.80	105.419430	5,270,971.50	79,164.70	0.27
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.5634	26 Sep 2017		
		Local	10,000,000.000	98.484933	9,848,493.30	98.239850	9,823,985.00	-24,508.30	0.51
		Base		98.484933	9,848,493.30	98.239850	9,823,985.00	-24,508.30	0.51
US DOLLAR Total									
		Local	1,780,202,397.890		1,855,478,267.50		1,913,082,836.22	57,604,568.72	99.52
	Original Face:	Base	1,462,269,853.000		1,855,478,267.50		1,913,082,836.22	57,604,568.72	99.52
FIXED INCOME Total									
		Base	1,780,202,397.890		1,855,478,267.50		1,913,082,836.22	57,604,568.72	99.52
	Original Face:		1,462,269,853.000						

& 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
FUND Total									
		1,789,363,847.690	Base		1,864,639,717.30		1,922,244,286.02	57,604,568.72	100.00
Original Face:		1,462,269,853.000							

& 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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	589,469.090	1.000000	589,469.09	1.000000	589,469.09	0.00	0.23
		Base		1.000000	589,469.09	1.000000	589,469.09	0.00	0.23
US DOLLAR Total									
		Local	589,469.090		589,469.09		589,469.09	0.00	0.23
		Base			589,469.09		589,469.09	0.00	0.23
CASH Total									
		Base	589,469.090		589,469.09		589,469.09	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
19121AEH0	COCA-COLA COMPANY					0.5	17 May 2016		
		Local	3,000,000.000	99.936111	2,998,083.33	99.936111	2,998,083.33	0.00	1.18
		Base		99.936111	2,998,083.33	99.936111	2,998,083.33	0.00	1.18
21684BP65	COOPERATIEVE CENTRALE					1.0301	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.98
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.98
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	5.10
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	5.10
US DOLLAR Total									
		Local	18,500,000.000		18,498,083.33		18,498,083.33	0.00	7.25
		Base			18,498,083.33		18,498,083.33	0.00	7.25
CASH EQUIVALENT Total									
		Base	18,500,000.000		18,498,083.33		18,498,083.33	0.00	7.25

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.3046	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	99.231400	496,157.00	-3,843.00	0.19
		Base		100.000000	500,000.00	99.231400	496,157.00	-3,843.00	0.19
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	106.698940	533,494.70	106.183000	530,915.00	-2,579.70	0.21
		Base		106.698940	533,494.70	106.183000	530,915.00	-2,579.70	0.21
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.997510	499,987.55	100.163800	500,819.00	831.45	0.20
		Base		99.997510	499,987.55	100.163800	500,819.00	831.45	0.20
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					1.1281	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.127100	500,635.50	635.50	0.20
		Base		100.000000	500,000.00	100.127100	500,635.50	635.50	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.990404	499,952.02	100.285600	501,428.00	1,475.98	0.20
		Base		99.990404	499,952.02	100.285600	501,428.00	1,475.98	0.20
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0156	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.432000	1,988,640.00	-11,360.00	0.78
		Base		100.000000	2,000,000.00	99.432000	1,988,640.00	-11,360.00	0.78
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9172	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.344500	4,917,225.00	-82,775.00	1.93
		Base		100.000000	5,000,000.00	98.344500	4,917,225.00	-82,775.00	1.93
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.7662	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.070570	3,002,117.10	2,117.10	1.18
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.070570	3,002,117.10	2,117.10	1.18
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.962080	999,620.80	100.195100	1,001,951.00	2,330.20	0.39
		Base		99.962080	999,620.80	100.195100	1,001,951.00	2,330.20	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	1,000,000.000	100.002412	1,000,024.12	100.097600	1,000,976.00	951.88	0.39
		Base		100.002412	1,000,024.12	100.097600	1,000,976.00	951.88	0.39
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.994518	499,972.59	100.517000	502,585.00	2,612.41	0.20
		Base		99.994518	499,972.59	100.517000	502,585.00	2,612.41	0.20
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	1,000,000.000	99.901334	999,013.34	100.411100	1,004,111.00	5,097.66	0.39
		Base		99.901334	999,013.34	100.411100	1,004,111.00	5,097.66	0.39
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.598032	1,991,960.63	100.013600	2,000,272.00	8,311.37	0.78
		Base		99.598032	1,991,960.63	100.013600	2,000,272.00	8,311.37	0.78
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.963762	999,637.62	101.046900	1,010,469.00	10,831.38	0.40
Original Face:		Base	1,000,000.000	99.963762	999,637.62	101.046900	1,010,469.00	10,831.38	0.40
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.1162	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	98.853180	1,977,063.60	-22,936.40	0.78
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	98.853180	1,977,063.60	-22,936.40	0.78
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,865,703.860	99.993256	1,865,578.04	100.027920	1,866,224.76	646.72	0.73
Original Face:		Base	2,000,000.000	99.993256	1,865,578.04	100.027920	1,866,224.76	646.72	0.73
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.8862	15 Nov 2018		
		Local	1,865,703.860	100.000000	1,865,703.86	100.036610	1,866,386.89	683.03	0.73
Original Face:		Base	2,000,000.000	100.000000	1,865,703.86	100.036610	1,866,386.89	683.03	0.73
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.982759	2,499,568.97	100.153520	2,503,838.00	4,269.03	0.98
Original Face:		Base	2,500,000.000	99.982759	2,499,568.97	100.153520	2,503,838.00	4,269.03	0.98
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.926280	499,631.40	100.118700	500,593.50	962.10	0.20
		Base		99.926280	499,631.40	100.118700	500,593.50	962.10	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.356100	5,017,805.00	17,805.00	1.97
		Base		100.000000	5,000,000.00	100.356100	5,017,805.00	17,805.00	1.97
17275RBA9	CISCO SYSTEMS INC SR UNSECURED 02/18 1.4					1.4	28 Feb 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	100.842200	3,025,266.00	25,266.00	1.19
		Base		100.000000	3,000,000.00	100.842200	3,025,266.00	25,266.00	1.19
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.2156	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.375000	1,003,750.00	3,750.00	0.39
		Base		100.000000	1,000,000.00	100.375000	1,003,750.00	3,750.00	0.39
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.3286	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.974900	999,749.00	-251.00	0.39
		Base		100.000000	1,000,000.00	99.974900	999,749.00	-251.00	0.39
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.938078	499,690.39	99.995500	499,977.50	287.11	0.20
		Base		99.938078	499,690.39	99.995500	499,977.50	287.11	0.20
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.987967	999,879.67	100.235600	1,002,356.00	2,476.33	0.39
Original Face:		Base	1,000,000.000	99.987967	999,879.67	100.235600	1,002,356.00	2,476.33	0.39
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.832314	1,996,646.28	100.326600	2,006,532.00	9,885.72	0.79
		Base		99.832314	1,996,646.28	100.326600	2,006,532.00	9,885.72	0.79
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.930174	499,650.87	100.098300	500,491.50	840.63	0.20
		Base		99.930174	499,650.87	100.098300	500,491.50	840.63	0.20
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	100.053300	1,000,533.00	533.00	0.39
		Base		100.000000	1,000,000.00	100.053300	1,000,533.00	533.00	0.39
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.986400	1,999,727.99	99.900290	1,998,005.80	-1,722.19	0.78
Original Face:		Base	2,000,000.000	99.986400	1,999,727.99	99.900290	1,998,005.80	-1,722.19	0.78

& 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
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	101.319400	2,026,388.00	26,388.00	0.79
		Base		100.000000	2,000,000.00	101.319400	2,026,388.00	26,388.00	0.79
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	46,360.380	101.242483	46,936.40	104.038086	48,232.45	1,296.05	0.02
	Original Face:	Base	1,100,000.000	101.242483	46,936.40	104.038086	48,232.45	1,296.05	0.02
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,171,369.680	103.953382	1,217,678.40	108.000099	1,265,080.41	47,402.01	0.50
	Original Face:	Base	2,090,000.000	103.953382	1,217,678.40	108.000099	1,265,080.41	47,402.01	0.50
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	54,495.200	100.271308	54,643.05	102.635414	55,931.37	1,288.32	0.02
	Original Face:	Base	1,500,000.000	100.271308	54,643.05	102.635414	55,931.37	1,288.32	0.02
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	46,023.620	100.794418	46,389.24	101.942637	46,917.69	528.45	0.02
	Original Face:	Base	1,500,000.000	100.794418	46,389.24	101.942637	46,917.69	528.45	0.02
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	9,097.720	101.535769	9,237.44	107.385893	9,769.67	532.23	0.00
	Original Face:	Base	250,000.000	101.535769	9,237.44	107.385893	9,769.67	532.23	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	98,826.880	100.154604	98,979.67	106.613274	105,362.57	6,382.90	0.04
	Original Face:	Base	1,000,000.000	100.154604	98,979.67	106.613274	105,362.57	6,382.90	0.04
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	122,845.970	100.939095	123,999.61	107.278147	131,786.88	7,787.27	0.05
	Original Face:	Base	2,206,300.000	100.939095	123,999.61	107.278147	131,786.88	7,787.27	0.05
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,562,784.600	101.904353	1,592,545.54	104.936209	1,639,926.91	47,381.37	0.64
	Original Face:	Base	5,000,000.000	101.904353	1,592,545.54	104.936209	1,639,926.91	47,381.37	0.64
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,521,842.300	102.653016	3,615,277.33	103.035026	3,628,731.13	13,453.80	1.42
	Original Face:	Base	5,000,000.000	102.653016	3,615,277.33	103.035026	3,628,731.13	13,453.80	1.42

& 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
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	102,150.380	101.572799	103,757.00	107.131193	109,434.92	5,677.92	0.04
	Original Face:	Base	1,000,000.000	101.572799	103,757.00	107.131193	109,434.92	5,677.92	0.04
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	961,183.980	101.822388	978,700.48	106.797251	1,026,518.07	47,817.59	0.40
	Original Face:	Base	6,000,000.000	101.822388	978,700.48	106.797251	1,026,518.07	47,817.59	0.40
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	901,176.650	102.372990	922,561.48	105.757868	953,065.21	30,503.73	0.37
	Original Face:	Base	5,000,000.000	102.372990	922,561.48	105.757868	953,065.21	30,503.73	0.37
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,948,319.050	104.341480	3,076,319.72	104.888868	3,092,458.48	16,138.76	1.21
	Original Face:	Base	5,000,000.000	104.341480	3,076,319.72	104.888868	3,092,458.48	16,138.76	1.21
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	2,026,961.550	104.283490	2,113,786.24	107.018510	2,169,224.05	55,437.81	0.85
	Original Face:	Base	5,700,000.000	104.283490	2,113,786.24	107.018510	2,169,224.05	55,437.81	0.85
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	900,649.160	103.946193	936,190.51	107.998842	972,690.66	36,500.15	0.38
	Original Face:	Base	2,000,000.000	103.946193	936,190.51	107.998842	972,690.66	36,500.15	0.38
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	100.383500	1,003,835.00	3,835.00	0.39
		Base		100.000000	1,000,000.00	100.383500	1,003,835.00	3,835.00	0.39
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	100.001400	1,000,014.00	14.00	0.39
		Base		100.000000	1,000,000.00	100.001400	1,000,014.00	14.00	0.39
3134G7P47	FREDDIE MAC NOTES 07/18 1.125					1.125	27 Jul 2018		
		Local	1,901,000.000	100.000000	1,901,000.00	99.824700	1,897,667.55	-3,332.45	0.74
		Base		100.000000	1,901,000.00	99.824700	1,897,667.55	-3,332.45	0.74
3134G87K9	FREDDIE MAC NOTES 12/18 VAR					1.0	21 Dec 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.089300	1,000,893.00	893.00	0.39
		Base		100.000000	1,000,000.00	100.089300	1,000,893.00	893.00	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8HP7	FREDDIE MAC NOTES 08/18 1.25					1.25	10 Aug 2018		
		Local	2,000,000.000	100.089253	2,001,785.06	100.193300	2,003,866.00	2,080.94	0.79
		Base		100.089253	2,001,785.06	100.193300	2,003,866.00	2,080.94	0.79
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.043900	5,002,195.00	2,195.00	1.96
		Base		100.000000	5,000,000.00	100.043900	5,002,195.00	2,195.00	1.96
3134G8TR0	FREDDIE MAC NOTES 04/21 VAR					1.0	14 Apr 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.954500	1,999,090.00	-910.00	0.78
		Base		100.000000	2,000,000.00	99.954500	1,999,090.00	-910.00	0.78
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.993684	2,019,873.68	101.108400	2,022,168.00	2,294.32	0.79
		Base		100.993684	2,019,873.68	101.108400	2,022,168.00	2,294.32	0.79
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.942667	999,426.67	101.302900	1,013,029.00	13,602.33	0.40
		Base		99.942667	999,426.67	101.302900	1,013,029.00	13,602.33	0.40
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.224250	1,964,485.00	100.122900	2,002,458.00	37,973.00	0.79
		Base		98.224250	1,964,485.00	100.122900	2,002,458.00	37,973.00	0.79
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.769540	1,017,695.40	102.133790	1,021,337.90	3,642.50	0.40
Original Face:		Base	1,000,000.000	101.769540	1,017,695.40	102.133790	1,021,337.90	3,642.50	0.40
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.764	25 Apr 2020		
		Local	983,346.750	99.971266	983,064.20	99.564150	979,060.83	-4,003.37	0.38
Original Face:		Base	1,000,000.000	99.971266	983,064.20	99.564150	979,060.83	-4,003.37	0.38
3136G3BC8	FANNIE MAE NOTES 02/19 1.625					1.625	26 Feb 2019		
		Local	2,000,000.000	100.310435	2,006,208.70	100.349100	2,006,982.00	773.30	0.79
		Base		100.310435	2,006,208.70	100.349100	2,006,982.00	773.30	0.79
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	75,650.010	99.636828	75,375.27	103.602700	78,375.45	3,000.18	0.03
Original Face:		Base	2,360,770.000	99.636828	75,375.27	103.602700	78,375.45	3,000.18	0.03

& 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
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.413315	2,510,332.88	101.525770	2,538,144.25	27,811.37	1.00
Original Face:		Base	2,500,000.000	100.413315	2,510,332.88	101.525770	2,538,144.25	27,811.37	1.00
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	121.540	100.065822	121.62	100.150446	121.72	0.10	0.00
Original Face:		Base	345,556.000	100.065822	121.62	100.150446	121.72	0.10	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	962,787.950	101.766397	979,794.61	103.144907	993,066.74	13,272.13	0.39
Original Face:		Base	1,500,000.000	101.766397	979,794.61	103.144907	993,066.74	13,272.13	0.39
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	117,387.620	100.833751	118,366.34	107.976838	126,751.44	8,385.10	0.05
Original Face:		Base	2,500,000.000	100.833751	118,366.34	107.976838	126,751.44	8,385.10	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	142,689.740	101.747421	145,183.13	109.072648	155,635.48	10,452.35	0.06
Original Face:		Base	983,845.000	101.747421	145,183.13	109.072648	155,635.48	10,452.35	0.06
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	111,859.070	100.885114	112,849.15	110.676781	123,802.02	10,952.87	0.05
Original Face:		Base	1,800,000.000	100.885114	112,849.15	110.676781	123,802.02	10,952.87	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	248,092.290	102.545436	254,407.32	104.926784	260,315.26	5,907.94	0.10
Original Face:		Base	3,350,000.000	102.545436	254,407.32	104.926784	260,315.26	5,907.94	0.10
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	45,952.690	100.734952	46,290.42	102.215803	46,970.91	680.49	0.02
Original Face:		Base	1,500,000.000	100.734952	46,290.42	102.215803	46,970.91	680.49	0.02
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,798,211.150	104.355659	2,920,091.68	107.163364	2,998,657.20	78,565.52	1.18
Original Face:		Base	5,200,000.000	104.355659	2,920,091.68	107.163364	2,998,657.20	78,565.52	1.18
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,458,112.090	102.052001	1,488,032.57	103.185789	1,504,564.46	16,531.89	0.59
Original Face:		Base	2,680,283.000	102.052001	1,488,032.57	103.185789	1,504,564.46	16,531.89	0.59

& 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
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	8,619,217.950	102.993411	8,877,226.56	103.141509	8,889,991.46	12,764.90	3.49
	Original Face:	Base	15,000,000.000	102.993411	8,877,226.56	103.141509	8,889,991.46	12,764.90	3.49
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	368,510.200	103.070740	379,826.19	106.939695	394,083.68	14,257.49	0.15
	Original Face:	Base	1,500,000.000	103.070740	379,826.19	106.939695	394,083.68	14,257.49	0.15
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	453,926.850	101.860287	462,371.19	106.460392	483,252.30	20,881.11	0.19
	Original Face:	Base	3,200,000.000	101.860287	462,371.19	106.460392	483,252.30	20,881.11	0.19
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	348,917.720	103.976098	362,791.03	105.806312	369,176.97	6,385.94	0.14
	Original Face:	Base	765,534.000	103.976098	362,791.03	105.806312	369,176.97	6,385.94	0.14
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,721,181.310	102.987944	2,802,488.69	103.138055	2,806,573.48	4,084.79	1.10
	Original Face:	Base	5,157,070.000	102.987944	2,802,488.69	103.138055	2,806,573.48	4,084.79	1.10
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	531,492.200	102.180965	543,083.86	106.939935	568,377.41	25,293.55	0.22
	Original Face:	Base	5,000,000.000	102.180965	543,083.86	106.939935	568,377.41	25,293.55	0.22
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	878,838.900	102.949081	904,756.57	107.036774	940,680.81	35,924.24	0.37
	Original Face:	Base	5,000,000.000	102.949081	904,756.57	107.036774	940,680.81	35,924.24	0.37
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	741,433.280	104.100304	771,834.30	107.149011	794,438.43	22,604.13	0.31
	Original Face:	Base	2,000,000.000	104.100304	771,834.30	107.149011	794,438.43	22,604.13	0.31
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	855,783.500	103.913326	889,273.10	109.134108	933,951.69	44,678.59	0.37
	Original Face:	Base	5,000,000.000	103.913326	889,273.10	109.134108	933,951.69	44,678.59	0.37
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	4,075,031.910	107.736702	4,390,305.00	109.157402	4,448,198.96	57,893.96	1.74
	Original Face:	Base	14,750,000.000	107.736702	4,390,305.00	109.157402	4,448,198.96	57,893.96	1.74

& 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
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	541,508.980	101.647142	550,428.40	104.512915	565,946.82	15,518.42	0.22
	Original Face:	Base	2,000,000.000	101.647142	550,428.40	104.512915	565,946.82	15,518.42	0.22
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.982908	4,999,145.38	100.090560	5,004,528.00	5,382.62	1.96
	Original Face:	Base	5,000,000.000	99.982908	4,999,145.38	100.090560	5,004,528.00	5,382.62	1.96
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.8362	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.517270	4,229,483.98	-20,516.02	1.66
	Original Face:	Base	4,250,000.000	100.000000	4,250,000.00	99.517270	4,229,483.98	-20,516.02	1.66
345397WH2	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/16 VAR					1.8697	09 May 2016		
		Local	2,000,000.000	100.062798	2,001,255.96	100.075900	2,001,518.00	262.04	0.78
		Base		100.062798	2,001,255.96	100.075900	2,001,518.00	262.04	0.78
345397XN8	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551					2.551	05 Oct 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.346000	1,003,460.00	3,460.00	0.39
		Base		100.000000	1,000,000.00	100.346000	1,003,460.00	3,460.00	0.39
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	99.861200	998,612.00	-1,388.00	0.39
		Base		100.000000	1,000,000.00	99.861200	998,612.00	-1,388.00	0.39
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.798786	498,993.93	100.164200	500,821.00	1,827.07	0.20
		Base		99.798786	498,993.93	100.164200	500,821.00	1,827.07	0.20
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.985662	499,928.31	101.540000	507,700.00	7,771.69	0.20
		Base		99.985662	499,928.31	101.540000	507,700.00	7,771.69	0.20
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.1356	07 Dec 2017		
		Local	1,000,000.000	99.879949	998,799.49	99.585400	995,854.00	-2,945.49	0.39
		Base		99.879949	998,799.49	99.585400	995,854.00	-2,945.49	0.39
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	108.792183	2,175,843.66	109.561500	2,191,230.00	15,386.34	0.86
		Base		108.792183	2,175,843.66	109.561500	2,191,230.00	15,386.34	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
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.275569	1,002,755.69	101.286300	1,012,863.00	10,107.31	0.40
		Base		100.275569	1,002,755.69	101.286300	1,012,863.00	10,107.31	0.40
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.6246	24 Aug 2016		
		Local	1,000,000.000	100.322379	1,003,223.79	99.865700	998,657.00	-4,566.79	0.39
		Base		100.322379	1,003,223.79	99.865700	998,657.00	-4,566.79	0.39
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,576,381.000	98.681548	3,529,228.14	98.532940	3,523,913.34	-5,314.80	1.38
Original Face:		Base	4,000,000.000	98.681548	3,529,228.14	98.532940	3,523,913.34	-5,314.80	1.38
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,763,293.880	99.005061	1,745,750.18	98.948290	1,744,749.14	-1,001.04	0.68
Original Face:		Base	1,900,000.000	99.005061	1,745,750.18	98.948290	1,744,749.14	-1,001.04	0.68
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.988914	999,889.14	101.511900	1,015,119.00	15,229.86	0.40
		Base		99.988914	999,889.14	101.511900	1,015,119.00	15,229.86	0.40
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	102.046606	2,040,932.11	101.905100	2,038,102.00	-2,830.11	0.80
		Base		102.046606	2,040,932.11	101.905100	2,038,102.00	-2,830.11	0.80
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.972585	999,725.85	100.333600	1,003,336.00	3,610.15	0.39
		Base		99.972585	999,725.85	100.333600	1,003,336.00	3,610.15	0.39
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.979314	1,999,586.28	100.811000	2,016,220.00	16,633.72	0.79
		Base		99.979314	1,999,586.28	100.811000	2,016,220.00	16,633.72	0.79
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	196,344.340	99.998936	196,342.25	99.982810	196,310.59	-31.66	0.08
Original Face:		Base	2,000,000.000	99.998936	196,342.25	99.982810	196,310.59	-31.66	0.08
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.7862	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.934240	999,342.40	-657.60	0.39
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.934240	999,342.40	-657.60	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		2,000,000.000	Local	99.965549	1,999,310.97	100.145700	2,002,914.00	3,603.03	0.79
			Base	99.965549	1,999,310.97	100.145700	2,002,914.00	3,603.03	0.79
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		1,000,000.000	Local	99.964979	999,649.79	100.433000	1,004,330.00	4,680.21	0.39
			Base	99.964979	999,649.79	100.433000	1,004,330.00	4,680.21	0.39
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		500,000.000	Local	99.924712	499,623.56	100.396400	501,982.00	2,358.44	0.20
			Base	99.924712	499,623.56	100.396400	501,982.00	2,358.44	0.20
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		500,000.000	Local	100.000000	500,000.00	100.501500	502,507.50	2,507.50	0.20
			Base	100.000000	500,000.00	100.501500	502,507.50	2,507.50	0.20
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		1,000,000.000	Local	99.991027	999,910.27	100.005000	1,000,050.00	139.73	0.39
			Base	99.991027	999,910.27	100.005000	1,000,050.00	139.73	0.39
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		500,000.000	Local	100.000000	500,000.00	99.450100	497,250.50	-2,749.50	0.20
			Base	100.000000	500,000.00	99.450100	497,250.50	-2,749.50	0.20
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		2,000,000.000	Local	99.960456	1,999,209.11	101.252900	2,025,058.00	25,848.89	0.79
			Base	99.960456	1,999,209.11	101.252900	2,025,058.00	25,848.89	0.79
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		3,000,000.000	Local	100.177057	3,005,311.71	100.186300	3,005,589.00	277.29	1.18
			Base	100.177057	3,005,311.71	100.186300	3,005,589.00	277.29	1.18
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.7382	15 May 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	100.021100	1,000,211.00	211.00	0.39
			Base	100.000000	1,000,000.00	100.021100	1,000,211.00	211.00	0.39
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		5,000,000.000	Local	99.943670	4,997,183.51	100.772300	5,038,615.00	41,431.49	1.98
			Base	99.943670	4,997,183.51	100.772300	5,038,615.00	41,431.49	1.98

& 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
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.0551	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	99.831700	499,158.50	-841.50	0.20
		Base		100.000000	500,000.00	99.831700	499,158.50	-841.50	0.20
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.940423	999,404.23	100.591900	1,005,919.00	6,514.77	0.39
		Base		99.940423	999,404.23	100.591900	1,005,919.00	6,514.77	0.39
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					0.996	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	99.504700	5,472,758.50	-27,241.50	2.15
		Base		100.000000	5,500,000.00	99.504700	5,472,758.50	-27,241.50	2.15
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.985328	2,999,559.85	101.880500	3,056,415.00	56,855.15	1.20
		Base		99.985328	2,999,559.85	101.880500	3,056,415.00	56,855.15	1.20
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	100.552000	1,508,280.00	8,280.00	0.59
		Base		100.000000	1,500,000.00	100.552000	1,508,280.00	8,280.00	0.59
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	5,000,000.000	99.992306	4,999,615.32	102.172700	5,108,635.00	109,019.68	2.00
		Base		99.992306	4,999,615.32	102.172700	5,108,635.00	109,019.68	2.00
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.152452	1,126,715.08	100.318100	1,128,578.63	1,863.55	0.44
		Base		100.152452	1,126,715.08	100.318100	1,128,578.63	1,863.55	0.44
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.971872	4,998,593.61	100.026300	5,001,315.00	2,721.39	1.96
		Base		99.971872	4,998,593.61	100.026300	5,001,315.00	2,721.39	1.96
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.977958	2,999,338.74	100.103420	3,003,102.60	3,763.86	1.18
Original Face:		Base	3,000,000.000	99.977958	2,999,338.74	100.103420	3,003,102.60	3,763.86	1.18
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	100.640832	503,204.16	100.690900	503,454.50	250.34	0.20
		Base		100.640832	503,204.16	100.690900	503,454.50	250.34	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.965894	999,658.94	100.176200	1,001,762.00	2,103.06	0.39
		Base		99.965894	999,658.94	100.176200	1,001,762.00	2,103.06	0.39
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.965154	999,651.54	100.034500	1,000,345.00	693.46	0.39
		Base		99.965154	999,651.54	100.034500	1,000,345.00	693.46	0.39
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.983148	999,831.48	100.230300	1,002,303.00	2,471.52	0.39
		Base		99.983148	999,831.48	100.230300	1,002,303.00	2,471.52	0.39
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.828668	998,286.68	100.398400	1,003,984.00	5,697.32	0.39
		Base		99.828668	998,286.68	100.398400	1,003,984.00	5,697.32	0.39
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.0	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.941200	3,997,648.00	-2,352.00	1.57
		Base		100.000000	4,000,000.00	99.941200	3,997,648.00	-2,352.00	1.57
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.425454	4,017,018.15	99.902100	3,996,084.00	-20,934.15	1.57
		Base		100.425454	4,017,018.15	99.902100	3,996,084.00	-20,934.15	1.57
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.938066	499,690.33	100.041800	500,209.00	518.67	0.20
		Base		99.938066	499,690.33	100.041800	500,209.00	518.67	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.328986	1,254,112.32	100.353000	1,254,412.50	300.18	0.49
		Base		100.328986	1,254,112.32	100.353000	1,254,412.50	300.18	0.49
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.151614	500,758.07	100.219200	501,096.00	337.93	0.20
		Base		100.151614	500,758.07	100.219200	501,096.00	337.93	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.982494	499,912.47	100.173000	500,865.00	952.53	0.20
		Base		99.982494	499,912.47	100.173000	500,865.00	952.53	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.9082	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.046900	1,000,469.00	469.00	0.39
		Base		100.000000	1,000,000.00	100.046900	1,000,469.00	469.00	0.39
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	2,000,000.000	100.017626	2,000,352.52	100.013700	2,000,274.00	-78.52	0.78
		Base		100.017626	2,000,352.52	100.013700	2,000,274.00	-78.52	0.78
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.952526	499,762.63	102.048000	510,240.00	10,477.37	0.20
		Base		99.952526	499,762.63	102.048000	510,240.00	10,477.37	0.20
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	97.975400	4,898,770.00	-101,230.00	1.92
		Base		100.000000	5,000,000.00	97.975400	4,898,770.00	-101,230.00	1.92
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	2,025,111.140	99.999751	2,025,106.10	99.956140	2,024,222.93	-883.17	0.79
Original Face:		Base	3,750,000.000	99.999751	2,025,106.10	99.956140	2,024,222.93	-883.17	0.79
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.975326	499,876.63	101.068200	505,341.00	5,464.37	0.20
		Base		99.975326	499,876.63	101.068200	505,341.00	5,464.37	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.960717	999,607.17	100.525000	1,005,250.00	5,642.83	0.39
		Base		99.960717	999,607.17	100.525000	1,005,250.00	5,642.83	0.39
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	100.551465	1,005,514.65	100.728500	1,007,285.00	1,770.35	0.40
		Base		100.551465	1,005,514.65	100.728500	1,007,285.00	1,770.35	0.40
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.793768	997,937.68	100.246100	1,002,461.00	4,523.32	0.39
		Base		99.793768	997,937.68	100.246100	1,002,461.00	4,523.32	0.39
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	101.575826	1,015,758.26	101.968800	1,019,688.00	3,929.74	0.40
		Base		101.575826	1,015,758.26	101.968800	1,019,688.00	3,929.74	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
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	3,415,218.120	99.999815	3,415,211.81	99.790500	3,408,063.24	-7,148.57	1.34
Original Face:		Base	6,000,000.000	99.999815	3,415,211.81	99.790500	3,408,063.24	-7,148.57	1.34
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.9038	15 Jun 2017		
		Local	1,000,000.000	99.371010	993,710.10	99.617100	996,171.00	2,460.90	0.39
		Base		99.371010	993,710.10	99.617100	996,171.00	2,460.90	0.39
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.999355	999,993.55	100.002000	1,000,020.00	26.45	0.39
		Base		99.999355	999,993.55	100.002000	1,000,020.00	26.45	0.39
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.977353	2,999,320.58	101.263000	3,037,890.00	38,569.42	1.19
		Base		99.977353	2,999,320.58	101.263000	3,037,890.00	38,569.42	1.19
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.072392	1,000,723.92	101.140400	1,011,404.00	10,680.08	0.40
		Base		100.072392	1,000,723.92	101.140400	1,011,404.00	10,680.08	0.40
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.936442	999,364.42	100.587200	1,005,872.00	6,507.58	0.39
		Base		99.936442	999,364.42	100.587200	1,005,872.00	6,507.58	0.39
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.990339	1,999,806.77	100.177300	2,003,546.00	3,739.23	0.79
		Base		99.990339	1,999,806.77	100.177300	2,003,546.00	3,739.23	0.79
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9172	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.891200	1,997,824.00	-2,176.00	0.78
		Base		100.000000	2,000,000.00	99.891200	1,997,824.00	-2,176.00	0.78
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	885,171.990	99.997565	885,150.44	99.689150	882,420.43	-2,730.01	0.35
Original Face:		Base	1,000,000.000	99.997565	885,150.44	99.689150	882,420.43	-2,730.01	0.35
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.39
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.39

& 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: *March 31, 2016* *View Date:* *April 14, 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									
		233,173,069.010	Local		234,839,658.82		235,905,928.12	1,066,269.30	92.51
	Original Face:	177,839,358.000	Base		234,839,658.82		235,905,928.12	1,066,269.30	92.51
FIXED INCOME Total									
		233,173,069.010	Base		234,839,658.82		235,905,928.12	1,066,269.30	92.51
	Original Face:	177,839,358.000							

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

Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		252,262,538.100	Base		253,927,211.24		254,993,480.54	1,066,269.30	100.00
Original Face:		177,839,358.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-106,104.000	Local	1.000000	-106,104.00	1.000000	-106,104.00	0.00	0.07
				Base	1.000000	-106,104.00	1.000000	-106,104.00	0.00	0.07
US DOLLAR Total									
			-106,104.000	Local		-106,104.00		-106,104.00	0.00	0.07
				Base		-106,104.00		-106,104.00	0.00	0.07
CASH Total									
			-106,104.000	Base		-106,104.00		-106,104.00	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	31 Jul 2016		
			246,716.060	Local	100.000000	246,716.06	100.000000	246,716.06	0.00	0.17
				Base	100.000000	246,716.06	100.000000	246,716.06	0.00	0.17
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2016		
			248,578.770	Local	100.000000	248,578.77	100.000000	248,578.77	0.00	0.17
				Base	100.000000	248,578.77	100.000000	248,578.77	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2017		
			247,458.400	Local	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
				Base	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
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
923UVZ007	FDIC MERIDIAN 12/49 VAR					0.4	14 Jul 2016		
			247,953.460	Local	100.000000	247,953.46	100.000000	247,953.46	0.00	0.17
				Base	100.000000	247,953.46	100.000000	247,953.46	0.00	0.17

& 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
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.55	30 Aug 2016		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.16
		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		
		Local	246,421.780	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					0.48	01 Apr 2016		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	4.01
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	4.01
979RFK008	FDIC US BANK CDARS ACCOUNT					0.28	01 Apr 2016		
		Local	15,206,782.690	100.000000	15,206,782.69	100.000000	15,206,782.69	0.00	10.17
		Base		100.000000	15,206,782.69	100.000000	15,206,782.69	0.00	10.17
US DOLLAR Total									
		Local	22,928,911.160		22,928,911.16		22,928,911.16	0.00	15.34
		Base			22,928,911.16		22,928,911.16	0.00	15.34
CASH EQUIVALENT Total									
		Base	22,928,911.160		22,928,911.16		22,928,911.16	0.00	15.34

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		
		Local	720,177.240	100.948155	727,005.64	100.699100	725,212.00	-1,793.64	0.49
		Base		100.948155	727,005.64	100.699100	725,212.00	-1,793.64	0.49
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	94.116828	941,168.28	95.831800	958,318.00	17,149.72	0.64
		Base		94.116828	941,168.28	95.831800	958,318.00	17,149.72	0.64
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,906,921.150	106.283914	3,089,589.58	109.051646	3,170,045.36	80,455.78	2.12
Original Face:		Base	5,000,000.000	106.283914	3,089,589.58	109.051646	3,170,045.36	80,455.78	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
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,638,027.150	105.274596	2,777,172.43	104.737629	2,763,007.09	-14,165.34	1.85
Original Face:		Base	5,000,000.000	105.274596	2,777,172.43	104.737629	2,763,007.09	-14,165.34	1.85
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,466,011.760	104.138847	2,568,076.22	103.304461	2,547,500.16	-20,576.06	1.70
Original Face:		Base	4,372,786.000	104.138847	2,568,076.22	103.304461	2,547,500.16	-20,576.06	1.70
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,339,280.950	104.923445	2,454,454.16	105.069460	2,457,869.86	3,415.70	1.64
Original Face:		Base	5,000,000.000	104.923445	2,454,454.16	105.069460	2,457,869.86	3,415.70	1.64
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,512,191.450	105.129082	2,641,043.81	105.912341	2,660,720.78	19,676.97	1.78
Original Face:		Base	7,500,000.000	105.129082	2,641,043.81	105.912341	2,660,720.78	19,676.97	1.78
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,802,829.650	103.624267	2,904,411.67	103.306520	2,895,505.77	-8,905.90	1.94
Original Face:		Base	5,000,000.000	103.624267	2,904,411.67	103.306520	2,895,505.77	-8,905.90	1.94
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,646,985.050	105.086525	2,781,624.60	105.067208	2,781,113.29	-511.31	1.86
Original Face:		Base	5,000,000.000	105.086525	2,781,624.60	105.067208	2,781,113.29	-511.31	1.86
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,690,910.140	105.848169	1,789,797.43	105.943453	1,791,408.59	1,611.16	1.20
Original Face:		Base	4,169,641.000	105.848169	1,789,797.43	105.943453	1,791,408.59	1,611.16	1.20
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	5,017,945.430	102.363032	5,136,521.08	102.671712	5,152,010.48	15,489.40	3.45
Original Face:		Base	7,500,000.000	102.363032	5,136,521.08	102.671712	5,152,010.48	15,489.40	3.45
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,257,041.120	101.374688	1,274,321.51	102.668246	1,290,582.07	16,260.56	0.86
Original Face:		Base	2,000,000.000	101.374688	1,274,321.51	102.668246	1,290,582.07	16,260.56	0.86
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	822,878.490	103.977563	855,609.00	103.897198	854,947.69	-661.31	0.57
Original Face:		Base	2,910,888.000	103.977563	855,609.00	103.897198	854,947.69	-661.31	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	3,209,718.610	105.988104	3,401,919.89	104.127231	3,342,191.11	-59,728.78	2.24
Original Face:		Base	12,190,366.000	105.988104	3,401,919.89	104.127231	3,342,191.11	-59,728.78	2.24
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,773,334.950	108.214438	1,919,004.45	109.576509	1,943,158.53	24,154.08	1.30
Original Face:		Base	5,000,000.000	108.214438	1,919,004.45	109.576509	1,943,158.53	24,154.08	1.30
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	42,123.330	102.163148	43,034.52	104.316837	43,941.73	907.21	0.03
Original Face:		Base	2,255,000.000	102.163148	43,034.52	104.316837	43,941.73	907.21	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,683,782.420	103.756106	2,784,588.12	103.045643	2,765,520.85	-19,067.27	1.85
Original Face:		Base	9,450,000.000	103.756106	2,784,588.12	103.045643	2,765,520.85	-19,067.27	1.85
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,608,053.350	101.764779	1,636,431.94	103.740972	1,668,210.18	31,778.24	1.12
Original Face:		Base	2,500,000.000	101.764779	1,636,431.94	103.740972	1,668,210.18	31,778.24	1.12
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	1,031,150.690	101.647989	1,048,143.94	102.800471	1,060,027.77	11,883.83	0.71
Original Face:		Base	1,500,000.000	101.647989	1,048,143.94	102.800471	1,060,027.77	11,883.83	0.71
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,910,909.810	106.569319	2,036,443.57	107.253103	2,049,510.07	13,066.50	1.37
Original Face:		Base	5,872,458.000	106.569319	2,036,443.57	107.253103	2,049,510.07	13,066.50	1.37
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	88,624.930	104.197916	92,345.33	110.367219	97,812.87	5,467.54	0.07
Original Face:		Base	1,000,000.000	104.197916	92,345.33	110.367219	97,812.87	5,467.54	0.07
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	91,925.090	105.957851	97,401.85	112.131210	103,076.72	5,674.87	0.07
Original Face:		Base	1,000,000.000	105.957851	97,401.85	112.131210	103,076.72	5,674.87	0.07
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,375.990	102.842317	1,415.10	105.031401	1,445.22	30.12	0.00
Original Face:		Base	25,000.000	102.842317	1,415.10	105.031401	1,445.22	30.12	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	212,132.580	103.948946	220,509.58	110.483729	234,371.98	13,862.40	0.16
Original Face:		Base	2,000,000.000	103.948946	220,509.58	110.483729	234,371.98	13,862.40	0.16
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	20,531.350	100.000000	20,531.35	103.513760	21,252.77	721.42	0.01
Original Face:		Base	410,000.000	100.000000	20,531.35	103.513760	21,252.77	721.42	0.01
38375KPQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 NF					0.5413	16 Oct 2035		
		Local	353,809.630	99.906707	353,479.55	99.991240	353,778.64	299.09	0.24
Original Face:		Base	21,116,571.000	99.906707	353,479.55	99.991240	353,778.64	299.09	0.24
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	46,012.770	100.984966	46,465.98	101.772940	46,828.55	362.57	0.03
Original Face:		Base	500,000.000	100.984966	46,465.98	101.772940	46,828.55	362.57	0.03
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,368,744.330	101.272900	1,386,167.07	101.446150	1,388,538.43	2,371.36	0.93
Original Face:		Base	2,720,000.000	101.272900	1,386,167.07	101.446150	1,388,538.43	2,371.36	0.93
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,886,395.730	102.482149	2,958,040.36	101.879070	2,940,633.13	-17,407.23	1.97
Original Face:		Base	4,400,000.000	102.482149	2,958,040.36	101.879070	2,940,633.13	-17,407.23	1.97
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,682,285.750	99.228225	2,661,584.55	98.532940	2,642,935.01	-18,649.54	1.77
Original Face:		Base	3,000,000.000	99.228225	2,661,584.55	98.532940	2,642,935.01	-18,649.54	1.77
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	827,304.950	100.699767	833,094.16	100.266870	829,512.78	-3,581.38	0.55
Original Face:		Base	1,000,000.000	100.699767	833,094.16	100.266870	829,512.78	-3,581.38	0.55
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,961,215.920	101.424562	1,989,154.65	101.656360	1,993,700.72	4,546.07	1.33
Original Face:		Base	2,000,000.000	101.424562	1,989,154.65	101.656360	1,993,700.72	4,546.07	1.33
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	829,670.110	101.479732	841,947.00	103.250410	856,637.79	14,690.79	0.57
Original Face:		Base	1,000,000.000	101.479732	841,947.00	103.250410	856,637.79	14,690.79	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	834,883.610	100.821262	841,740.19	103.677210	865,584.03	23,843.84	0.58
	Original Face:	Base	1,000,000.000	100.821262	841,740.19	103.677210	865,584.03	23,843.84	0.58
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	900,683.570	100.939178	909,142.59	102.567190	923,805.83	14,663.24	0.62
	Original Face:	Base	1,000,000.000	100.939178	909,142.59	102.567190	923,805.83	14,663.24	0.62
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	989,536.350	99.876924	988,318.47	100.665730	996,123.99	7,805.52	0.67
	Original Face:	Base	1,000,000.000	99.876924	988,318.47	100.665730	996,123.99	7,805.52	0.67
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	987,713.480	100.362265	991,291.62	100.773040	995,348.90	4,057.28	0.67
	Original Face:	Base	1,000,000.000	100.362265	991,291.62	100.773040	995,348.90	4,057.28	0.67
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	995,955.510	101.024675	1,006,160.82	101.754470	1,013,429.25	7,268.43	0.68
	Original Face:	Base	1,000,000.000	101.024675	1,006,160.82	101.754470	1,013,429.25	7,268.43	0.68
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.586714	4,979,335.69	99.612100	4,980,605.00	1,269.31	3.33
		Base		99.586714	4,979,335.69	99.612100	4,980,605.00	1,269.31	3.33
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	99.597121	1,991,942.42	99.668700	1,993,374.00	1,431.58	1.33
		Base		99.597121	1,991,942.42	99.668700	1,993,374.00	1,431.58	1.33
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.163984	1,398,212.17	99.034400	1,396,385.04	-1,827.13	0.93
		Base		99.163984	1,398,212.17	99.034400	1,396,385.04	-1,827.13	0.93
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	105.191105	1,051,911.05	105.969000	1,059,690.00	7,778.95	0.71
		Base		105.191105	1,051,911.05	105.969000	1,059,690.00	7,778.95	0.71
690353A23	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000					0.01	12 Jul 2016		
		Local	1,500,000.000	101.342239	1,520,133.58	101.261800	1,518,927.00	-1,206.58	1.02
		Base		101.342239	1,520,133.58	101.261800	1,518,927.00	-1,206.58	1.02

& 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
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	5,150,000.000	101.100271	5,206,663.94	101.078900	5,205,563.35	-1,100.59	3.48
		Base		101.100271	5,206,663.94	101.078900	5,205,563.35	-1,100.59	3.48
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	100.708986	1,007,089.86	100.450000	1,004,500.00	-2,589.86	0.67
		Base		100.708986	1,007,089.86	100.450000	1,004,500.00	-2,589.86	0.67
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	105.982310	2,119,646.19	106.732800	2,134,656.00	15,009.81	1.43
		Base		105.982310	2,119,646.19	106.732800	2,134,656.00	15,009.81	1.43
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	1,421,052.570	100.032875	1,421,519.74	100.087866	1,422,301.19	781.45	0.95
Original Face:		Base	4,500,000.000	100.032875	1,421,519.74	100.087866	1,422,301.19	781.45	0.95
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.00000					0.01	21 Jun 2025		
		Local	1,000,000.000	101.134439	1,011,344.39	101.065400	1,010,654.00	-690.39	0.68
		Base		101.134439	1,011,344.39	101.065400	1,010,654.00	-690.39	0.68
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	102.696027	567,909.03	103.081200	570,039.04	2,130.01	0.38
		Base		102.696027	567,909.03	103.081200	570,039.04	2,130.01	0.38
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.189126	3,480,905.93	103.302300	3,553,599.12	72,693.19	2.38
		Base		101.189126	3,480,905.93	103.302300	3,553,599.12	72,693.19	2.38
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	741,554.550	102.633106	761,080.47	103.299200	766,019.92	4,939.45	0.51
Original Face:		Base	1,000,000.000	102.633106	761,080.47	103.299200	766,019.92	4,939.45	0.51
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998194	2,269,959.01	101.363000	2,300,940.10	30,981.09	1.54
		Base		99.998194	2,269,959.01	101.363000	2,300,940.10	30,981.09	1.54
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.512187	682,653.60	99.579300	683,114.00	460.40	0.46
		Base		99.512187	682,653.60	99.579300	683,114.00	460.40	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		5,000,000.000	Local	100.010726	5,000,536.32	99.851600	4,992,580.00	-7,956.32	3.34
			Base	100.010726	5,000,536.32	99.851600	4,992,580.00	-7,956.32	3.34
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	100.153012	2,003,060.23	100.190200	2,003,804.00	743.77	1.34
			Base	100.153012	2,003,060.23	100.190200	2,003,804.00	743.77	1.34
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	101.025608	5,051,280.42	101.065400	5,053,270.00	1,989.58	3.38
			Base	101.025608	5,051,280.42	101.065400	5,053,270.00	1,989.58	3.38
912828M23	US TREASURY FRN 10/17 VAR					0.4682276	31 Oct 2017		
		1,000,000.000	Local	99.884929	998,849.29	99.992600	999,926.00	1,076.71	0.67
			Base	99.884929	998,849.29	99.992600	999,926.00	1,076.71	0.67
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.313357	2,006,267.13	101.078100	2,021,562.00	15,294.87	1.35
			Base	100.313357	2,006,267.13	101.078100	2,021,562.00	15,294.87	1.35
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.793768	997,937.68	100.246100	1,002,461.00	4,523.32	0.67
			Base	99.793768	997,937.68	100.246100	1,002,461.00	4,523.32	0.67
912828N97	US TREASURY FRN 01/18 VAR					0.5722276	31 Jan 2018		
		1,000,000.000	Local	100.077688	1,000,776.88	100.113300	1,001,133.00	356.12	0.67
			Base	100.077688	1,000,776.88	100.113300	1,001,133.00	356.12	0.67
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	98.935182	989,351.82	99.589800	995,898.00	6,546.18	0.67
			Base	98.935182	989,351.82	99.589800	995,898.00	6,546.18	0.67
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.050501	2,001,010.01	100.214800	2,004,296.00	3,285.99	1.34
			Base	100.050501	2,001,010.01	100.214800	2,004,296.00	3,285.99	1.34
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.161981	2,003,239.61	100.222700	2,004,454.00	1,214.39	1.34
			Base	100.161981	2,003,239.61	100.222700	2,004,454.00	1,214.39	1.34

& 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
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.732449	1,994,648.98	99.753900	1,995,078.00	429.02	1.33
			Base	99.732449	1,994,648.98	99.753900	1,995,078.00	429.02	1.33
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.748618	997,486.18	99.878900	998,789.00	1,302.82	0.67
			Base	99.748618	997,486.18	99.878900	998,789.00	1,302.82	0.67
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.889830	1,997,796.60	99.871100	1,997,422.00	-374.60	1.34
			Base	99.889830	1,997,796.60	99.871100	1,997,422.00	-374.60	1.34
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.057337	5,002,866.87	100.035200	5,001,760.00	-1,106.87	3.35
			Base	100.057337	5,002,866.87	100.035200	5,001,760.00	-1,106.87	3.35
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.990547	2,499,763.67	100.015600	2,500,390.00	626.33	1.67
			Base	99.990547	2,499,763.67	100.015600	2,500,390.00	626.33	1.67
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		2,000,000.000	Local	99.764764	1,995,295.27	99.933600	1,998,672.00	3,376.73	1.34
			Base	99.764764	1,995,295.27	99.933600	1,998,672.00	3,376.73	1.34
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		1,050,027.770	Local	102.728948	1,078,682.48	102.892170	1,080,396.36	1,713.88	0.72
	Original Face:	2,000,000.000	Base	102.728948	1,078,682.48	102.892170	1,080,396.36	1,713.88	0.72
US DOLLAR Total									
		123,880,709.280	Local		126,138,308.57		126,477,877.11	339,568.54	84.59
	Original Face:	144,892,710.000	Base		126,138,308.57		126,477,877.11	339,568.54	84.59
FIXED INCOME Total									
		123,880,709.280	Base		126,138,308.57		126,477,877.11	339,568.54	84.59
	Original Face:	144,892,710.000							

& 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: *March 31, 2016* *View Date:* *April 14, 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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		146,703,516.440	Base		148,961,115.73		149,300,684.27	339,568.54	100.00
Original Face:		144,892,710.000							

& 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	125,102.240	1.000000	125,102.24	1.000000	125,102.24	0.00	0.01
		Base		1.000000	125,102.24	1.000000	125,102.24	0.00	0.01
US DOLLAR Total									
		Local	125,102.240		125,102.24		125,102.24	0.00	0.01
		Base			125,102.24		125,102.24	0.00	0.01
CASH Total									
		Base	125,102.240		125,102.24		125,102.24	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4467762	31 Dec 2099		
		Local	4,443,695.470	100.000000	4,443,695.47	100.000000	4,443,695.47	0.00	0.23
		Base		100.000000	4,443,695.47	100.000000	4,443,695.47	0.00	0.23
US DOLLAR Total									
		Local	4,443,695.470		4,443,695.47		4,443,695.47	0.00	0.23
		Base			4,443,695.47		4,443,695.47	0.00	0.23
CASH EQUIVALENT Total									
		Base	4,443,695.470		4,443,695.47		4,443,695.47	0.00	0.23
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,665.000	26.233043	463,406.70	41.260000	728,857.90	265,451.20	0.04
		Base		26.233043	463,406.70	41.260000	728,857.90	265,451.20	0.04

& 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
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	44,880.000	39.253893	1,761,714.70	63.140000	2,833,723.20	1,072,008.50	0.15
		Base		39.253893	1,761,714.70	63.140000	2,833,723.20	1,072,008.50	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,863.000	38.369238	493,543.51	65.140000	837,895.82	344,352.31	0.04
		Base		38.369238	493,543.51	65.140000	837,895.82	344,352.31	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	70,497.000	20.006573	1,410,403.38	11.800000	831,864.60	-578,538.78	0.04
		Base		20.006573	1,410,403.38	11.800000	831,864.60	-578,538.78	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	657,293.000	34.689380	22,801,086.34	39.170000	25,746,166.81	2,945,080.47	1.33
		Base		34.689380	22,801,086.34	39.170000	25,746,166.81	2,945,080.47	1.33
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	157,425.000	24.192614	3,808,522.30	41.830000	6,585,087.75	2,776,565.45	0.34
		Base		24.192614	3,808,522.30	41.830000	6,585,087.75	2,776,565.45	0.34
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	172,171.000	30.187616	5,197,431.99	57.120000	9,834,407.52	4,636,975.53	0.51
		Base		30.187616	5,197,431.99	57.120000	9,834,407.52	4,636,975.53	0.51
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	54,191.000	29.427709	1,594,716.96	33.840000	1,833,823.44	239,106.48	0.09
		Base		29.427709	1,594,716.96	33.840000	1,833,823.44	239,106.48	0.09
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	53,249.000	36.467991	1,941,884.05	93.800000	4,994,756.20	3,052,872.15	0.26
		Base		36.467991	1,941,884.05	93.800000	4,994,756.20	3,052,872.15	0.26
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,834.000	159.987779	1,253,344.26	160.340000	1,256,103.56	2,759.30	0.06
		Base		159.987779	1,253,344.26	160.340000	1,256,103.56	2,759.30	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	37,356.000	32.784727	1,224,706.27	112.350000	4,196,946.60	2,972,240.33	0.22
		Base		32.784727	1,224,706.27	112.350000	4,196,946.60	2,972,240.33	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
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,769.000	205.059691	1,182,989.36	162.400000	936,885.60	-246,103.76	0.05
		Base		205.059691	1,182,989.36	162.400000	936,885.60	-246,103.76	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	35,025.000	30.638662	1,073,119.12	39.850000	1,395,746.25	322,627.13	0.07
		Base		30.638662	1,073,119.12	39.850000	1,395,746.25	322,627.13	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	20,739.000	68.067359	1,411,648.95	144.050000	2,987,452.95	1,575,804.00	0.15
		Base		68.067359	1,411,648.95	144.050000	2,987,452.95	1,575,804.00	0.15
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,965.000	58.631437	408,367.96	141.640000	986,522.60	578,154.64	0.05
		Base		58.631437	408,367.96	141.640000	986,522.60	578,154.64	0.05
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,887.000	43.175487	815,455.42	55.570000	1,049,550.59	234,095.17	0.05
		Base		43.175487	815,455.42	55.570000	1,049,550.59	234,095.17	0.05
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	140,499.000	19.654536	2,761,442.67	9.580000	1,345,980.42	-1,415,462.25	0.07
		Base		19.654536	2,761,442.67	9.580000	1,345,980.42	-1,415,462.25	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	24,073.000	108.909797	2,621,785.54	139.220000	3,351,443.06	729,657.52	0.17
		Base		108.909797	2,621,785.54	139.220000	3,351,443.06	729,657.52	0.17
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,333.000	254.867797	1,614,077.76	220.000000	1,393,260.00	-220,817.76	0.07
		Base		254.867797	1,614,077.76	220.000000	1,393,260.00	-220,817.76	0.07
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	40,424.000	39.090666	1,580,201.09	67.370000	2,723,364.88	1,143,163.79	0.14
		Base		39.090666	1,580,201.09	67.370000	2,723,364.88	1,143,163.79	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	31,753.000	296.588727	9,417,581.86	744.950000	23,654,397.35	14,236,815.49	1.22
		Base		296.588727	9,417,581.86	744.950000	23,654,397.35	14,236,815.49	1.22

& 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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	31,264.000	296.791544	9,278,890.82	762.900000	23,851,305.60	14,572,414.78	1.23
		Base		296.791544	9,278,890.82	762.900000	23,851,305.60	14,572,414.78	1.23
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	209,216.000	18.113959	3,789,730.05	62.660000	13,109,474.56	9,319,744.51	0.68
		Base		18.113959	3,789,730.05	62.660000	13,109,474.56	9,319,744.51	0.68
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	41,256.000	134.421951	5,545,711.99	593.640000	24,491,211.84	18,945,499.85	1.26
		Base		134.421951	5,545,711.99	593.640000	24,491,211.84	18,945,499.85	1.26
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,927.000	39.315400	1,019,330.37	50.100000	1,298,942.70	279,612.33	0.07
		Base		39.315400	1,019,330.37	50.100000	1,298,942.70	279,612.33	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	64,437.000	49.210694	3,170,989.49	41.010000	2,642,561.37	-528,428.12	0.14
		Base		49.210694	3,170,989.49	41.010000	2,642,561.37	-528,428.12	0.14
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	52,471.000	37.589105	1,972,337.91	66.400000	3,484,074.40	1,511,736.49	0.18
		Base		37.589105	1,972,337.91	66.400000	3,484,074.40	1,511,736.49	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	87,562.000	44.415572	3,889,116.34	61.400000	5,376,306.80	1,487,190.46	0.28
		Base		44.415572	3,889,116.34	61.400000	5,376,306.80	1,487,190.46	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	122,826.000	110.508909	13,573,367.29	54.050000	6,638,745.30	-6,934,621.99	0.34
		Base		110.508909	13,573,367.29	54.050000	6,638,745.30	-6,934,621.99	0.34
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	45,296.000	52.526558	2,379,242.97	102.370000	4,636,951.52	2,257,708.55	0.24
		Base		52.526558	2,379,242.97	102.370000	4,636,951.52	2,257,708.55	0.24
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	19,022.000	68.127000	1,295,911.79	68.930000	1,311,186.46	15,274.67	0.07
		Base		68.127000	1,295,911.79	68.930000	1,311,186.46	15,274.67	0.07

& 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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	20,857.000	24.215137	505,055.11	86.550000	1,805,173.35	1,300,118.24	0.09
		Base		24.215137	505,055.11	86.550000	1,805,173.35	1,300,118.24	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	18,056.000	38.087472	687,707.39	94.010000	1,697,444.56	1,009,737.17	0.09
		Base		38.087472	687,707.39	94.010000	1,697,444.56	1,009,737.17	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,169.000	46.438835	1,168,819.03	49.980000	1,257,946.62	89,127.59	0.06
		Base		46.438835	1,168,819.03	49.980000	1,257,946.62	89,127.59	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	80,365.000	64.673959	5,197,522.74	149.930000	12,049,124.45	6,851,601.71	0.62
		Base		64.673959	5,197,522.74	149.930000	12,049,124.45	6,851,601.71	0.62
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,915.000	22.564464	742,709.33	57.820000	1,903,145.30	1,160,435.97	0.10
		Base		22.564464	742,709.33	57.820000	1,903,145.30	1,160,435.97	0.10
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	54,329.000	47.833760	2,598,760.33	46.570000	2,530,101.53	-68,658.80	0.13
		Base		47.833760	2,598,760.33	46.570000	2,530,101.53	-68,658.80	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,128.000	40.389033	1,338,007.87	59.190000	1,960,846.32	622,838.45	0.10
		Base		40.389033	1,338,007.87	59.190000	1,960,846.32	622,838.45	0.10
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,927.000	52.917628	1,477,830.59	138.990000	3,881,573.73	2,403,743.14	0.20
		Base		52.917628	1,477,830.59	138.990000	3,881,573.73	2,403,743.14	0.20
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	40,423.000	67.354520	2,722,671.77	48.810000	1,973,046.63	-749,625.14	0.10
		Base		67.354520	2,722,671.77	48.810000	1,973,046.63	-749,625.14	0.10
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	16,733.000	24.111142	403,451.74	41.820000	699,774.06	296,322.32	0.04
		Base		24.111142	403,451.74	41.820000	699,774.06	296,322.32	0.04

& 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
037833100	APPLE INC COMMON STOCK USD.00001								
		592,471.000	Local	23.437459	13,886,014.54	108.990000	64,573,414.29	50,687,399.75	3.33
			Base	23.437459	13,886,014.54	108.990000	64,573,414.29	50,687,399.75	3.33
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		120,825.000	Local	19.799210	2,392,239.51	21.180000	2,559,073.50	166,833.99	0.13
			Base	19.799210	2,392,239.51	21.180000	2,559,073.50	166,833.99	0.13
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		63,614.000	Local	23.913336	1,521,222.95	36.310000	2,309,824.34	788,601.39	0.12
			Base	23.913336	1,521,222.95	36.310000	2,309,824.34	788,601.39	0.12
04621X108	ASSURANT INC COMMON STOCK USD.01								
		6,922.000	Local	52.423594	362,876.12	77.150000	534,032.30	171,156.18	0.03
			Base	52.423594	362,876.12	77.150000	534,032.30	171,156.18	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		24,077.000	Local	27.109247	652,709.33	58.310000	1,403,929.87	751,220.54	0.07
			Base	27.109247	652,709.33	58.310000	1,403,929.87	751,220.54	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		48,882.000	Local	40.577927	1,983,530.24	89.710000	4,385,204.22	2,401,673.98	0.23
			Base	40.577927	1,983,530.24	89.710000	4,385,204.22	2,401,673.98	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		7,906.000	Local	37.936601	299,926.77	46.680000	369,052.08	69,125.31	0.02
			Base	37.936601	299,926.77	46.680000	369,052.08	69,125.31	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		3,228.000	Local	212.569312	686,173.74	796.690000	2,571,715.32	1,885,541.58	0.13
			Base	212.569312	686,173.74	796.690000	2,571,715.32	1,885,541.58	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		14,639.000	Local	131.206368	1,920,730.02	190.200000	2,784,337.80	863,607.78	0.14
			Base	131.206368	1,920,730.02	190.200000	2,784,337.80	863,607.78	0.14
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		9,557.000	Local	49.702273	475,004.62	72.110000	689,155.27	214,150.65	0.04
			Base	49.702273	475,004.62	72.110000	689,155.27	214,150.65	0.04

& 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
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	83,395.000	32.536997	2,713,422.90	33.270000	2,774,551.65	61,128.75	0.14
		Base		32.536997	2,713,422.90	33.270000	2,774,551.65	61,128.75	0.14
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	46,787.000	57.142051	2,673,505.12	43.830000	2,050,674.21	-622,830.91	0.11
		Base		57.142051	2,673,505.12	43.830000	2,050,674.21	-622,830.91	0.11
058498106	BALL CORP COMMON STOCK								
		Local	15,142.000	21.437039	324,599.64	71.290000	1,079,473.18	754,873.54	0.06
		Base		21.437039	324,599.64	71.290000	1,079,473.18	754,873.54	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,103,356.000	23.796735	26,256,270.23	13.520000	14,917,373.12	-11,338,897.11	0.77
		Base		23.796735	26,256,270.23	13.520000	14,917,373.12	-11,338,897.11	0.77
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	114,956.000	35.368612	4,065,834.12	36.830000	4,233,829.48	167,995.36	0.22
		Base		35.368612	4,065,834.12	36.830000	4,233,829.48	167,995.36	0.22
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,879.000	67.967917	535,519.22	202.670000	1,596,836.93	1,061,317.71	0.08
		Base		67.967917	535,519.22	202.670000	1,596,836.93	1,061,317.71	0.08
07177M103	BAXALTA INC COMMON STOCK USD.01								
		Local	72,778.000	29.105930	2,118,271.37	40.400000	2,940,231.20	821,959.83	0.15
		Base		29.105930	2,118,271.37	40.400000	2,940,231.20	821,959.83	0.15
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	58,543.000	25.183522	1,474,318.94	41.080000	2,404,946.44	930,627.50	0.12
		Base		25.183522	1,474,318.94	41.080000	2,404,946.44	930,627.50	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	22,633.000	67.864470	1,535,976.55	151.820000	3,436,142.06	1,900,165.51	0.18
		Base		67.864470	1,535,976.55	151.820000	3,436,142.06	1,900,165.51	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	17,481.000	34.191055	597,693.84	49.640000	867,756.84	270,063.00	0.04
		Base		34.191055	597,693.84	49.640000	867,756.84	270,063.00	0.04

& 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
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	200,199.000	79.820673	15,980,018.96	141.880000	28,404,234.12	12,424,215.16	1.46
		Base		79.820673	15,980,018.96	141.880000	28,404,234.12	12,424,215.16	1.46
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	30,105.000	32.552181	979,983.41	32.440000	976,606.20	-3,377.21	0.05
		Base		32.552181	979,983.41	32.440000	976,606.20	-3,377.21	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	23,367.000	81.669421	1,908,369.35	260.320000	6,082,897.44	4,174,528.09	0.31
		Base		81.669421	1,908,369.35	260.320000	6,082,897.44	4,174,528.09	0.31
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,489.000	207.146247	2,794,195.72	340.570000	4,593,948.73	1,799,753.01	0.24
		Base		207.146247	2,794,195.72	340.570000	4,593,948.73	1,799,753.01	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	25,212.000	19.080298	481,052.47	26.420000	666,101.04	185,048.57	0.03
		Base		19.080298	481,052.47	26.420000	666,101.04	185,048.57	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	66,545.000	62.880660	4,184,393.54	126.940000	8,447,222.30	4,262,828.76	0.43
		Base		62.880660	4,184,393.54	126.940000	8,447,222.30	4,262,828.76	0.43
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,363.000	33.567956	784,248.15	38.400000	897,139.20	112,891.05	0.05
		Base		33.567956	784,248.15	38.400000	897,139.20	112,891.05	0.05
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	16,412.000	91.409854	1,500,218.53	127.080000	2,085,636.96	585,418.43	0.11
		Base		91.409854	1,500,218.53	127.080000	2,085,636.96	585,418.43	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	144,078.000	17.036849	2,454,635.13	18.810000	2,710,107.18	255,472.05	0.14
		Base		17.036849	2,454,635.13	18.810000	2,710,107.18	255,472.05	0.14
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	178,391.000	40.540147	7,231,997.31	63.880000	11,395,617.08	4,163,619.77	0.59
		Base		40.540147	7,231,997.31	63.880000	11,395,617.08	4,163,619.77	0.59

& 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
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	10,740.000	36.995979	397,336.81	98.470000	1,057,567.80	660,230.99	0.05
		Base		36.995979	397,336.81	98.470000	1,057,567.80	660,230.99	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	45,074.000	37.423103	1,686,808.94	55.090000	2,483,126.66	796,317.72	0.13
		Base		37.423103	1,686,808.94	55.090000	2,483,126.66	796,317.72	0.13
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	31,072.000	21.206398	658,925.21	28.820000	895,495.04	236,569.83	0.05
		Base		21.206398	658,925.21	28.820000	895,495.04	236,569.83	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,906.000	27.115911	675,348.87	31.340000	780,554.04	105,205.17	0.04
		Base		27.115911	675,348.87	31.340000	780,554.04	105,205.17	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,306.000	52.855244	809,002.37	74.230000	1,136,164.38	327,162.01	0.06
		Base		52.855244	809,002.37	74.230000	1,136,164.38	327,162.01	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,331.000	38.154274	1,042,794.46	137.240000	3,750,906.44	2,708,111.98	0.19
		Base		38.154274	1,042,794.46	137.240000	3,750,906.44	2,708,111.98	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	36,161.000	86.362016	3,122,936.86	96.050000	3,473,264.05	350,327.19	0.18
		Base		86.362016	3,122,936.86	96.050000	3,473,264.05	350,327.19	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	29,616.000	20.040071	593,506.74	42.440000	1,256,903.04	663,396.30	0.06
		Base		20.040071	593,506.74	42.440000	1,256,903.04	663,396.30	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	102,919.000	11.562555	1,190,006.60	25.750000	2,650,164.25	1,460,157.65	0.14
		Base		11.562555	1,190,006.60	25.750000	2,650,164.25	1,460,157.65	0.14
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,446.000	27.412928	396,007.16	26.900000	388,597.40	-7,409.76	0.02
		Base		27.412928	396,007.16	26.900000	388,597.40	-7,409.76	0.02

& 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
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,381.000	34.376229	4,035,116.15	103.730000	12,175,931.13	8,140,814.98	0.63
		Base		34.376229	4,035,116.15	103.730000	12,175,931.13	8,140,814.98	0.63
12673P105	CA INC COMMON STOCK USD.1								
		Local	31,618.000	31.463655	994,817.83	30.790000	973,518.22	-21,299.61	0.05
		Base		31.463655	994,817.83	30.790000	973,518.22	-21,299.61	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	23,777.000	23.561072	560,211.62	33.000000	784,641.00	224,429.38	0.04
		Base		23.561072	560,211.62	33.000000	784,641.00	224,429.38	0.04
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	48,946.000	16.902730	827,321.01	22.710000	1,111,563.66	284,242.65	0.06
		Base		16.902730	827,321.01	22.710000	1,111,563.66	284,242.65	0.06
13057Q107	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	0.475	0.189474	0.09	1.030000	0.49	0.40	0.00
		Base		0.189474	0.09	1.030000	0.49	0.40	0.00
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,473.000	43.229745	885,042.56	67.050000	1,372,714.65	487,672.09	0.07
		Base		43.229745	885,042.56	67.050000	1,372,714.65	487,672.09	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,214.000	35.403648	680,245.70	63.790000	1,225,661.06	545,415.36	0.06
		Base		35.403648	680,245.70	63.790000	1,225,661.06	545,415.36	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	56,354.000	55.367216	3,120,164.11	69.310000	3,905,895.74	785,731.63	0.20
		Base		55.367216	3,120,164.11	69.310000	3,905,895.74	785,731.63	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	35,190.000	42.164859	1,483,781.40	81.950000	2,883,820.50	1,400,039.10	0.15
		Base		42.164859	1,483,781.40	81.950000	2,883,820.50	1,400,039.10	0.15
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	20,915.000	24.457829	511,535.50	51.100000	1,068,756.50	557,221.00	0.06
		Base		24.457829	511,535.50	51.100000	1,068,756.50	557,221.00	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	48,154.000	38.370511	1,847,693.60	52.770000	2,541,086.58	693,392.98	0.13
		Base		38.370511	1,847,693.60	52.770000	2,541,086.58	693,392.98	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	62,224.000	54.616455	3,398,454.31	76.540000	4,762,624.96	1,364,170.65	0.25
		Base		54.616455	3,398,454.31	76.540000	4,762,624.96	1,364,170.65	0.25
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	83,525.000	32.526520	2,716,777.62	100.090000	8,360,017.25	5,643,239.63	0.43
		Base		32.526520	2,716,777.62	100.090000	8,360,017.25	5,643,239.63	0.43
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	18,138.000	61.763300	1,120,262.74	61.570000	1,116,756.66	-3,506.08	0.06
		Base		61.763300	1,120,262.74	61.570000	1,116,756.66	-3,506.08	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,977.000	18.650923	857,513.48	20.920000	961,838.84	104,325.36	0.05
		Base		18.650923	857,513.48	20.920000	961,838.84	104,325.36	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,114.000	62.654722	3,641,116.53	31.960000	1,857,323.44	-1,783,793.09	0.10
		Base		62.654722	3,641,116.53	31.960000	1,857,323.44	-1,783,793.09	0.10
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	32,337.000	27.902894	902,295.89	52.960000	1,712,567.52	810,271.63	0.09
		Base		27.902894	902,295.89	52.960000	1,712,567.52	810,271.63	0.09
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	55,289.000	27.530411	1,522,128.91	4.120000	227,790.68	-1,294,338.23	0.01
		Base		27.530411	1,522,128.91	4.120000	227,790.68	-1,294,338.23	0.01
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	201,226.000	64.028143	12,884,127.17	95.400000	19,196,960.40	6,312,833.23	0.99
		Base		64.028143	12,884,127.17	95.400000	19,196,960.40	6,312,833.23	0.99
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,211.000	300.279567	964,197.69	470.970000	1,512,284.67	548,086.98	0.08
		Base		300.279567	964,197.69	470.970000	1,512,284.67	548,086.98	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	13,862.000	86.315447	1,196,504.72	92.180000	1,277,799.16	81,294.44	0.07
		Base		86.315447	1,196,504.72	92.180000	1,277,799.16	81,294.44	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	10,132.000	137.489695	1,393,045.59	97.270000	985,539.64	-407,505.95	0.05
		Base		137.489695	1,393,045.59	97.270000	985,539.64	-407,505.95	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,804.000	36.708049	580,134.00	65.360000	1,032,949.44	452,815.44	0.05
		Base		36.708049	580,134.00	65.360000	1,032,949.44	452,815.44	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	537,713.000	28.323109	15,229,703.90	28.470000	15,308,689.11	78,985.21	0.79
		Base		28.323109	15,229,703.90	28.470000	15,308,689.11	78,985.21	0.79
172908105	CINTAS CORP COMMON STOCK								
		Local	9,359.000	37.830074	354,051.66	89.810000	840,531.79	486,480.13	0.04
		Base		37.830074	354,051.66	89.810000	840,531.79	486,480.13	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	315,025.000	82.142558	25,876,959.38	41.750000	13,152,293.75	-12,724,665.63	0.68
		Base		82.142558	25,876,959.38	41.750000	13,152,293.75	-12,724,665.63	0.68
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	56,399.000	20.063597	1,131,566.78	20.950000	1,181,559.05	49,992.27	0.06
		Base		20.063597	1,131,566.78	20.950000	1,181,559.05	49,992.27	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,453.000	41.670461	685,604.10	78.580000	1,292,876.74	607,272.64	0.07
		Base		41.670461	685,604.10	78.580000	1,292,876.74	607,272.64	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,832.000	59.528410	823,396.97	126.060000	1,743,661.92	920,264.95	0.09
		Base		59.528410	823,396.97	126.060000	1,743,661.92	920,264.95	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	29,673.000	32.352258	959,988.56	40.090000	1,189,590.57	229,602.01	0.06
		Base		32.352258	959,988.56	40.090000	1,189,590.57	229,602.01	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	416,369.000	28.622106	11,917,357.60	46.390000	19,315,357.91	7,398,000.31	0.99
		Base		28.622106	11,917,357.60	46.390000	19,315,357.91	7,398,000.31	0.99
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	22,349.000	22.981865	513,621.71	50.740000	1,133,988.26	620,366.55	0.06
		Base		22.981865	513,621.71	50.740000	1,133,988.26	620,366.55	0.06
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	65,088.000	24.626552	1,602,893.02	62.700000	4,081,017.60	2,478,124.58	0.21
		Base		24.626552	1,602,893.02	62.700000	4,081,017.60	2,478,124.58	0.21
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	95,394.000	35.250934	3,362,727.64	70.650000	6,739,586.10	3,376,858.46	0.35
		Base		35.250934	3,362,727.64	70.650000	6,739,586.10	3,376,858.46	0.35
198280109	COLUMBIA PIPELINE GROUP COMMON STOCK USD.01								
		Local	42,725.000	15.683947	670,096.63	25.100000	1,072,397.50	402,300.87	0.06
		Base		15.683947	670,096.63	25.100000	1,072,397.50	402,300.87	0.06
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	259,975.000	26.446419	6,875,407.81	61.080000	15,879,273.00	9,003,865.19	0.82
		Base		26.446419	6,875,407.81	61.080000	15,879,273.00	9,003,865.19	0.82
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,687.000	44.555230	832,603.58	37.870000	707,676.69	-124,926.89	0.04
		Base		44.555230	832,603.58	37.870000	707,676.69	-124,926.89	0.04
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	46,389.000	25.226923	1,170,251.75	44.620000	2,069,877.18	899,625.43	0.11
		Base		25.226923	1,170,251.75	44.620000	2,069,877.18	899,625.43	0.11
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,799.000	91.848818	1,267,421.84	101.040000	1,394,250.96	126,829.12	0.07
		Base		91.848818	1,267,421.84	101.040000	1,394,250.96	126,829.12	0.07
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	132,095.000	40.073172	5,293,465.59	40.270000	5,319,465.65	26,000.06	0.27
		Base		40.073172	5,293,465.59	40.270000	5,319,465.65	26,000.06	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		31,371.000	Local	46.235152	1,450,442.96	76.620000	2,403,646.02	953,203.06	0.12
			Base	46.235152	1,450,442.96	76.620000	2,403,646.02	953,203.06	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		18,794.000	Local	39.267187	737,987.51	151.090000	2,839,585.46	2,101,597.95	0.15
			Base	39.267187	737,987.51	151.090000	2,839,585.46	2,101,597.95	0.15
219350105	CORNING INC COMMON STOCK USD.5								
		118,914.000	Local	22.387238	2,662,156.02	20.890000	2,484,113.46	-178,042.56	0.13
			Base	22.387238	2,662,156.02	20.890000	2,484,113.46	-178,042.56	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		46,992.000	Local	61.151092	2,873,612.10	157.580000	7,404,999.36	4,531,387.26	0.38
			Base	61.151092	2,873,612.10	157.580000	7,404,999.36	4,531,387.26	0.38
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		35,665.000	Local	60.405230	2,154,352.53	86.500000	3,085,022.50	930,669.97	0.16
			Base	60.405230	2,154,352.53	86.500000	3,085,022.50	930,669.97	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		17,324.000	Local	40.307119	698,280.53	109.940000	1,904,600.56	1,206,320.03	0.10
			Base	40.307119	698,280.53	109.940000	1,904,600.56	1,206,320.03	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		35,165.000	Local	27.388723	963,124.43	30.230000	1,063,037.95	99,913.52	0.05
			Base	27.388723	963,124.43	30.230000	1,063,037.95	99,913.52	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		19,178.000	Local	47.206593	905,328.05	90.660000	1,738,677.48	833,349.43	0.09
			Base	47.206593	905,328.05	90.660000	1,738,677.48	833,349.43	0.09
235851102	DANAHER CORP W/D COMMON STOCK USD.01								
		63,881.000	Local	38.062722	2,431,484.77	94.860000	6,059,751.66	3,628,266.89	0.31
			Base	38.062722	2,431,484.77	94.860000	6,059,751.66	3,628,266.89	0.31
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		12,332.000	Local	29.014089	357,801.74	66.300000	817,611.60	459,809.86	0.04
			Base	29.014089	357,801.74	66.300000	817,611.60	459,809.86	0.04

& 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
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,707.000	34.921571	618,356.25	73.380000	1,299,339.66	680,983.41	0.07
		Base		34.921571	618,356.25	73.380000	1,299,339.66	680,983.41	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	32,010.000	42.351439	1,355,669.55	76.990000	2,464,449.90	1,108,780.35	0.13
		Base		42.351439	1,355,669.55	76.990000	2,464,449.90	1,108,780.35	0.13
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	83,189.000	22.921715	1,906,834.57	48.680000	4,049,640.52	2,142,805.95	0.21
		Base		22.921715	1,906,834.57	48.680000	4,049,640.52	2,142,805.95	0.21
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	25,781.000	45.034511	1,161,034.73	61.630000	1,588,883.03	427,848.30	0.08
		Base		45.034511	1,161,034.73	61.630000	1,588,883.03	427,848.30	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	54,528.000	44.515679	2,427,350.93	27.440000	1,496,248.32	-931,102.61	0.08
		Base		44.515679	2,427,350.93	27.440000	1,496,248.32	-931,102.61	0.08
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,888.000	62.448301	430,143.90	21.730000	149,676.24	-280,467.66	0.01
		Base		62.448301	430,143.90	21.730000	149,676.24	-280,467.66	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	160,396.000	33.790831	5,419,914.16	99.310000	15,928,926.76	10,509,012.60	0.82
		Base		33.790831	5,419,914.16	99.310000	15,928,926.76	10,509,012.60	0.82
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	44,260.000	21.079692	932,987.19	50.920000	2,253,719.20	1,320,732.01	0.12
		Base		21.079692	932,987.19	50.920000	2,253,719.20	1,320,732.01	0.12
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	16,038.000	18.755827	300,805.96	28.630000	459,167.94	158,361.98	0.02
		Base		18.755827	300,805.96	28.630000	459,167.94	158,361.98	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	25,431.000	21.895825	556,832.72	27.000000	686,637.00	129,804.28	0.04
		Base		21.895825	556,832.72	27.000000	686,637.00	129,804.28	0.04

& 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
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	31,088.000	51.044278	1,586,864.50	85.600000	2,661,132.80	1,074,268.30	0.14
		Base		51.044278	1,586,864.50	85.600000	2,661,132.80	1,074,268.30	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	25,089.000	48.339159	1,212,781.15	82.460000	2,068,838.94	856,057.79	0.11
		Base		48.339159	1,212,781.15	82.460000	2,068,838.94	856,057.79	0.11
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	63,730.000	39.142267	2,494,536.70	75.120000	4,787,397.60	2,292,860.90	0.25
		Base		39.142267	2,494,536.70	75.120000	4,787,397.60	2,292,860.90	0.25
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	16,563.000	38.172135	632,245.08	64.330000	1,065,497.79	433,252.71	0.05
		Base		38.172135	632,245.08	64.330000	1,065,497.79	433,252.71	0.05
260543103	DOW CHEMICAL CO W/D COMMON STOCK USD2.5								
		Local	119,371.000	34.094961	4,069,949.59	50.860000	6,071,209.06	2,001,259.47	0.31
		Base		34.094961	4,069,949.59	50.860000	6,071,209.06	2,001,259.47	0.31
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,020.000	26.689103	534,315.85	89.420000	1,790,188.40	1,255,872.55	0.09
		Base		26.689103	534,315.85	89.420000	1,790,188.40	1,255,872.55	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,144.000	46.581360	4,338,774.21	63.320000	5,897,878.08	1,559,103.87	0.30
		Base		46.581360	4,338,774.21	63.320000	5,897,878.08	1,559,103.87	0.30
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	73,557.000	53.043117	3,901,692.57	80.680000	5,934,578.76	2,032,886.19	0.31
		Base		53.043117	3,901,692.57	80.680000	5,934,578.76	2,032,886.19	0.31
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,865.000	79.268549	306,372.94	103.080000	398,404.20	92,031.26	0.02
		Base		79.268549	306,372.94	103.080000	398,404.20	92,031.26	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	208,053.000	27.059089	5,629,724.72	26.650000	5,544,612.45	-85,112.27	0.29
		Base		27.059089	5,629,724.72	26.650000	5,544,612.45	-85,112.27	0.29

& 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
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	58,758.000	37.324280	2,193,100.06	72.580000	4,264,655.64	2,071,555.58	0.22
		Base		37.324280	2,193,100.06	72.580000	4,264,655.64	2,071,555.58	0.22
26884L109	EQT CORP COMMON STOCK								
		Local	17,061.000	42.273855	721,234.24	67.260000	1,147,522.86	426,288.62	0.06
		Base		42.273855	721,234.24	67.260000	1,147,522.86	426,288.62	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,210.000	26.353204	796,130.29	24.490000	739,842.90	-56,287.39	0.04
		Base		26.353204	796,130.29	24.490000	739,842.90	-56,287.39	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,794.000	34.575470	546,084.98	72.230000	1,140,800.62	594,715.64	0.06
		Base		34.575470	546,084.98	72.230000	1,140,800.62	594,715.64	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	115,876.000	11.607687	1,345,052.30	23.860000	2,764,801.36	1,419,749.06	0.14
		Base		11.607687	1,345,052.30	23.860000	2,764,801.36	1,419,749.06	0.14
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	28,466.000	48.749298	1,387,697.51	111.520000	3,174,528.32	1,786,830.81	0.16
		Base		48.749298	1,387,697.51	111.520000	3,174,528.32	1,786,830.81	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	34,814.000	35.533277	1,237,055.51	71.890000	2,502,778.46	1,265,722.95	0.13
		Base		35.533277	1,237,055.51	71.890000	2,502,778.46	1,265,722.95	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	22,931.000	45.003044	1,031,964.81	88.210000	2,022,743.51	990,778.70	0.10
		Base		45.003044	1,031,964.81	88.210000	2,022,743.51	990,778.70	0.10
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	33,051.000	34.312552	1,134,064.16	66.110000	2,185,001.61	1,050,937.45	0.11
		Base		34.312552	1,134,064.16	66.110000	2,185,001.61	1,050,937.45	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	68,721.000	38.887762	2,672,405.92	54.380000	3,737,047.98	1,064,642.06	0.19
		Base		38.887762	2,672,405.92	54.380000	3,737,047.98	1,064,642.06	0.19

& 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
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	19,072.000	60.794486	1,159,472.44	79.280000	1,512,028.16	352,555.72	0.08
		Base		60.794486	1,159,472.44	79.280000	1,512,028.16	352,555.72	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,684.000	34.022177	431,537.29	114.290000	1,449,654.36	1,018,117.07	0.07
		Base		34.022177	431,537.29	114.290000	1,449,654.36	1,018,117.07	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	7,582.000	251.617679	1,907,765.24	330.710000	2,507,443.22	599,677.98	0.13
		Base		251.617679	1,907,765.24	330.710000	2,507,443.22	599,677.98	0.13
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	39,017.000	44.350832	1,730,436.42	75.030000	2,927,445.51	1,197,009.09	0.15
		Base		44.350832	1,730,436.42	75.030000	2,927,445.51	1,197,009.09	0.15
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,990.000	178.341542	1,246,607.38	233.860000	1,634,681.40	388,074.02	0.08
		Base		178.341542	1,246,607.38	233.860000	1,634,681.40	388,074.02	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	33,893.000	31.022903	1,051,459.25	58.340000	1,977,317.62	925,858.37	0.10
		Base		31.022903	1,051,459.25	58.340000	1,977,317.62	925,858.37	0.10
30161N101	EXELON CORP COMMON STOCK								
		Local	98,299.000	41.348144	4,064,481.25	35.860000	3,525,002.14	-539,479.11	0.18
		Base		41.348144	4,064,481.25	35.860000	3,525,002.14	-539,479.11	0.18
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	12,661.000	52.998635	671,015.72	107.820000	1,365,109.02	694,093.30	0.07
		Base		52.998635	671,015.72	107.820000	1,365,109.02	694,093.30	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,459.000	41.684688	811,142.34	48.810000	949,793.79	138,651.45	0.05
		Base		41.684688	811,142.34	48.810000	949,793.79	138,651.45	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	71,385.000	26.934399	1,922,712.10	68.690000	4,903,435.65	2,980,723.55	0.25
		Base		26.934399	1,922,712.10	68.690000	4,903,435.65	2,980,723.55	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
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,362.000	86.132058	1,150,896.56	93.460000	1,248,812.52	97,915.96	0.06
		Base		86.132058	1,150,896.56	93.460000	1,248,812.52	97,915.96	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	443,747.000	58.544306	25,978,860.29	83.590000	37,092,811.73	11,113,951.44	1.91
		Base		58.544306	25,978,860.29	83.590000	37,092,811.73	11,113,951.44	1.91
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,699.000	29.168239	428,743.95	32.950000	484,332.05	55,588.10	0.02
		Base		29.168239	428,743.95	32.950000	484,332.05	55,588.10	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	14,281.000	30.772787	439,466.17	40.370000	576,523.97	137,057.80	0.03
		Base		30.772787	439,466.17	40.370000	576,523.97	137,057.80	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,246.000	26.702496	647,428.73	27.360000	663,370.56	15,941.83	0.03
		Base		26.702496	647,428.73	27.360000	663,370.56	15,941.83	0.03
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	245,228.000	63.703438	15,621,866.63	114.100000	27,980,514.80	12,358,648.17	1.44
		Base		63.703438	15,621,866.63	114.100000	27,980,514.80	12,358,648.17	1.44
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	30,830.000	30.056470	926,640.96	49.000000	1,510,670.00	584,029.04	0.08
		Base		30.056470	926,640.96	49.000000	1,510,670.00	584,029.04	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	7,444.000	150.852896	1,122,948.96	156.050000	1,161,636.20	38,687.24	0.06
		Base		150.852896	1,122,948.96	156.050000	1,161,636.20	38,687.24	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,390.000	77.782764	2,130,469.91	162.720000	4,456,900.80	2,326,430.89	0.23
		Base		77.782764	2,130,469.91	162.720000	4,456,900.80	2,326,430.89	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	7,347.000	128.383410	943,232.91	105.850000	777,679.95	-165,552.96	0.04
		Base		128.383410	943,232.91	105.850000	777,679.95	-165,552.96	0.04

& 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
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,502.000	28.459339	839,607.42	63.310000	1,867,771.62	1,028,164.20	0.10
		Base		28.459339	839,607.42	63.310000	1,867,771.62	1,028,164.20	0.10
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	83,693.000	24.329509	2,036,209.57	16.690000	1,396,836.17	-639,373.40	0.07
		Base		24.329509	2,036,209.57	16.690000	1,396,836.17	-639,373.40	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	8,155.000	104.011202	848,211.35	68.470000	558,372.85	-289,838.50	0.03
		Base		104.011202	848,211.35	68.470000	558,372.85	-289,838.50	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	23,823.000	22.119637	526,956.12	102.580000	2,443,763.34	1,916,807.22	0.13
		Base		22.119637	526,956.12	102.580000	2,443,763.34	1,916,807.22	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	45,269.000	45.048257	2,039,289.55	35.970000	1,628,325.93	-410,963.62	0.08
		Base		45.048257	2,039,289.55	35.970000	1,628,325.93	-410,963.62	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	14,845.000	41.717440	619,295.39	53.700000	797,176.50	177,881.11	0.04
		Base		41.717440	619,295.39	53.700000	797,176.50	177,881.11	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,899.000	24.457991	339,941.62	44.410000	617,254.59	277,312.97	0.03
		Base		24.457991	339,941.62	44.410000	617,254.59	277,312.97	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	416,595.000	12.485205	5,201,273.93	13.500000	5,624,032.50	422,758.57	0.29
		Base		12.485205	5,201,273.93	13.500000	5,624,032.50	422,758.57	0.29
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	39,897.000	25.684946	1,024,752.29	39.050000	1,557,977.85	533,225.56	0.08
		Base		25.684946	1,024,752.29	39.050000	1,557,977.85	533,225.56	0.08
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	133,767.000	26.583156	3,555,949.00	10.340000	1,383,150.78	-2,172,798.22	0.07
		Base		26.583156	3,555,949.00	10.340000	1,383,150.78	-2,172,798.22	0.07

& 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
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	124,826.000	8.939780	1,115,916.98	5.590000	697,777.34	-418,139.64	0.04
		Base		8.939780	1,115,916.98	5.590000	697,777.34	-418,139.64	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,185.000	46.013000	514,655.40	31.730000	354,900.05	-159,755.35	0.02
		Base		46.013000	514,655.40	31.730000	354,900.05	-159,755.35	0.02
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	24,181.000	27.323930	660,719.96	29.400000	710,921.40	50,201.44	0.04
		Base		27.323930	660,719.96	29.400000	710,921.40	50,201.44	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	31,255.000	56.866172	1,777,352.21	131.370000	4,105,969.35	2,328,617.14	0.21
		Base		56.866172	1,777,352.21	131.370000	4,105,969.35	2,328,617.14	0.21
369604103	GENERAL ELECTRIC CO W/D COMMON STOCK USD.06								
		Local	997,032.000	31.795948	31,701,577.95	31.790000	31,695,647.28	-5,930.67	1.63
		Base		31.795948	31,701,577.95	31.790000	31,695,647.28	-5,930.67	1.63
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	62,231.000	21.865590	1,360,717.51	29.730000	1,850,127.63	489,410.12	0.10
		Base		21.865590	1,360,717.51	29.730000	1,850,127.63	489,410.12	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	63,403.000	28.524097	1,808,513.31	63.350000	4,016,580.05	2,208,066.74	0.21
		Base		28.524097	1,808,513.31	63.350000	4,016,580.05	2,208,066.74	0.21
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	150,185.000	35.490954	5,330,208.87	31.430000	4,720,314.55	-609,894.32	0.24
		Base		35.490954	5,330,208.87	31.430000	4,720,314.55	-609,894.32	0.24
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,977.000	41.802312	667,875.54	99.360000	1,587,474.72	919,599.18	0.08
		Base		41.802312	667,875.54	99.360000	1,587,474.72	919,599.18	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	146,056.000	19.993529	2,920,174.94	91.860000	13,416,704.16	10,496,529.22	0.69
		Base		19.993529	2,920,174.94	91.860000	13,416,704.16	10,496,529.22	0.69

& 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
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	41,972.000	117.460446	4,930,049.84	156.980000	6,588,764.56	1,658,714.72	0.34
		Base		117.460446	4,930,049.84	156.980000	6,588,764.56	1,658,714.72	0.34
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	28,536.000	23.034263	657,305.74	32.980000	941,117.28	283,811.54	0.05
		Base		23.034263	657,305.74	32.980000	941,117.28	283,811.54	0.05
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,069.000	95.680868	580,687.19	233.430000	1,416,686.67	835,999.48	0.07
		Base		95.680868	580,687.19	233.430000	1,416,686.67	835,999.48	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,662.000	72.898576	2,381,013.30	78.050000	2,549,269.10	168,255.80	0.13
		Base		72.898576	2,381,013.30	78.050000	2,549,269.10	168,255.80	0.13
40414L109	HCP INC REIT USD1.								
		Local	49,744.000	36.023170	1,791,936.56	32.580000	1,620,659.52	-171,277.04	0.08
		Base		36.023170	1,791,936.56	32.580000	1,620,659.52	-171,277.04	0.08
40434L105	HP INC COMMON STOCK USD.01								
		Local	184,504.000	15.351109	2,832,341.01	12.320000	2,273,089.28	-559,251.73	0.12
		Base		15.351109	2,832,341.01	12.320000	2,273,089.28	-559,251.73	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	91,718.000	31.820594	2,918,521.21	35.720000	3,276,166.96	357,645.75	0.17
		Base		31.820594	2,918,521.21	35.720000	3,276,166.96	357,645.75	0.17
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	41,852.000	34.114029	1,427,740.36	28.340000	1,186,085.68	-241,654.68	0.06
		Base		34.114029	1,427,740.36	28.340000	1,186,085.68	-241,654.68	0.06
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	19,665.000	42.924849	844,117.16	51.330000	1,009,404.45	165,287.29	0.05
		Base		42.924849	844,117.16	51.330000	1,009,404.45	165,287.29	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,601.000	79.576001	604,857.18	89.040000	676,793.04	71,935.86	0.03
		Base		79.576001	604,857.18	89.040000	676,793.04	71,935.86	0.03

& 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
413875105	HARRIS CORP COMMON STOCK USD1.								
		13,320.000	Local	51.562661	686,814.65	77.860000	1,037,095.20	350,280.55	0.05
			Base	51.562661	686,814.65	77.860000	1,037,095.20	350,280.55	0.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		42,388.000	Local	43.856577	1,858,992.58	46.080000	1,953,239.04	94,246.46	0.10
			Base	43.856577	1,858,992.58	46.080000	1,953,239.04	94,246.46	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		12,001.000	Local	29.513276	354,188.83	80.100000	961,280.10	607,091.27	0.05
			Base	29.513276	354,188.83	80.100000	961,280.10	607,091.27	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		11,541.000	Local	46.844522	540,632.63	58.720000	677,687.52	137,054.89	0.03
			Base	46.844522	540,632.63	58.720000	677,687.52	137,054.89	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		15,326.000	Local	43.432739	665,650.16	92.090000	1,411,371.34	745,721.18	0.07
			Base	43.432739	665,650.16	92.090000	1,411,371.34	745,721.18	0.07
42809H107	HESS CORP COMMON STOCK USD1.								
		28,295.000	Local	51.709085	1,463,108.55	52.650000	1,489,731.75	26,623.20	0.08
			Base	51.709085	1,463,108.55	52.650000	1,489,731.75	26,623.20	0.08
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		183,426.000	Local	18.479034	3,389,535.29	17.730000	3,252,142.98	-137,392.31	0.17
			Base	18.479034	3,389,535.29	17.730000	3,252,142.98	-137,392.31	0.17
436440101	HOLOGIC INC COMMON STOCK USD.01								
		26,354.000	Local	34.618700	912,341.22	34.500000	909,213.00	-3,128.22	0.05
			Base	34.618700	912,341.22	34.500000	909,213.00	-3,128.22	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		135,480.000	Local	43.747721	5,926,941.22	133.430000	18,077,096.40	12,150,155.18	0.93
			Base	43.747721	5,926,941.22	133.430000	18,077,096.40	12,150,155.18	0.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		82,206.000	Local	48.792535	4,011,039.13	112.050000	9,211,182.30	5,200,143.17	0.47
			Base	48.792535	4,011,039.13	112.050000	9,211,182.30	5,200,143.17	0.47

& 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
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	28,878.000	10.592690	305,895.70	43.240000	1,248,684.72	942,789.02	0.06
		Base		10.592690	305,895.70	43.240000	1,248,684.72	942,789.02	0.06
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	80,385.000	18.783307	1,509,896.11	16.700000	1,342,429.50	-167,466.61	0.07
		Base		18.783307	1,509,896.11	16.700000	1,342,429.50	-167,466.61	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,847.000	44.545204	705,907.84	182.950000	2,899,208.65	2,193,300.81	0.15
		Base		44.545204	705,907.84	182.950000	2,899,208.65	2,193,300.81	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	9,520.000	82.097499	781,568.19	84.240000	801,964.80	20,396.61	0.04
		Base		82.097499	781,568.19	84.240000	801,964.80	20,396.61	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,953.000	10.249240	870,703.65	9.540000	810,451.62	-60,252.03	0.04
		Base		10.249240	870,703.65	9.540000	810,451.62	-60,252.03	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	34,983.000	44.396162	1,553,110.94	102.440000	3,583,658.52	2,030,547.58	0.18
		Base		44.396162	1,553,110.94	102.440000	3,583,658.52	2,030,547.58	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	15,707.000	178.754611	2,807,698.68	162.110000	2,546,261.77	-261,436.91	0.13
		Base		178.754611	2,807,698.68	162.110000	2,546,261.77	-261,436.91	0.13
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	504,787.000	28.699340	14,487,053.80	32.350000	16,329,859.45	1,842,805.65	0.84
		Base		28.699340	14,487,053.80	32.350000	16,329,859.45	1,842,805.65	0.84
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	12,703.000	146.931238	1,866,467.52	235.140000	2,986,983.42	1,120,515.90	0.15
		Base		146.931238	1,866,467.52	235.140000	2,986,983.42	1,120,515.90	0.15
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	94,462.000	116.686156	11,022,407.66	151.450000	14,306,269.90	3,283,862.24	0.74
		Base		116.686156	11,022,407.66	151.450000	14,306,269.90	3,283,862.24	0.74

& 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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,534.000	45.556169	388,776.35	113.770000	970,913.18	582,136.83	0.05
		Base		45.556169	388,776.35	113.770000	970,913.18	582,136.83	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	43,935.000	34.440548	1,513,145.49	41.040000	1,803,092.40	289,946.91	0.09
		Base		34.440548	1,513,145.49	41.040000	1,803,092.40	289,946.91	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,971.000	17.591407	755,920.35	22.950000	986,184.45	230,264.10	0.05
		Base		17.591407	755,920.35	22.950000	986,184.45	230,264.10	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	27,443.000	37.161730	1,019,829.36	104.010000	2,854,346.43	1,834,517.07	0.15
		Base		37.161730	1,019,829.36	104.010000	2,854,346.43	1,834,517.07	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,994.000	330.174637	1,318,717.50	601.050000	2,400,593.70	1,081,876.20	0.12
		Base		330.174637	1,318,717.50	601.050000	2,400,593.70	1,081,876.20	0.12
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	22,334.000	27.848295	621,963.83	33.910000	757,345.94	135,382.11	0.04
		Base		27.848295	621,963.83	33.910000	757,345.94	135,382.11	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	392,189.000	42.380098	16,621,008.45	59.220000	23,225,432.58	6,604,424.13	1.20
		Base		42.380098	16,621,008.45	59.220000	23,225,432.58	6,604,424.13	1.20
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,093.000	74.748050	978,676.22	43.550000	570,200.15	-408,476.07	0.03
		Base		74.748050	978,676.22	43.550000	570,200.15	-408,476.07	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	294,854.000	61.009457	17,988,882.54	108.200000	31,903,202.80	13,914,320.26	1.64
		Base		61.009457	17,988,882.54	108.200000	31,903,202.80	13,914,320.26	1.64
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	69,267.000	23.834965	1,650,976.49	38.970000	2,699,334.99	1,048,358.50	0.14
		Base		23.834965	1,650,976.49	38.970000	2,699,334.99	1,048,358.50	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
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,613.000	19.610093	737,594.42	25.510000	959,507.63	221,913.21	0.05
		Base		19.610093	737,594.42	25.510000	959,507.63	221,913.21	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,633.000	43.560624	724,543.86	72.810000	1,211,048.73	486,504.87	0.06
		Base		43.560624	724,543.86	72.810000	1,211,048.73	486,504.87	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,594.000	111.623421	1,294,161.94	85.450000	990,707.30	-303,454.64	0.05
		Base		111.623421	1,294,161.94	85.450000	990,707.30	-303,454.64	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,948.000	44.757323	1,206,120.33	76.550000	2,062,869.40	856,749.07	0.11
		Base		44.757323	1,206,120.33	76.550000	2,062,869.40	856,749.07	0.11
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,289.000	13.484208	1,203,991.43	11.040000	985,750.56	-218,240.87	0.05
		Base		13.484208	1,203,991.43	11.040000	985,750.56	-218,240.87	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,565.000	61.378818	2,367,074.11	134.510000	5,187,378.15	2,820,304.04	0.27
		Base		61.378818	2,367,074.11	134.510000	5,187,378.15	2,820,304.04	0.27
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	44,207.000	23.808819	1,052,516.45	28.780000	1,272,277.46	219,761.01	0.07
		Base		23.808819	1,052,516.45	28.780000	1,272,277.46	219,761.01	0.07
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	195,533.000	36.695924	7,175,264.03	17.860000	3,492,219.38	-3,683,044.65	0.18
		Base		36.695924	7,175,264.03	17.860000	3,492,219.38	-3,683,044.65	0.18
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,283.000	51.222358	1,038,943.09	46.610000	945,390.63	-93,552.46	0.05
		Base		51.222358	1,038,943.09	46.610000	945,390.63	-93,552.46	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	63,535.000	30.232878	1,920,845.91	78.560000	4,991,309.60	3,070,463.69	0.26
		Base		30.232878	1,920,845.91	78.560000	4,991,309.60	3,070,463.69	0.26

& 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
501044101	KROGER CO COMMON STOCK USD1.								
		Local	104,155.000	13.111059	1,365,582.37	38.250000	3,983,928.75	2,618,346.38	0.21
		Base		13.111059	1,365,582.37	38.250000	3,983,928.75	2,618,346.38	0.21
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	27,216.000	30.615008	833,218.05	87.810000	2,389,836.96	1,556,618.91	0.12
		Base		30.615008	833,218.05	87.810000	2,389,836.96	1,556,618.91	0.12
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,316.000	77.254857	642,451.39	118.500000	985,446.00	342,994.61	0.05
		Base		77.254857	642,451.39	118.500000	985,446.00	342,994.61	0.05
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,867.000	71.180320	773,516.54	117.130000	1,272,851.71	499,335.17	0.07
		Base		71.180320	773,516.54	117.130000	1,272,851.71	499,335.17	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,978.000	37.446495	635,766.60	82.600000	1,402,382.80	766,616.20	0.07
		Base		37.446495	635,766.60	82.600000	1,402,382.80	766,616.20	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,713.000	33.149079	786,064.10	94.310000	2,236,373.03	1,450,308.93	0.12
		Base		33.149079	786,064.10	94.310000	2,236,373.03	1,450,308.93	0.12
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,499.000	22.963747	332,951.37	48.400000	701,751.60	368,800.23	0.04
		Base		22.963747	332,951.37	48.400000	701,751.60	368,800.23	0.04
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	11,509.000	70.221028	808,173.81	34.680000	399,132.12	-409,041.69	0.02
		Base		70.221028	808,173.81	34.680000	399,132.12	-409,041.69	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,246.000	38.627440	743,423.71	48.360000	930,736.56	187,312.85	0.05
		Base		38.627440	743,423.71	48.360000	930,736.56	187,312.85	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	35,611.000	31.454936	1,120,141.71	16.170000	575,829.87	-544,311.84	0.03
		Base		31.454936	1,120,141.71	16.170000	575,829.87	-544,311.84	0.03

& 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
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	30,885.000	47.776229	1,475,568.82	52.850000	1,632,272.25	156,703.43	0.08
		Base		47.776229	1,475,568.82	52.850000	1,632,272.25	156,703.43	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	104,009.000	58.849905	6,120,919.82	72.010000	7,489,688.09	1,368,768.27	0.39
		Base		58.849905	6,120,919.82	72.010000	7,489,688.09	1,368,768.27	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	25,748.000	39.921089	1,027,888.21	39.200000	1,009,321.60	-18,566.61	0.05
		Base		39.921089	1,027,888.21	39.200000	1,009,321.60	-18,566.61	0.05
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	25,575.000	40.724815	1,041,537.14	44.560000	1,139,622.00	98,084.86	0.06
		Base		40.724815	1,041,537.14	44.560000	1,139,622.00	98,084.86	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	28,074.000	68.444329	1,921,506.09	221.500000	6,218,391.00	4,296,884.91	0.32
		Base		68.444329	1,921,506.09	221.500000	6,218,391.00	4,296,884.91	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	28,617.000	28.133363	805,092.46	38.260000	1,094,886.42	289,793.96	0.06
		Base		28.133363	805,092.46	38.260000	1,094,886.42	289,793.96	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	97,784.000	23.299511	2,278,319.41	75.750000	7,407,138.00	5,128,818.59	0.38
		Base		23.299511	2,278,319.41	75.750000	7,407,138.00	5,128,818.59	0.38
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,746.000	96.517749	1,230,215.23	111.000000	1,414,806.00	184,590.77	0.07
		Base		96.517749	1,230,215.23	111.000000	1,414,806.00	184,590.77	0.07
554382101	MACERICH CO/THE REIT USD.01								
		Local	13,547.000	70.321084	952,639.73	79.240000	1,073,464.28	120,824.55	0.06
		Base		70.321084	952,639.73	79.240000	1,073,464.28	120,824.55	0.06
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	33,158.000	32.275775	1,070,200.16	44.090000	1,461,936.22	391,736.06	0.08
		Base		32.275775	1,070,200.16	44.090000	1,461,936.22	391,736.06	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	90,147.000	17.698530	1,595,469.37	11.140000	1,004,237.58	-591,231.79	0.05
		Base		17.698530	1,595,469.37	11.140000	1,004,237.58	-591,231.79	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	56,552.000	13.616393	770,034.28	37.180000	2,102,603.36	1,332,569.08	0.11
		Base		13.616393	770,034.28	37.180000	2,102,603.36	1,332,569.08	0.11
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,696.000	36.954228	2,058,202.70	60.790000	3,385,759.84	1,327,557.14	0.17
		Base		36.954228	2,058,202.70	60.790000	3,385,759.84	1,327,557.14	0.17
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,315.000	34.590236	702,700.65	71.180000	1,446,021.70	743,321.05	0.07
		Base		34.590236	702,700.65	71.180000	1,446,021.70	743,321.05	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,875.000	133.277244	916,281.05	159.510000	1,096,631.25	180,350.20	0.06
		Base		133.277244	916,281.05	159.510000	1,096,631.25	180,350.20	0.06
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	35,683.000	19.820015	707,237.61	31.450000	1,122,230.35	414,992.74	0.06
		Base		19.820015	707,237.61	31.450000	1,122,230.35	414,992.74	0.06
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	104,776.000	30.357286	3,180,715.02	94.500000	9,901,332.00	6,720,616.98	0.51
		Base		30.357286	3,180,715.02	94.500000	9,901,332.00	6,720,616.98	0.51
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	36,331.000	21.964912	798,007.21	33.620000	1,221,448.22	423,441.01	0.06
		Base		21.964912	798,007.21	33.620000	1,221,448.22	423,441.01	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	12,328.000	36.245999	446,840.67	99.480000	1,226,389.44	779,548.77	0.06
		Base		36.245999	446,840.67	99.480000	1,226,389.44	779,548.77	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	96,343.000	48.704899	4,692,376.07	125.680000	12,108,388.24	7,416,012.17	0.62
		Base		48.704899	4,692,376.07	125.680000	12,108,388.24	7,416,012.17	0.62

& 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
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	28,349.000	41.227831	1,168,767.78	98.980000	2,805,984.02	1,637,216.24	0.14
		Base		41.227831	1,168,767.78	98.980000	2,805,984.02	1,637,216.24	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,426.000	59.477607	1,452,800.02	157.250000	3,840,988.50	2,388,188.48	0.20
		Base		59.477607	1,452,800.02	157.250000	3,840,988.50	2,388,188.48	0.20
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	19,923.000	51.579898	1,027,626.30	84.970000	1,692,857.31	665,231.01	0.09
		Base		51.579898	1,027,626.30	84.970000	1,692,857.31	665,231.01	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	296,554.000	46.234875	13,711,137.14	52.910000	15,690,672.14	1,979,535.00	0.81
		Base		46.234875	13,711,137.14	52.910000	15,690,672.14	1,979,535.00	0.81
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,186.000	40.588819	4,756,441.36	43.940000	5,149,152.84	392,711.48	0.27
		Base		40.588819	4,756,441.36	43.940000	5,149,152.84	392,711.48	0.27
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	845,157.000	33.700720	28,482,399.79	55.230000	46,678,021.11	18,195,621.32	2.40
		Base		33.700720	28,482,399.79	55.230000	46,678,021.11	18,195,621.32	2.40
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,745.000	32.508824	706,904.38	48.200000	1,048,109.00	341,204.62	0.05
		Base		32.508824	706,904.38	48.200000	1,048,109.00	341,204.62	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	110,859.000	16.590127	1,839,164.84	10.470000	1,160,693.73	-678,471.11	0.06
		Base		16.590127	1,839,164.84	10.470000	1,160,693.73	-678,471.11	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,796.000	78.669823	534,640.12	190.900000	1,297,356.40	762,716.28	0.07
		Base		78.669823	534,640.12	190.900000	1,297,356.40	762,716.28	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	19,643.000	51.148667	1,004,713.26	96.180000	1,889,263.74	884,550.48	0.10
		Base		51.148667	1,004,713.26	96.180000	1,889,263.74	884,550.48	0.10

& 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
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	167,642.000	17.183277	2,880,638.99	40.120000	6,725,797.04	3,845,158.05	0.35
		Base		17.183277	2,880,638.99	40.120000	6,725,797.04	3,845,158.05	0.35
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	47,054.000	51.296490	2,413,705.02	87.740000	4,128,517.96	1,714,812.94	0.21
		Base		51.296490	2,413,705.02	87.740000	4,128,517.96	1,714,812.94	0.21
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	16,045.000	74.649108	1,197,744.94	133.380000	2,140,082.10	942,337.16	0.11
		Base		74.649108	1,197,744.94	133.380000	2,140,082.10	942,337.16	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,119.000	30.815594	558,347.74	96.560000	1,749,570.64	1,191,222.90	0.09
		Base		30.815594	558,347.74	96.560000	1,749,570.64	1,191,222.90	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	163,242.000	36.685529	5,988,619.13	25.010000	4,082,682.42	-1,905,936.71	0.21
		Base		36.685529	5,988,619.13	25.010000	4,082,682.42	-1,905,936.71	0.21
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	37,668.000	50.321563	1,895,512.62	27.000000	1,017,036.00	-878,476.62	0.05
		Base		50.321563	1,895,512.62	27.000000	1,017,036.00	-878,476.62	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,953.000	70.769122	1,199,748.93	75.700000	1,283,342.10	83,593.17	0.07
		Base		70.769122	1,199,748.93	75.700000	1,283,342.10	83,593.17	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,279.000	48.097107	831,069.91	25.190000	435,258.01	-395,811.90	0.02
		Base		48.097107	831,069.91	25.190000	435,258.01	-395,811.90	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	33,647.000	24.099497	810,875.78	13.010000	437,747.47	-373,128.31	0.02
		Base		24.099497	810,875.78	13.010000	437,747.47	-373,128.31	0.02
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	12,258.000	30.502695	373,902.04	66.380000	813,686.04	439,784.00	0.04
		Base		30.502695	373,902.04	66.380000	813,686.04	439,784.00	0.04

& 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
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	40,156.000	47.216087	1,896,009.18	31.100000	1,248,851.60	-647,157.58	0.06
		Base		47.216087	1,896,009.18	31.100000	1,248,851.60	-647,157.58	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	36,633.000	16.629160	609,176.01	11.970000	438,497.01	-170,679.00	0.02
		Base		16.629160	609,176.01	11.970000	438,497.01	-170,679.00	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	30,891.000	35.209655	1,087,661.45	27.290000	843,015.39	-244,646.06	0.04
		Base		35.209655	1,087,661.45	27.290000	843,015.39	-244,646.06	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	45,742.000	29.464800	1,347,778.88	102.230000	4,676,204.66	3,328,425.78	0.24
		Base		29.464800	1,347,778.88	102.230000	4,676,204.66	3,328,425.78	0.24
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,551.000	24.673307	704,447.58	44.290000	1,264,523.79	560,076.21	0.07
		Base		24.673307	704,447.58	44.290000	1,264,523.79	560,076.21	0.07
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	21,171.000	53.046874	1,123,055.38	33.250000	703,935.75	-419,119.63	0.04
		Base		53.046874	1,123,055.38	33.250000	703,935.75	-419,119.63	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	56,544.000	37.523100	2,121,706.15	26.580000	1,502,939.52	-618,766.63	0.08
		Base		37.523100	2,121,706.15	26.580000	1,502,939.52	-618,766.63	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	40,603.000	12.048429	489,202.37	12.770000	518,500.31	29,297.94	0.03
		Base		12.048429	489,202.37	12.770000	518,500.31	29,297.94	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,519.000	12.843858	147,948.40	13.250000	152,626.75	4,678.35	0.01
		Base		12.843858	147,948.40	13.250000	152,626.75	4,678.35	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	49,217.000	52.967581	2,606,905.41	118.340000	5,824,339.78	3,217,434.37	0.30
		Base		52.967581	2,606,905.41	118.340000	5,824,339.78	3,217,434.37	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		144,244.000	Local	14.529404	2,095,779.40	61.470000	8,866,678.68	6,770,899.28	0.46
			Base	14.529404	2,095,779.40	61.470000	8,866,678.68	6,770,899.28	0.46
65473P105	NISOURCE INC COMMON STOCK USD.01								
		34,166.000	Local	8.880597	303,414.49	23.560000	804,950.96	501,536.47	0.04
			Base	8.880597	303,414.49	23.560000	804,950.96	501,536.47	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		45,824.000	Local	42.008606	1,925,002.35	31.410000	1,439,331.84	-485,670.51	0.07
			Base	42.008606	1,925,002.35	31.410000	1,439,331.84	-485,670.51	0.07
655664100	NORDSTROM INC COMMON STOCK								
		13,720.000	Local	28.780386	394,866.89	57.210000	784,921.20	390,054.31	0.04
			Base	28.780386	394,866.89	57.210000	784,921.20	390,054.31	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		31,864.000	Local	42.728660	1,361,506.02	83.250000	2,652,678.00	1,291,171.98	0.14
			Base	42.728660	1,361,506.02	83.250000	2,652,678.00	1,291,171.98	0.14
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		23,001.000	Local	57.441076	1,321,202.20	65.170000	1,498,975.17	177,772.97	0.08
			Base	57.441076	1,321,202.20	65.170000	1,498,975.17	177,772.97	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		19,335.000	Local	51.557854	996,871.10	197.900000	3,826,396.50	2,829,525.40	0.20
			Base	51.557854	996,871.10	197.900000	3,826,396.50	2,829,525.40	0.20
670346105	NUCOR CORP COMMON STOCK USD.4								
		33,973.000	Local	34.844324	1,183,766.22	47.300000	1,606,922.90	423,156.68	0.08
			Base	34.844324	1,183,766.22	47.300000	1,606,922.90	423,156.68	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		54,614.000	Local	15.928584	869,923.66	35.630000	1,945,896.82	1,075,973.16	0.10
			Base	15.928584	869,923.66	35.630000	1,945,896.82	1,075,973.16	0.10
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		10,386.000	Local	47.795852	496,407.72	273.660000	2,842,232.76	2,345,825.04	0.15
			Base	47.795852	496,407.72	273.660000	2,842,232.76	2,345,825.04	0.15

& 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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	81,621.000	44.906318	3,665,298.58	68.430000	5,585,325.03	1,920,026.45	0.29
		Base		44.906318	3,665,298.58	68.430000	5,585,325.03	1,920,026.45	0.29
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,602.000	42.729261	1,093,954.54	83.230000	2,130,854.46	1,036,899.92	0.11
		Base		42.729261	1,093,954.54	83.230000	2,130,854.46	1,036,899.92	0.11
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	22,438.000	25.192653	565,272.74	29.860000	669,998.68	104,725.94	0.03
		Base		25.192653	565,272.74	29.860000	669,998.68	104,725.94	0.03
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	336,695.000	21.612330	7,276,763.37	40.910000	13,774,192.45	6,497,429.08	0.71
		Base		21.612330	7,276,763.37	40.910000	13,774,192.45	6,497,429.08	0.71
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	17,201.000	26.002516	447,269.28	15.960000	274,527.96	-172,741.32	0.01
		Base		26.002516	447,269.28	15.960000	274,527.96	-172,741.32	0.01
69331C108	P G + E CORP COMMON STOCK								
		Local	52,661.000	37.927978	1,997,325.23	59.720000	3,144,914.92	1,147,589.69	0.16
		Base		37.927978	1,997,325.23	59.720000	3,144,914.92	1,147,589.69	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	53,547.000	80.550181	4,313,220.54	84.570000	4,528,469.79	215,249.25	0.23
		Base		80.550181	4,313,220.54	84.570000	4,528,469.79	215,249.25	0.23
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	28,506.000	35.752503	1,019,160.85	111.490000	3,178,133.94	2,158,973.09	0.16
		Base		35.752503	1,019,160.85	111.490000	3,178,133.94	2,158,973.09	0.16
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	72,005.000	25.950115	1,868,538.00	38.070000	2,741,230.35	872,692.35	0.14
		Base		25.950115	1,868,538.00	38.070000	2,741,230.35	872,692.35	0.14
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,757.000	119.635329	1,047,646.58	99.060000	867,468.42	-180,178.16	0.04
		Base		119.635329	1,047,646.58	99.060000	867,468.42	-180,178.16	0.04

& 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
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	37,545.000	30.439660	1,142,857.04	54.690000	2,053,336.05	910,479.01	0.11
		Base		30.439660	1,142,857.04	54.690000	2,053,336.05	910,479.01	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	14,437.000	50.730680	732,398.82	111.080000	1,603,661.96	871,263.14	0.08
		Base		50.730680	732,398.82	111.080000	1,603,661.96	871,263.14	0.08
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,924.000	37.196737	331,943.68	46.530000	415,233.72	83,290.04	0.02
		Base		37.196737	331,943.68	46.530000	415,233.72	83,290.04	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	34,326.000	32.927986	1,130,286.04	54.010000	1,853,947.26	723,661.22	0.10
		Base		32.927986	1,130,286.04	54.010000	1,853,947.26	723,661.22	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	118,891.000	17.277333	2,054,119.34	38.600000	4,589,192.60	2,535,073.26	0.24
		Base		17.277333	2,054,119.34	38.600000	4,589,192.60	2,535,073.26	0.24
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	33,172.000	16.428418	544,963.49	15.930000	528,429.96	-16,533.53	0.03
		Base		16.428418	544,963.49	15.930000	528,429.96	-16,533.53	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,452.000	54.298164	8,386,459.96	102.480000	15,828,240.96	7,441,781.00	0.82
		Base		54.298164	8,386,459.96	102.480000	15,828,240.96	7,441,781.00	0.82
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,732.000	26.086983	306,052.48	49.460000	580,264.72	274,212.24	0.03
		Base		26.086983	306,052.48	49.460000	580,264.72	274,212.24	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	646,281.000	28.192100	18,220,018.60	29.640000	19,155,768.84	935,750.24	0.99
		Base		28.192100	18,220,018.60	29.640000	19,155,768.84	935,750.24	0.99
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	165,557.000	39.670125	6,567,666.82	98.110000	16,242,797.27	9,675,130.45	0.84
		Base		39.670125	6,567,666.82	98.110000	16,242,797.27	9,675,130.45	0.84

& 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
718546104	PHILLIPS 66 COMMON STOCK								
		Local	50,163.000	27.735722	1,391,307.03	86.590000	4,343,614.17	2,952,307.14	0.22
		Base		27.735722	1,391,307.03	86.590000	4,343,614.17	2,952,307.14	0.22
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	11,861.000	42.251018	501,139.32	75.070000	890,405.27	389,265.95	0.05
		Base		42.251018	501,139.32	75.070000	890,405.27	389,265.95	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	17,446.000	87.551064	1,527,415.86	140.740000	2,455,350.04	927,934.18	0.13
		Base		87.551064	1,527,415.86	140.740000	2,455,350.04	927,934.18	0.13
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,470.000	37.917110	776,163.24	21.540000	440,923.80	-335,239.44	0.02
		Base		37.917110	776,163.24	21.540000	440,923.80	-335,239.44	0.02
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,436.000	57.172222	1,740,093.76	114.450000	3,483,400.20	1,743,306.44	0.18
		Base		57.172222	1,740,093.76	114.450000	3,483,400.20	1,743,306.44	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,520.000	40.967212	1,086,450.47	73.460000	1,948,159.20	861,708.73	0.10
		Base		40.967212	1,086,450.47	73.460000	1,948,159.20	861,708.73	0.10
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,301.000	341.001658	1,807,649.79	1,288.960000	6,832,776.96	5,025,127.17	0.35
		Base		341.001658	1,807,649.79	1,288.960000	6,832,776.96	5,025,127.17	0.35
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,980.000	32.480762	941,292.49	39.450000	1,143,261.00	201,968.51	0.06
		Base		32.480762	941,292.49	39.450000	1,143,261.00	201,968.51	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	283,443.000	53.661664	15,210,022.99	82.310000	23,330,193.33	8,120,170.34	1.20
		Base		53.661664	15,210,022.99	82.310000	23,330,193.33	8,120,170.34	1.20
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	62,438.000	17.596977	1,098,720.06	35.140000	2,194,071.32	1,095,351.26	0.11
		Base		17.596977	1,098,720.06	35.140000	2,194,071.32	1,095,351.26	0.11

& 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
74340W103	PROLOGIS INC REIT USD.01								
		56,075.000	Local	41.827698	2,345,488.16	44.180000	2,477,393.50	131,905.34	0.13
			Base	41.827698	2,345,488.16	44.180000	2,477,393.50	131,905.34	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		47,658.000	Local	49.986273	2,382,245.78	72.220000	3,441,860.76	1,059,614.98	0.18
			Base	49.986273	2,382,245.78	72.220000	3,441,860.76	1,059,614.98	0.18
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		54,115.000	Local	29.526962	1,597,851.53	47.140000	2,550,981.10	953,129.57	0.13
			Base	29.526962	1,597,851.53	47.140000	2,550,981.10	953,129.57	0.13
74460D109	PUBLIC STORAGE REIT USD.1								
		15,737.000	Local	97.772102	1,538,639.57	275.830000	4,340,736.71	2,802,097.14	0.22
			Base	97.772102	1,538,639.57	275.830000	4,340,736.71	2,802,097.14	0.22
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		33,950.000	Local	18.011531	611,491.49	18.710000	635,204.50	23,713.01	0.03
			Base	18.011531	611,491.49	18.710000	635,204.50	23,713.01	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		13,796.000	Local	81.520451	1,124,656.14	50.410000	695,456.36	-429,199.78	0.04
			Base	81.520451	1,124,656.14	50.410000	695,456.36	-429,199.78	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		159,737.000	Local	43.165688	6,895,157.50	51.140000	8,168,950.18	1,273,792.68	0.42
			Base	43.165688	6,895,157.50	51.140000	8,168,950.18	1,273,792.68	0.42
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		17,073.000	Local	23.564600	402,318.42	22.560000	385,166.88	-17,151.54	0.02
			Base	23.564600	402,318.42	22.560000	385,166.88	-17,151.54	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		15,254.000	Local	45.027661	686,851.94	71.450000	1,089,898.30	403,046.36	0.06
			Base	45.027661	686,851.94	71.450000	1,089,898.30	403,046.36	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		6,212.000	Local	96.198176	597,583.07	96.260000	597,967.12	384.05	0.03
			Base	96.198176	597,583.07	96.260000	597,967.12	384.05	0.03

& 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
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,121.000	53.332003	966,429.22	32.380000	586,757.98	-379,671.24	0.03
		Base		53.332003	966,429.22	32.380000	586,757.98	-379,671.24	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,950.000	45.667227	1,459,067.89	122.630000	3,918,028.50	2,458,960.61	0.20
		Base		45.667227	1,459,067.89	122.630000	3,918,028.50	2,458,960.61	0.20
756109104	REALTY INCOME CORP REIT USD1.								
		Local	26,758.000	50.373701	1,347,899.50	62.510000	1,672,642.58	324,743.08	0.09
		Base		50.373701	1,347,899.50	62.510000	1,672,642.58	324,743.08	0.09
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,514.000	30.236663	590,038.24	74.510000	1,453,988.14	863,949.90	0.07
		Base		30.236663	590,038.24	74.510000	1,453,988.14	863,949.90	0.07
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,343.000	247.030072	2,060,971.89	360.440000	3,007,150.92	946,179.03	0.15
		Base		247.030072	2,060,971.89	360.440000	3,007,150.92	946,179.03	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	137,613.000	12.800889	1,761,568.76	7.850000	1,080,262.05	-681,306.71	0.06
		Base		12.800889	1,761,568.76	7.850000	1,080,262.05	-681,306.71	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,428.000	24.013609	610,618.04	47.650000	1,211,644.20	601,026.16	0.06
		Base		24.013609	610,618.04	47.650000	1,211,644.20	601,026.16	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	88,461.000	18.991103	1,679,971.98	50.310000	4,450,472.91	2,770,500.93	0.23
		Base		18.991103	1,679,971.98	50.310000	4,450,472.91	2,770,500.93	0.23
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,015.000	29.725527	416,603.26	46.580000	652,818.70	236,215.44	0.03
		Base		29.725527	416,603.26	46.580000	652,818.70	236,215.44	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,043.000	46.116555	647,614.78	113.750000	1,597,391.25	949,776.47	0.08
		Base		46.116555	647,614.78	113.750000	1,597,391.25	949,776.47	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,012.000	42.420477	594,395.72	92.210000	1,292,046.52	697,650.80	0.07
		Base		42.420477	594,395.72	92.210000	1,292,046.52	697,650.80	0.07
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	10,799.000	71.488589	772,005.27	182.770000	1,973,733.23	1,201,727.96	0.10
		Base		71.488589	772,005.27	182.770000	1,973,733.23	1,201,727.96	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	43,277.000	14.351861	621,105.47	57.900000	2,505,738.30	1,884,632.83	0.13
		Base		14.351861	621,105.47	57.900000	2,505,738.30	1,884,632.83	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,716.000	41.015780	234,446.20	64.780000	370,282.48	135,836.28	0.02
		Base		41.015780	234,446.20	64.780000	370,282.48	135,836.28	0.02
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	10,691.000	132.856313	1,420,366.84	96.880000	1,035,744.08	-384,622.76	0.05
		Base		132.856313	1,420,366.84	96.880000	1,035,744.08	-384,622.76	0.05
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	85,815.000	197.992644	16,990,738.75	205.560000	17,640,131.40	649,392.65	0.91
		Base		197.992644	16,990,738.75	205.560000	17,640,131.40	649,392.65	0.91
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	30,306.000	34.308150	1,039,742.80	55.000000	1,666,830.00	627,087.20	0.09
		Base		34.308150	1,039,742.80	55.000000	1,666,830.00	627,087.20	0.09
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	67,388.000	30.298518	2,041,756.55	73.830000	4,975,256.04	2,933,499.49	0.26
		Base		30.298518	2,041,756.55	73.830000	4,975,256.04	2,933,499.49	0.26

& 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
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	21,479.000	49.344592	1,059,872.50	76.080000	1,634,122.32	574,249.82	0.08
		Base		49.344592	1,059,872.50	76.080000	1,634,122.32	574,249.82	0.08
80589M102	SCANA CORP COMMON STOCK								
		Local	15,271.000	40.591024	619,865.53	70.150000	1,071,260.65	451,395.12	0.06
		Base		40.591024	619,865.53	70.150000	1,071,260.65	451,395.12	0.06
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,756.000	139.469732	1,221,196.97	172.630000	1,511,548.28	290,351.31	0.08
		Base		139.469732	1,221,196.97	172.630000	1,511,548.28	290,351.31	0.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	133,915.000	87.116233	11,666,170.28	73.750000	9,876,231.25	-1,789,939.03	0.51
		Base		87.116233	11,666,170.28	73.750000	9,876,231.25	-1,789,939.03	0.51
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	128,406.000	21.064510	2,704,809.47	28.020000	3,597,936.12	893,126.65	0.19
		Base		21.064510	2,704,809.47	28.020000	3,597,936.12	893,126.65	0.19
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,136.000	49.849896	505,278.55	65.500000	663,908.00	158,629.45	0.03
		Base		49.849896	505,278.55	65.500000	663,908.00	158,629.45	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	20,943.000	23.624085	494,759.21	48.010000	1,005,473.43	510,714.22	0.05
		Base		23.624085	494,759.21	48.010000	1,005,473.43	510,714.22	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	25,196.000	48.866809	1,231,248.13	104.050000	2,621,643.80	1,390,395.67	0.14
		Base		48.866809	1,231,248.13	104.050000	2,621,643.80	1,390,395.67	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,381.000	59.093094	495,259.22	284.670000	2,385,819.27	1,890,560.05	0.12
		Base		59.093094	495,259.22	284.670000	2,385,819.27	1,890,560.05	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	33,062.000	80.644893	2,666,281.45	207.690000	6,866,646.78	4,200,365.33	0.35
		Base		80.644893	2,666,281.45	207.690000	6,866,646.78	4,200,365.33	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	20,480.000	92.684390	1,898,176.31	77.900000	1,595,392.00	-302,784.31	0.08
		Base		92.684390	1,898,176.31	77.900000	1,595,392.00	-302,784.31	0.08
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	12,788.000	62.232214	795,825.55	129.840000	1,660,393.92	864,568.37	0.09
		Base		62.232214	795,825.55	129.840000	1,660,393.92	864,568.37	0.09
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	6,207.000	48.262101	299,562.86	156.990000	974,436.93	674,874.07	0.05
		Base		48.262101	299,562.86	156.990000	974,436.93	674,874.07	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	97,543.000	32.092574	3,130,405.94	51.730000	5,045,899.39	1,915,493.45	0.26
		Base		32.092574	3,130,405.94	51.730000	5,045,899.39	1,915,493.45	0.26
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	68,182.000	14.089378	960,642.00	44.800000	3,054,553.60	2,093,911.60	0.16
		Base		14.089378	960,642.00	44.800000	3,054,553.60	2,093,911.60	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	41,637.000	39.636643	1,650,350.90	8.070000	336,010.59	-1,314,340.31	0.02
		Base		39.636643	1,650,350.90	8.070000	336,010.59	-1,314,340.31	0.02
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	71,753.000	24.534233	1,760,404.83	30.600000	2,195,641.80	435,236.97	0.11
		Base		24.534233	1,760,404.83	30.600000	2,195,641.80	435,236.97	0.11
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,277.000	52.362927	852,311.36	105.210000	1,712,503.17	860,191.81	0.09
		Base		52.362927	852,311.36	105.210000	1,712,503.17	860,191.81	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	69,003.000	17.569663	1,212,359.47	11.030000	761,103.09	-451,256.38	0.04
		Base		17.569663	1,212,359.47	11.030000	761,103.09	-451,256.38	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	157,943.000	13.851527	2,187,751.76	59.700000	9,429,197.10	7,241,445.34	0.49
		Base		13.851527	2,187,751.76	59.700000	9,429,197.10	7,241,445.34	0.49

& 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
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	18,033.000	35.952368	648,329.06	83.430000	1,504,493.19	856,164.13	0.08
		Base		35.952368	648,329.06	83.430000	1,504,493.19	856,164.13	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	42,745.000	51.792943	2,213,889.33	58.520000	2,501,437.40	287,548.07	0.13
		Base		51.792943	2,213,889.33	58.520000	2,501,437.40	287,548.07	0.13
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	9,081.000	68.996756	626,559.54	126.190000	1,145,931.39	519,371.85	0.06
		Base		68.996756	626,559.54	126.190000	1,145,931.39	519,371.85	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	33,479.000	50.610342	1,694,383.63	107.290000	3,591,961.91	1,897,578.28	0.18
		Base		50.610342	1,694,383.63	107.290000	3,591,961.91	1,897,578.28	0.18
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	53,963.000	42.744235	2,306,607.16	36.080000	1,946,985.04	-359,622.12	0.10
		Base		42.744235	2,306,607.16	36.080000	1,946,985.04	-359,622.12	0.10
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	69,694.000	29.050666	2,024,657.13	18.380000	1,280,975.72	-743,681.41	0.07
		Base		29.050666	2,024,657.13	18.380000	1,280,975.72	-743,681.41	0.07
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	89,099.000	31.788875	2,832,357.00	28.660000	2,553,577.34	-278,779.66	0.13
		Base		31.788875	2,832,357.00	28.660000	2,553,577.34	-278,779.66	0.13
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	56,108.000	27.882975	1,564,457.95	46.730000	2,621,926.84	1,057,468.89	0.14
		Base		27.882975	1,564,457.95	46.730000	2,621,926.84	1,057,468.89	0.14
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	25,164.000	18.476445	464,941.25	27.530000	692,764.92	227,823.67	0.04
		Base		18.476445	464,941.25	27.530000	692,764.92	227,823.67	0.04
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,543.000	16.575082	1,185,831.06	78.350000	5,605,394.05	4,419,562.99	0.29
		Base		16.575082	1,185,831.06	78.350000	5,605,394.05	4,419,562.99	0.29

& 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
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	64,352.000	45.875740	2,952,195.62	82.280000	5,294,882.56	2,342,686.94	0.27
		Base		45.875740	2,952,195.62	82.280000	5,294,882.56	2,342,686.94	0.27
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	23,479.000	38.188507	896,627.96	23.460000	550,817.34	-345,810.62	0.03
		Base		38.188507	896,627.96	23.460000	550,817.34	-345,810.62	0.03
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	10,529.000	43.943352	462,679.55	28.930000	304,603.97	-158,075.58	0.02
		Base		43.943352	462,679.55	28.930000	304,603.97	-158,075.58	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	14,211.000	23.833224	338,693.95	26.240000	372,896.64	34,202.69	0.02
		Base		23.833224	338,693.95	26.240000	372,896.64	34,202.69	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	12,748.000	39.937956	509,129.06	86.010000	1,096,455.48	587,326.42	0.06
		Base		39.937956	509,129.06	86.010000	1,096,455.48	587,326.42	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	107,418.000	35.355273	3,797,792.67	57.420000	6,167,941.56	2,370,148.89	0.32
		Base		35.355273	3,797,792.67	57.420000	6,167,941.56	2,370,148.89	0.32
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,977.000	31.945948	925,697.73	36.460000	1,056,501.42	130,803.69	0.05
		Base		31.945948	925,697.73	36.460000	1,056,501.42	130,803.69	0.05
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	42,343.000	53.566930	2,268,184.52	141.590000	5,995,345.37	3,727,160.85	0.31
		Base		53.566930	2,268,184.52	141.590000	5,995,345.37	3,727,160.85	0.31
88579Y101	3M CO COMMON STOCK USD.01								
		Local	64,652.000	73.677728	4,763,412.50	166.630000	10,772,962.76	6,009,550.26	0.55
		Base		73.677728	4,763,412.50	166.630000	10,772,962.76	6,009,550.26	0.55
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,919.000	44.751686	533,395.35	73.380000	874,616.22	341,220.87	0.05
		Base		44.751686	533,395.35	73.380000	874,616.22	341,220.87	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
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	84,433.000	59.402224	5,015,507.99	72.550000	6,125,614.15	1,110,106.16	0.32
		Base		59.402224	5,015,507.99	72.550000	6,125,614.15	1,110,106.16	0.32
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	30,269.000	92.282420	2,793,296.56	204.620000	6,193,642.78	3,400,346.22	0.32
		Base		92.282420	2,793,296.56	204.620000	6,193,642.78	3,400,346.22	0.32
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	12,051.000	21.026258	253,387.44	54.160000	652,682.16	399,294.72	0.03
		Base		21.026258	253,387.44	54.160000	652,682.16	399,294.72	0.03
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	18,006.000	27.019404	486,511.38	47.580000	856,725.48	370,214.10	0.04
		Base		27.019404	486,511.38	47.580000	856,725.48	370,214.10	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,290.000	72.155081	1,031,096.11	90.460000	1,292,673.40	261,577.29	0.07
		Base		72.155081	1,031,096.11	90.460000	1,292,673.40	261,577.29	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	31,521.000	44.559824	1,404,570.22	116.710000	3,678,815.91	2,274,245.69	0.19
		Base		44.559824	1,404,570.22	116.710000	3,678,815.91	2,274,245.69	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	12,173.000	36.666566	446,342.11	66.500000	809,504.50	363,162.39	0.04
		Base		36.666566	446,342.11	66.500000	809,504.50	363,162.39	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	119,620.000	16.096543	1,925,468.48	27.880000	3,335,005.60	1,409,537.12	0.17
		Base		16.096543	1,925,468.48	27.880000	3,335,005.60	1,409,537.12	0.17
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	46,076.000	27.086390	1,248,032.50	28.200000	1,299,343.20	51,310.70	0.07
		Base		27.086390	1,248,032.50	28.200000	1,299,343.20	51,310.70	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	31,319.000	20.205339	632,811.00	66.660000	2,087,724.54	1,454,913.54	0.11
		Base		20.205339	632,811.00	66.660000	2,087,724.54	1,454,913.54	0.11

& 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								
		28,544.000	Local	35.882020	1,024,216.37	38.530000	1,099,800.32	75,583.95	0.06
			Base	35.882020	1,024,216.37	38.530000	1,099,800.32	75,583.95	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		174,505.000	Local	26.534440	4,630,392.53	40.590000	7,083,157.95	2,452,765.42	0.36
			Base	26.534440	4,630,392.53	40.590000	7,083,157.95	2,452,765.42	0.36
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		19,410.000	Local	54.645915	1,060,677.21	84.830000	1,646,550.30	585,873.09	0.08
			Base	54.645915	1,060,677.21	84.830000	1,646,550.30	585,873.09	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		90,445.000	Local	26.966800	2,439,012.20	79.550000	7,194,899.75	4,755,887.55	0.37
			Base	26.966800	2,439,012.20	79.550000	7,194,899.75	4,755,887.55	0.37
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		38,414.000	Local	56.790600	2,181,554.11	59.860000	2,299,462.04	117,907.93	0.12
			Base	56.790600	2,181,554.11	59.860000	2,299,462.04	117,907.93	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		73,750.000	Local	69.500421	5,125,656.02	105.470000	7,778,412.50	2,652,756.48	0.40
			Base	69.500421	5,125,656.02	105.470000	7,778,412.50	2,652,756.48	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		9,721.000	Local	115.600252	1,123,750.05	62.190000	604,548.99	-519,201.06	0.03
			Base	115.600252	1,123,750.05	62.190000	604,548.99	-519,201.06	0.03
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		83,121.000	Local	56.591602	4,703,950.57	100.100000	8,320,412.10	3,616,461.53	0.43
			Base	56.591602	4,703,950.57	100.100000	8,320,412.10	3,616,461.53	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		101,585.000	Local	39.472612	4,009,825.27	128.900000	13,094,306.50	9,084,481.23	0.67
			Base	39.472612	4,009,825.27	128.900000	13,094,306.50	9,084,481.23	0.67
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		9,659.000	Local	114.259050	1,103,628.16	124.720000	1,204,670.48	101,042.32	0.06
			Base	114.259050	1,103,628.16	124.720000	1,204,670.48	101,042.32	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	25,524.000	23.915554	610,420.59	30.920000	789,202.08	178,781.49	0.04
		Base		23.915554	610,420.59	30.920000	789,202.08	178,781.49	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	9,276.000	31.626143	293,364.10	33.090000	306,942.84	13,578.74	0.02
		Base		31.626143	293,364.10	33.090000	306,942.84	13,578.74	0.02
918204108	VF CORP COMMON STOCK								
		Local	36,286.000	19.883194	721,481.56	64.760000	2,349,881.36	1,628,399.80	0.12
		Base		19.883194	721,481.56	64.760000	2,349,881.36	1,628,399.80	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	50,265.000	30.756210	1,545,960.92	64.140000	3,223,997.10	1,678,036.18	0.17
		Base		30.756210	1,545,960.92	64.140000	3,223,997.10	1,678,036.18	0.17
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,206.000	50.576657	516,185.36	80.020000	816,684.12	300,498.76	0.04
		Base		50.576657	516,185.36	80.020000	816,684.12	300,498.76	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	35,911.000	41.637564	1,495,246.56	62.960000	2,260,956.56	765,710.00	0.12
		Base		41.637564	1,495,246.56	62.960000	2,260,956.56	765,710.00	0.12
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	10,294.000	27.247948	280,490.38	88.540000	911,430.76	630,940.38	0.05
		Base		27.247948	280,490.38	88.540000	911,430.76	630,940.38	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	435,314.000	42.332344	18,427,861.92	54.080000	23,541,781.12	5,113,919.20	1.21
		Base		42.332344	18,427,861.92	54.080000	23,541,781.12	5,113,919.20	1.21
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	16,520.000	81.335118	1,343,656.15	79.920000	1,320,278.40	-23,377.75	0.07
		Base		81.335118	1,343,656.15	79.920000	1,320,278.40	-23,377.75	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,328.000	79.813542	2,101,330.93	79.490000	2,092,812.72	-8,518.21	0.11
		Base		79.813542	2,101,330.93	79.490000	2,092,812.72	-8,518.21	0.11

& 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
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	37,020.000	44.427703	1,644,713.56	41.280000	1,528,185.60	-116,527.96	0.08
		Base		44.427703	1,644,713.56	41.280000	1,528,185.60	-116,527.96	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	205,071.000	25.926163	5,316,704.18	76.480000	15,683,830.08	10,367,125.90	0.81
		Base		25.926163	5,316,704.18	76.480000	15,683,830.08	10,367,125.90	0.81
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,941.000	73.521516	1,392,571.03	94.430000	1,788,598.63	396,027.60	0.09
		Base		73.521516	1,392,571.03	94.430000	1,788,598.63	396,027.60	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	14,231.000	57.411360	817,021.07	105.570000	1,502,366.67	685,345.60	0.08
		Base		57.411360	817,021.07	105.570000	1,502,366.67	685,345.60	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	33,729.000	35.604853	1,200,916.10	60.070000	2,026,101.03	825,184.93	0.10
		Base		35.604853	1,200,916.10	60.070000	2,026,101.03	825,184.93	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	167,649.000	54.236274	9,092,657.07	68.490000	11,482,280.01	2,389,622.94	0.59
		Base		54.236274	9,092,657.07	68.490000	11,482,280.01	2,389,622.94	0.59
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	92,217.000	38.837471	3,581,475.07	84.240000	7,768,360.08	4,186,885.01	0.40
		Base		38.837471	3,581,475.07	84.240000	7,768,360.08	4,186,885.01	0.40
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,287.000	30.199630	1,337,451.01	59.000000	2,612,933.00	1,275,481.99	0.13
		Base		30.199630	1,337,451.01	59.000000	2,612,933.00	1,275,481.99	0.13
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,682.000	52.946452	459,681.10	131.920000	1,145,329.44	685,648.34	0.06
		Base		52.946452	459,681.10	131.920000	1,145,329.44	685,648.34	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	493,655.000	37.048462	18,289,158.32	48.360000	23,873,155.80	5,583,997.48	1.23
		Base		37.048462	18,289,158.32	48.360000	23,873,155.80	5,583,997.48	1.23

& 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
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	37,948.000	54.674350	2,074,782.24	69.340000	2,631,314.32	556,532.08	0.14
		Base		54.674350	2,074,782.24	69.340000	2,631,314.32	556,532.08	0.14
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	24,872.000	37.879011	942,126.77	47.240000	1,174,953.28	232,826.51	0.06
		Base		37.879011	942,126.77	47.240000	1,174,953.28	232,826.51	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	53,633.000	17.303582	928,043.01	19.290000	1,034,580.57	106,537.56	0.05
		Base		17.303582	928,043.01	19.290000	1,034,580.57	106,537.56	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	27,125.000	48.553355	1,317,009.76	39.030000	1,058,688.75	-258,321.01	0.05
		Base		48.553355	1,317,009.76	39.030000	1,058,688.75	-258,321.01	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	84,351.000	27.722136	2,338,389.86	30.980000	2,613,193.98	274,804.12	0.13
		Base		27.722136	2,338,389.86	30.980000	2,613,193.98	274,804.12	0.13
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	8,253.000	91.501408	755,161.12	180.340000	1,488,346.02	733,184.90	0.08
		Base		91.501408	755,161.12	180.340000	1,488,346.02	733,184.90	0.08
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	34,688.000	33.777255	1,171,665.41	31.110000	1,079,143.68	-92,521.73	0.06
		Base		33.777255	1,171,665.41	31.110000	1,079,143.68	-92,521.73	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	72,935.000	28.107737	2,050,037.80	16.070000	1,172,065.45	-877,972.35	0.06
		Base		28.107737	2,050,037.80	16.070000	1,172,065.45	-877,972.35	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,023.000	33.565736	403,560.84	76.430000	918,917.89	515,357.05	0.05
		Base		33.565736	403,560.84	76.430000	918,917.89	515,357.05	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,698.000	73.154183	636,295.08	93.430000	812,654.14	176,359.06	0.04
		Base		73.154183	636,295.08	93.430000	812,654.14	176,359.06	0.04

& 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
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	54,235.000	23.226321	1,259,679.50	41.820000	2,268,107.70	1,008,428.20	0.12
		Base		23.226321	1,259,679.50	41.820000	2,268,107.70	1,008,428.20	0.12
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,306.000	37.269596	1,017,683.59	47.430000	1,295,123.58	277,439.99	0.07
		Base		37.269596	1,017,683.59	47.430000	1,295,123.58	277,439.99	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	101,740.000	13.130077	1,335,854.03	11.160000	1,135,418.40	-200,435.63	0.06
		Base		13.130077	1,335,854.03	11.160000	1,135,418.40	-200,435.63	0.06
98419M100	XYLEM INC COMMON STOCK								
		Local	19,072.000	27.204351	518,841.38	40.900000	780,044.80	261,203.42	0.04
		Base		27.204351	518,841.38	40.900000	780,044.80	261,203.42	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	93,078.000	29.192070	2,717,139.49	36.810000	3,426,201.18	709,061.69	0.18
		Base		29.192070	2,717,139.49	36.810000	3,426,201.18	709,061.69	0.18
988498101	YUM BRANDS INC COMMON STOCK								
		Local	43,674.000	28.208245	1,231,966.91	81.850000	3,574,716.90	2,342,749.99	0.18
		Base		28.208245	1,231,966.91	81.850000	3,574,716.90	2,342,749.99	0.18
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,121.000	62.938536	1,203,447.75	106.630000	2,038,872.23	835,424.48	0.10
		Base		62.938536	1,203,447.75	106.630000	2,038,872.23	835,424.48	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	21,852.000	37.072246	810,102.71	24.210000	529,036.92	-281,065.79	0.03
		Base		37.072246	810,102.71	24.210000	529,036.92	-281,065.79	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,874.000	31.345076	1,531,959.26	44.330000	2,166,584.42	634,625.16	0.11
		Base		31.345076	1,531,959.26	44.330000	2,166,584.42	634,625.16	0.11
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	10,268.000	29.380315	301,677.07	63.710000	654,174.28	352,497.21	0.03
		Base		29.380315	301,677.07	63.710000	654,174.28	352,497.21	0.03

& 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
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	42,174.000	169.676319	7,155,929.07	268.030000	11,303,897.22	4,147,968.15	0.58
		Base		169.676319	7,155,929.07	268.030000	11,303,897.22	4,147,968.15	0.58
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	28,860.000	40.106316	1,157,468.27	104.450000	3,014,427.00	1,856,958.73	0.16
		Base		40.106316	1,157,468.27	104.450000	3,014,427.00	1,856,958.73	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	67,096.000	64.147241	4,304,023.31	115.400000	7,742,878.40	3,438,855.09	0.40
		Base		64.147241	4,304,023.31	115.400000	7,742,878.40	3,438,855.09	0.40
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	29,657.000	39.277604	1,164,855.91	75.020000	2,224,868.14	1,060,012.23	0.11
		Base		39.277604	1,164,855.91	75.020000	2,224,868.14	1,060,012.23	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,037.000	36.564623	1,793,019.44	62.560000	3,067,754.72	1,274,735.28	0.16
		Base		36.564623	1,793,019.44	62.560000	3,067,754.72	1,274,735.28	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	21,845.000	80.785842	1,764,766.71	28.150000	614,936.75	-1,149,829.96	0.03
		Base		80.785842	1,764,766.71	28.150000	614,936.75	-1,149,829.96	0.03
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,446.000	35.882145	984,821.34	62.010000	1,701,926.46	717,105.12	0.09
		Base		35.882145	984,821.34	62.010000	1,701,926.46	717,105.12	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,497.000	23.645379	1,052,148.45	30.770000	1,369,172.69	317,024.24	0.07
		Base		23.645379	1,052,148.45	30.770000	1,369,172.69	317,024.24	0.07
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	11,959.000	73.986036	884,799.01	61.280000	732,847.52	-151,951.49	0.04
		Base		73.986036	884,799.01	61.280000	732,847.52	-151,951.49	0.04
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	150,256.000	74.808898	11,240,485.85	75.000000	11,269,200.00	28,714.15	0.58
		Base		74.808898	11,240,485.85	75.000000	11,269,200.00	28,714.15	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	19,174.000	81.371498	1,560,217.11	56.960000	1,092,151.04	-468,066.07	0.06
		Base		81.371498	1,560,217.11	56.960000	1,092,151.04	-468,066.07	0.06
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	38,669.000	39.223484	1,516,732.92	52.660000	2,036,309.54	519,576.62	0.10
		Base		39.223484	1,516,732.92	52.660000	2,036,309.54	519,576.62	0.10
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	31,675.000	28.232105	894,251.94	34.450000	1,091,203.75	196,951.81	0.06
		Base		28.232105	894,251.94	34.450000	1,091,203.75	196,951.81	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,495.000	38.922131	758,786.95	54.260000	1,057,798.70	299,011.75	0.05
		Base		38.922131	758,786.95	54.260000	1,057,798.70	299,011.75	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	8,498.000	120.909719	1,027,490.79	124.030000	1,054,006.94	26,516.15	0.05
		Base		120.909719	1,027,490.79	124.030000	1,054,006.94	26,516.15	0.05
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	45,373.000	22.032026	999,659.10	36.710000	1,665,642.83	665,983.73	0.09
		Base		22.032026	999,659.10	36.710000	1,665,642.83	665,983.73	0.09
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	14,764.000	124.908006	1,844,141.80	118.660000	1,751,896.24	-92,245.56	0.09
		Base		124.908006	1,844,141.80	118.660000	1,751,896.24	-92,245.56	0.09
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	15,643.000	124.414430	1,946,214.93	127.930000	2,001,208.99	54,994.06	0.10
		Base		124.414430	1,946,214.93	127.930000	2,001,208.99	54,994.06	0.10
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	31,181.000	37.113273	1,157,228.96	36.800000	1,147,460.80	-9,768.16	0.06
		Base		37.113273	1,157,228.96	36.800000	1,147,460.80	-9,768.16	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	49,244.000	75.965774	3,740,858.56	119.150000	5,867,422.60	2,126,564.04	0.30
		Base		75.965774	3,740,858.56	119.150000	5,867,422.60	2,126,564.04	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,569.000	42.760666	537,458.81	39.960000	502,257.24	-35,201.57	0.03
		Base		42.760666	537,458.81	39.960000	502,257.24	-35,201.57	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	39,503.000	35.791136	1,413,857.24	61.920000	2,446,025.76	1,032,168.52	0.13
		Base		35.791136	1,413,857.24	61.920000	2,446,025.76	1,032,168.52	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	36,573.000	46.162623	1,688,305.61	9.140000	334,277.22	-1,354,028.39	0.02
		Base		46.162623	1,688,305.61	9.140000	334,277.22	-1,354,028.39	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	36,947.000	55.127307	2,036,788.63	85.580000	3,161,924.26	1,125,135.63	0.16
		Base		55.127307	2,036,788.63	85.580000	3,161,924.26	1,125,135.63	0.16
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	44,043.000	58.065177	2,557,364.60	46.350000	2,041,393.05	-515,971.55	0.11
		Base		58.065177	2,557,364.60	46.350000	2,041,393.05	-515,971.55	0.11
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	18,121.000	78.371663	1,420,172.91	82.150000	1,488,640.15	68,467.24	0.08
		Base		78.371663	1,420,172.91	82.150000	1,488,640.15	68,467.24	0.08
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	46,499.000	100.626689	4,679,040.42	154.500000	7,184,095.50	2,505,055.08	0.37
		Base		100.626689	4,679,040.42	154.500000	7,184,095.50	2,505,055.08	0.37
US DOLLAR Total									
		Local	32,165,747.475		1,250,653,764.37		1,937,328,580.02	686,674,815.65	99.76
		Base			1,250,653,764.37		1,937,328,580.02	686,674,815.65	99.76
EQUITY Total									
		Base	32,165,747.475		1,250,653,764.37		1,937,328,580.02	686,674,815.65	99.76

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

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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								
		36,734,545.185	Base	1,255,222,562.08		1,941,897,377.73	686,674,815.65	100.00

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

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	-375,145.160	1.000000	-375,145.16	1.000000	-375,145.16	0.00	0.04
		Base		1.000000	-375,145.16	1.000000	-375,145.16	0.00	0.04
US DOLLAR Total									
		Local	-375,145.160		-375,145.16		-375,145.16	0.00	0.04
		Base			-375,145.16		-375,145.16	0.00	0.04
CASH Total									
		Base	-375,145.160		-375,145.16		-375,145.16	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796GN3	TREASURY BILL 05/16 0.00000					0.243	26 May 2016		
		Local	20,000,000.000	99.962875	19,992,575.00	99.962875	19,992,575.00	0.00	2.17
		Base		99.962875	19,992,575.00	99.962875	19,992,575.00	0.00	2.17
912796GW3	TREASURY BILL 07/16 0.00000					0.3105	21 Jul 2016		
		Local	10,000,000.000	99.904263	9,990,426.25	99.904263	9,990,426.25	0.00	1.08
		Base		99.904263	9,990,426.25	99.904263	9,990,426.25	0.00	1.08
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.847844	9,984,784.44	99.847844	9,984,784.44	0.00	1.08
		Base		99.847844	9,984,784.44	99.847844	9,984,784.44	0.00	1.08
912796HN2	TREASURY BILL 05/16 0.00000					0.266	05 May 2016		
		Local	20,000,000.000	99.974878	19,994,975.55	99.974878	19,994,975.55	0.00	2.17
		Base		99.974878	19,994,975.55	99.974878	19,994,975.55	0.00	2.17
912796HQ5	TREASURY BILL 11/16 0.00000					0.516	10 Nov 2016		
		Local	10,000,000.000	99.680367	9,968,036.67	99.824900	9,982,490.00	14,453.33	1.08
		Base		99.680367	9,968,036.67	99.824900	9,982,490.00	14,453.33	1.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		Local	10,000,000.000	99.965492	9,996,549.17	99.965492	9,996,549.17	0.00	1.08
		Base		99.965492	9,996,549.17	99.965492	9,996,549.17	0.00	1.08
912796HT9	TREASURY BILL 06/16 0.00000					0.425	02 Jun 2016		
		Local	10,000,000.000	99.926806	9,992,680.55	99.926806	9,992,680.55	0.00	1.08
		Base		99.926806	9,992,680.55	99.926806	9,992,680.55	0.00	1.08
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
		Local	30,000,000.000	99.428639	29,828,591.67	99.428639	29,828,591.67	0.00	3.23
		Base		99.428639	29,828,591.67	99.428639	29,828,591.67	0.00	3.23
912796JH3	TREASURY BILL 09/16 0.00000					0.4625	01 Sep 2016		
		Local	20,000,000.000	99.803438	19,960,687.50	99.803438	19,960,687.50	0.00	2.16
		Base		99.803438	19,960,687.50	99.803438	19,960,687.50	0.00	2.16
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		Local	39,644,006.860	100.000000	39,644,006.86	100.000000	39,644,006.86	0.00	4.30
		Base		100.000000	39,644,006.86	100.000000	39,644,006.86	0.00	4.30
979QHT009	WELLS FARGO REPO					0.32	01 Apr 2016		
		Local	84,902,680.150	100.000000	84,902,680.15	100.000000	84,902,680.15	0.00	9.20
		Base		100.000000	84,902,680.15	100.000000	84,902,680.15	0.00	9.20
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.48	01 Apr 2016		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.42
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.42
US DOLLAR Total									
		Local	314,546,687.010		314,255,993.81		314,270,447.14	14,453.33	34.05
		Base			314,255,993.81		314,270,447.14	14,453.33	34.05
CASH EQUIVALENT Total									
		Base	314,546,687.010		314,255,993.81		314,270,447.14	14,453.33	34.05

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
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	7,921,949.590	100.948155	7,997,061.99	100.699100	7,977,331.94	-19,730.05	0.86
		Base		100.948155	7,997,061.99	100.699100	7,977,331.94	-19,730.05	0.86
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,840,597.400	103.223330	6,028,859.11	102.718666	5,999,383.74	-29,475.37	0.65
Original Face:		Base	15,000,000.000	103.223330	6,028,859.11	102.718666	5,999,383.74	-29,475.37	0.65
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	8,012.460	102.835459	8,239.65	104.994861	8,412.67	173.02	0.00
Original Face:		Base	159,822.000	102.835459	8,239.65	104.994861	8,412.67	173.02	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	11,842.530	103.023256	12,200.56	105.610450	12,506.95	306.39	0.00
Original Face:		Base	200,000.000	103.023256	12,200.56	105.610450	12,506.95	306.39	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	15,197.850	101.815652	15,473.79	104.690960	15,910.78	436.99	0.00
Original Face:		Base	1,170,550.000	101.815652	15,473.79	104.690960	15,910.78	436.99	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	63,975.610	102.236665	65,406.53	104.190761	66,656.67	1,250.14	0.01
Original Face:		Base	3,070,737.000	102.236665	65,406.53	104.190761	66,656.67	1,250.14	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	57,467.050	102.342734	58,813.35	104.207459	59,884.95	1,071.60	0.01
Original Face:		Base	2,150,000.000	102.342734	58,813.35	104.207459	59,884.95	1,071.60	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	75,581.010	102.397745	77,393.25	104.221505	78,771.67	1,378.42	0.01
Original Face:		Base	3,000,000.000	102.397745	77,393.25	104.221505	78,771.67	1,378.42	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	169,547.570	102.475364	173,744.49	104.221177	176,704.47	2,959.98	0.02
Original Face:		Base	6,427,055.000	102.475364	173,744.49	104.221177	176,704.47	2,959.98	0.02
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,631.190	102.634886	1,674.17	105.336457	1,718.24	44.07	0.00
Original Face:		Base	50,000.000	102.634886	1,674.17	105.336457	1,718.24	44.07	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	115,865.800	102.542925	118,812.18	104.966237	121,619.97	2,807.79	0.01
Original Face:		Base	2,975,426.000	102.542925	118,812.18	104.966237	121,619.97	2,807.79	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	237,806.020	103.439715	245,985.87	105.407452	250,665.27	4,679.40	0.03
Original Face:		Base	2,793,101.000	103.439715	245,985.87	105.407452	250,665.27	4,679.40	0.03
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	117,217.390	103.558380	121,388.43	105.679157	123,874.35	2,485.92	0.01
Original Face:		Base	1,680,083.000	103.558380	121,388.43	105.679157	123,874.35	2,485.92	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	60,253.580	103.901528	62,604.39	105.028283	63,283.30	678.91	0.01
Original Face:		Base	754,224.000	103.901528	62,604.39	105.028283	63,283.30	678.91	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	23,218.520	103.316017	23,988.45	105.462476	24,486.83	498.38	0.00
Original Face:		Base	300,000.000	103.316017	23,988.45	105.462476	24,486.83	498.38	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	66,772.510	104.092043	69,504.87	105.587986	70,503.75	998.88	0.01
Original Face:		Base	300,000.000	104.092043	69,504.87	105.587986	70,503.75	998.88	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	40,017.540	104.166823	41,685.00	105.603276	42,259.83	574.83	0.00
Original Face:		Base	1,297,789.000	104.166823	41,685.00	105.603276	42,259.83	574.83	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	34,234.430	104.175241	35,663.80	105.430794	36,093.63	429.83	0.00
Original Face:		Base	1,048,917.000	104.175241	35,663.80	105.430794	36,093.63	429.83	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	70,251.910	104.142820	73,162.32	105.374133	74,027.34	865.02	0.01
Original Face:		Base	438,038.000	104.142820	73,162.32	105.374133	74,027.34	865.02	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,962,481.000	104.274199	3,089,103.32	107.699004	3,190,562.53	101,459.21	0.35
Original Face:		Base	10,000,000.000	104.274199	3,089,103.32	107.699004	3,190,562.53	101,459.21	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,729,478.610	106.399779	1,840,161.42	106.269380	1,837,906.20	-2,255.22	0.20
	Original Face:	Base	17,600,000.000	106.399779	1,840,161.42	106.269380	1,837,906.20	-2,255.22	0.20
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	413,746.810	100.990835	417,846.36	108.560540	449,165.77	31,319.41	0.05
	Original Face:	Base	16,300,000.000	100.990835	417,846.36	108.560540	449,165.77	31,319.41	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	5,249,332.500	106.353711	5,582,859.94	106.284480	5,579,225.75	-3,634.19	0.60
	Original Face:	Base	50,000,000.000	106.353711	5,582,859.94	106.284480	5,579,225.75	-3,634.19	0.60
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.8321	20 Jun 2042		
		Local	2,886,599.330	100.145166	2,890,789.69	100.583650	2,903,446.97	12,657.28	0.31
	Original Face:	Base	10,000,000.000	100.145166	2,890,789.69	100.583650	2,903,446.97	12,657.28	0.31
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	26,344,832.860	102.714771	27,060,034.77	99.958290	26,333,844.43	-726,190.34	2.85
	Original Face:	Base	41,570,000.000	102.714771	27,060,034.77	99.958290	26,333,844.43	-726,190.34	2.85
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.7413	16 Jun 2037		
		Local	3,673,649.480	100.217634	3,681,644.60	100.159210	3,679,498.30	-2,146.30	0.40
	Original Face:	Base	32,313,742.000	100.217634	3,681,644.60	100.159210	3,679,498.30	-2,146.30	0.40
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	485,286.150	101.463963	492,390.56	100.789770	489,118.79	-3,271.77	0.05
	Original Face:	Base	5,130,000.000	101.463963	492,390.56	100.789770	489,118.79	-3,271.77	0.05
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,833,434.200	107.452276	1,970,066.78	109.312750	2,004,177.34	34,110.56	0.22
	Original Face:	Base	10,300,000.000	107.452276	1,970,066.78	109.312750	2,004,177.34	34,110.56	0.22
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	920,255.300	100.466936	924,552.30	101.772940	936,570.87	12,018.57	0.10
	Original Face:	Base	10,000,000.000	100.466936	924,552.30	101.772940	936,570.87	12,018.57	0.10
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,231,760.000	103.949433	1,280,407.54	104.676540	1,289,363.75	8,956.21	0.14
	Original Face:	Base	5,000,000.000	103.949433	1,280,407.54	104.676540	1,289,363.75	8,956.21	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
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,347,022.800	101.716735	1,370,147.61	103.526480	1,394,525.29	24,377.68	0.15
Original Face:		Base	8,000,000.000	101.716735	1,370,147.61	103.526480	1,394,525.29	24,377.68	0.15
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	2,308,385.500	104.327773	2,408,287.18	103.737300	2,394,656.79	-13,630.39	0.26
Original Face:		Base	10,000,000.000	104.327773	2,408,287.18	103.737300	2,394,656.79	-13,630.39	0.26
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,214,297.180	106.430345	1,292,380.68	106.164530	1,289,152.89	-3,227.79	0.14
Original Face:		Base	7,350,000.000	106.430345	1,292,380.68	106.164530	1,289,152.89	-3,227.79	0.14
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	975,332.640	100.484896	980,061.99	101.715850	992,067.89	12,005.90	0.11
Original Face:		Base	4,400,000.000	100.484896	980,061.99	101.715850	992,067.89	12,005.90	0.11
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	3,350,297.600	101.022482	3,384,553.78	100.398870	3,363,660.93	-20,892.85	0.36
Original Face:		Base	10,000,000.000	101.022482	3,384,553.78	100.398870	3,363,660.93	-20,892.85	0.36
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,201,390.270	100.203625	1,203,836.60	102.192750	1,227,733.76	23,897.16	0.13
Original Face:		Base	3,600,000.000	100.203625	1,203,836.60	102.192750	1,227,733.76	23,897.16	0.13
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,948,850.050	99.961326	1,948,096.35	103.076250	2,008,801.55	60,705.20	0.22
Original Face:		Base	5,000,000.000	99.961326	1,948,096.35	103.076250	2,008,801.55	60,705.20	0.22
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	807,996.900	101.946104	823,721.36	102.769620	830,375.34	6,653.98	0.09
Original Face:		Base	5,000,000.000	101.946104	823,721.36	102.769620	830,375.34	6,653.98	0.09
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	3,644,900.400	99.767790	3,636,436.57	102.503240	3,736,141.00	99,704.43	0.40
Original Face:		Base	10,000,000.000	99.767790	3,636,436.57	102.503240	3,736,141.00	99,704.43	0.40
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	3,644,900.400	101.204439	3,688,801.00	104.637730	3,813,941.04	125,140.04	0.41
Original Face:		Base	10,000,000.000	101.204439	3,688,801.00	104.637730	3,813,941.04	125,140.04	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
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	3,420,433.900	99.948682	3,418,678.61	101.000680	3,454,661.50	35,982.89	0.37
Original Face:		Base	10,000,000.000	99.948682	3,418,678.61	101.000680	3,454,661.50	35,982.89	0.37
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	681,026.550	103.166392	702,590.52	109.121920	743,149.25	40,558.73	0.08
Original Face:		Base	5,000,000.000	103.166392	702,590.52	109.121920	743,149.25	40,558.73	0.08
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,358,429.250	99.896279	1,357,020.28	103.112200	1,400,706.29	43,686.01	0.15
Original Face:		Base	5,000,000.000	99.896279	1,357,020.28	103.112200	1,400,706.29	43,686.01	0.15
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	3,520,725.100	99.792087	3,513,405.07	102.976450	3,625,517.72	112,112.65	0.39
Original Face:		Base	10,815,142.000	99.792087	3,513,405.07	102.976450	3,625,517.72	112,112.65	0.39
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	926,954.100	102.055541	946,008.02	102.453100	949,693.21	3,685.19	0.10
Original Face:		Base	5,000,000.000	102.055541	946,008.02	102.453100	949,693.21	3,685.19	0.10
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,853,908.200	100.706109	1,866,998.82	101.687130	1,885,186.04	18,187.22	0.20
Original Face:		Base	10,000,000.000	100.706109	1,866,998.82	101.687130	1,885,186.04	18,187.22	0.20
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,277,577.310	102.759820	1,312,836.14	105.134330	1,343,172.35	30,336.21	0.15
Original Face:		Base	5,648,629.000	102.759820	1,312,836.14	105.134330	1,343,172.35	30,336.21	0.15
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	6,023,429.100	101.327761	6,103,405.84	100.361040	6,045,176.09	-58,229.75	0.65
Original Face:		Base	30,000,000.000	101.327761	6,103,405.84	100.361040	6,045,176.09	-58,229.75	0.65
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.7321	20 Nov 2042		
		Local	17,695,947.190	100.000000	17,695,947.19	99.994120	17,694,906.67	-1,040.52	1.92
Original Face:		Base	25,333,333.000	100.000000	17,695,947.19	99.994120	17,694,906.67	-1,040.52	1.92
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.7913	16 Nov 2041		
		Local	5,064,848.600	100.164141	5,073,162.11	100.369150	5,083,545.49	10,383.38	0.55
Original Face:		Base	10,000,000.000	100.164141	5,073,162.11	100.369150	5,083,545.49	10,383.38	0.55

& 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
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,984,337.050	105.164108	3,138,451.45	105.175240	3,138,783.65	332.20	0.34
Original Face:		Base	10,359,452.000	105.164108	3,138,451.45	105.175240	3,138,783.65	332.20	0.34
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.7913	16 Dec 2041		
		Local	8,022,375.510	100.164207	8,035,548.79	100.356350	8,050,963.25	15,414.46	0.87
Original Face:		Base	12,911,372.000	100.164207	8,035,548.79	100.356350	8,050,963.25	15,414.46	0.87
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	15,960,805.600	101.467729	16,195,067.04	99.714810	15,915,286.98	-279,780.06	1.72
Original Face:		Base	20,000,000.000	101.467729	16,195,067.04	99.714810	15,915,286.98	-279,780.06	1.72
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	4,823,155.700	104.518055	5,041,068.52	101.845190	4,912,152.09	-128,916.43	0.53
Original Face:		Base	10,000,000.000	104.518055	5,041,068.52	101.845190	4,912,152.09	-128,916.43	0.53
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	14,946,894.250	101.134750	15,116,504.16	100.615690	15,038,920.78	-77,583.38	1.63
Original Face:		Base	25,000,000.000	101.134750	15,116,504.16	100.615690	15,038,920.78	-77,583.38	1.63
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	6,231,882.800	100.203946	6,244,592.45	97.809240	6,095,357.20	-149,235.25	0.66
Original Face:		Base	10,000,000.000	100.203946	6,244,592.45	97.809240	6,095,357.20	-149,235.25	0.66
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,231,882.800	100.976793	6,292,755.42	99.759080	6,216,868.95	-75,886.47	0.67
Original Face:		Base	10,000,000.000	100.976793	6,292,755.42	99.759080	6,216,868.95	-75,886.47	0.67
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	9,603,587.660	102.075942	9,802,952.61	102.152100	9,810,266.47	7,313.86	1.06
Original Face:		Base	18,249,312.000	102.075942	9,802,952.61	102.152100	9,810,266.47	7,313.86	1.06
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	7,001,471.800	100.000000	7,001,471.78	97.737860	6,843,088.71	-158,383.07	0.74
Original Face:		Base	10,000,000.000	100.000000	7,001,471.78	97.737860	6,843,088.71	-158,383.07	0.74
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	7,001,471.800	101.856863	7,131,479.51	98.702220	6,910,608.10	-220,871.41	0.75
Original Face:		Base	10,000,000.000	101.856863	7,131,479.51	98.702220	6,910,608.10	-220,871.41	0.75

& 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
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,700,206.400	102.025585	6,835,924.80	99.841540	6,689,589.25	-146,335.55	0.72
Original Face:		Base	10,000,000.000	102.025585	6,835,924.80	99.841540	6,689,589.25	-146,335.55	0.72
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	16,093,714.500	99.045783	15,940,145.59	98.532940	15,857,610.05	-82,535.54	1.72
Original Face:		Base	18,000,000.000	99.045783	15,940,145.59	98.532940	15,857,610.05	-82,535.54	1.72
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,937,193.050	101.583031	2,983,689.73	101.656360	2,985,843.54	2,153.81	0.32
Original Face:		Base	3,000,000.000	101.583031	2,983,689.73	101.656360	2,985,843.54	2,153.81	0.32
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	829,670.110	101.479732	841,947.00	103.250410	856,637.79	14,690.79	0.09
Original Face:		Base	1,000,000.000	101.479732	841,947.00	103.250410	856,637.79	14,690.79	0.09
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,669,767.220	100.821262	1,683,480.38	103.677210	1,731,168.07	47,687.69	0.19
Original Face:		Base	2,000,000.000	100.821262	1,683,480.38	103.677210	1,731,168.07	47,687.69	0.19
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	900,683.570	100.939178	909,142.59	102.567190	923,805.83	14,663.24	0.10
Original Face:		Base	1,000,000.000	100.939178	909,142.59	102.567190	923,805.83	14,663.24	0.10
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	4,777,549.300	101.247304	4,837,139.87	102.008040	4,873,484.40	36,344.53	0.53
Original Face:		Base	5,000,000.000	101.247304	4,837,139.87	102.008040	4,873,484.40	36,344.53	0.53
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,968,794.870	100.890387	6,021,940.25	101.754470	6,073,515.59	51,575.34	0.66
Original Face:		Base	5,985,000.000	100.890387	6,021,940.25	101.754470	6,073,515.59	51,575.34	0.66
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.213859	12,452,535.15	98.531100	12,492,758.17	40,223.02	1.35
		Base		98.213859	12,452,535.15	98.531100	12,492,758.17	40,223.02	1.35
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.095774	14,862,490.78	98.533600	14,928,825.74	66,334.96	1.62
		Base		98.095774	14,862,490.78	98.533600	14,928,825.74	66,334.96	1.62

& 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
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.838	06 Feb 2020		
		Local	1,960,605.900	96.322038	1,888,495.56	99.747890	1,955,663.02	67,167.46	0.21
Original Face:		Base	4,000,000.000	96.322038	1,888,495.56	99.747890	1,955,663.02	67,167.46	0.21
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	105.191105	4,943,981.94	105.969000	4,980,543.00	36,561.06	0.54
		Base		105.191105	4,943,981.94	105.969000	4,980,543.00	36,561.06	0.54
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.559784	4,022,391.37	100.534100	4,021,364.00	-1,027.37	0.44
		Base		100.559784	4,022,391.37	100.534100	4,021,364.00	-1,027.37	0.44
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	8,740,901.470	111.124867	9,713,315.14	111.515070	9,747,422.39	34,107.25	1.06
Original Face:		Base	28,600,000.000	111.124867	9,713,315.14	111.515070	9,747,422.39	34,107.25	1.06
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		Local	591,072.130	102.897124	608,196.22	102.108233	603,533.31	-4,662.91	0.07
Original Face:		Base	2,152,855.000	102.897124	608,196.22	102.108233	603,533.31	-4,662.91	0.07
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		Local	985,972.230	105.251209	1,037,747.69	104.248068	1,027,857.00	-9,890.69	0.11
Original Face:		Base	2,348,960.000	105.251209	1,037,747.69	104.248068	1,027,857.00	-9,890.69	0.11
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		Local	2,278,298.720	105.766577	2,409,678.56	104.712472	2,385,662.91	-24,015.65	0.26
Original Face:		Base	4,240,960.000	105.766577	2,409,678.56	104.712472	2,385,662.91	-24,015.65	0.26
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		Local	2,980,762.210	106.270798	3,167,679.80	105.207937	3,135,998.43	-31,681.37	0.34
Original Face:		Base	6,113,646.000	106.270798	3,167,679.80	105.207937	3,135,998.43	-31,681.37	0.34
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		Local	2,443,154.840	110.097863	2,689,861.28	108.086363	2,640,717.21	-49,144.07	0.29
Original Face:		Base	4,650,545.000	110.097863	2,689,861.28	108.086363	2,640,717.21	-49,144.07	0.29
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.534	25 Aug 2019		
		Local	838,993.270	104.681059	878,267.04	103.924270	871,917.63	-6,349.41	0.09
Original Face:		Base	5,080,000.000	104.681059	878,267.04	103.924270	871,917.63	-6,349.41	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.441	25 Nov 2024		
		7,770,515.590	Local	110.852405	8,613,803.42	109.554888	8,512,979.65	-100,823.77	0.92
	Original Face:	12,180,140.000	Base	110.852405	8,613,803.42	109.554888	8,512,979.65	-100,823.77	0.92
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.294	25 Jan 2025		
		6,944,192.060	Local	110.442191	7,669,317.85	108.477816	7,532,907.89	-136,409.96	0.82
	Original Face:	10,243,765.000	Base	110.442191	7,669,317.85	108.477816	7,532,907.89	-136,409.96	0.82
912796HQ5	TREASURY BILL 11/16 0.00000					0.01	10 Nov 2016		
		20,000,000.000	Local	99.708861	19,941,772.25	99.824900	19,964,980.00	23,207.75	2.16
			Base	99.708861	19,941,772.25	99.824900	19,964,980.00	23,207.75	2.16
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	103.429992	5,171,499.62	104.273400	5,213,670.00	42,170.38	0.56
			Base	103.429992	5,171,499.62	104.273400	5,213,670.00	42,170.38	0.56
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.152195	10,015,219.47	100.113300	10,011,330.00	-3,889.47	1.08
			Base	100.152195	10,015,219.47	100.113300	10,011,330.00	-3,889.47	1.08
912828F70	US TREASURY FRN 10/16 VAR					0.3532276	31 Oct 2016		
		20,000,000.000	Local	99.984040	19,996,807.90	99.994200	19,998,840.00	2,032.10	2.17
			Base	99.984040	19,996,807.90	99.994200	19,998,840.00	2,032.10	2.17
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	103.406433	10,340,643.27	103.457000	10,345,700.00	5,056.73	1.12
			Base	103.406433	10,340,643.27	103.457000	10,345,700.00	5,056.73	1.12
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		10,000,000.000	Local	104.283981	10,428,398.09	104.253900	10,425,390.00	-3,008.09	1.13
			Base	104.283981	10,428,398.09	104.253900	10,425,390.00	-3,008.09	1.13
912828H60	US TREASURY FRN 01/17 VAR					0.3842276	31 Jan 2017		
		20,000,000.000	Local	99.999153	19,999,830.66	100.008000	20,001,600.00	1,769.34	2.17
			Base	99.999153	19,999,830.66	100.008000	20,001,600.00	1,769.34	2.17
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.511170	4,975,558.48	99.964800	4,998,240.00	22,681.52	0.54
			Base	99.511170	4,975,558.48	99.964800	4,998,240.00	22,681.52	0.54

& 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
912828K41	US TREASURY FRN 04/17 VAR					0.3742276	30 Apr 2017		
		40,000,000.000	Local	100.000820	40,000,328.00	99.987100	39,994,840.00	-5,488.00	4.33
			Base	100.000820	40,000,328.00	99.987100	39,994,840.00	-5,488.00	4.33
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.010726	15,001,608.95	99.851600	14,977,740.00	-23,868.95	1.62
			Base	100.010726	15,001,608.95	99.851600	14,977,740.00	-23,868.95	1.62
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		20,000,000.000	Local	100.185276	20,037,055.26	100.190200	20,038,040.00	984.74	2.17
			Base	100.185276	20,037,055.26	100.190200	20,038,040.00	984.74	2.17
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		20,000,000.000	Local	100.708562	20,141,712.31	100.728500	20,145,700.00	3,987.69	2.18
			Base	100.708562	20,141,712.31	100.728500	20,145,700.00	3,987.69	2.18
912828M23	US TREASURY FRN 10/17 VAR					0.4682276	31 Oct 2017		
		19,000,000.000	Local	99.884929	18,978,136.56	99.992600	18,998,594.00	20,457.44	2.06
			Base	99.884929	18,978,136.56	99.992600	18,998,594.00	20,457.44	2.06
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.639560	4,025,582.40	101.078100	4,043,124.00	17,541.60	0.44
			Base	100.639560	4,025,582.40	101.078100	4,043,124.00	17,541.60	0.44
912828N97	US TREASURY FRN 01/18 VAR					0.5722276	31 Jan 2018		
		19,000,000.000	Local	100.077688	19,014,760.69	100.113300	19,021,527.00	6,766.31	2.06
			Base	100.077688	19,014,760.69	100.113300	19,021,527.00	6,766.31	2.06
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.104813	4,955,240.67	99.589800	4,979,490.00	24,249.33	0.54
			Base	99.104813	4,955,240.67	99.589800	4,979,490.00	24,249.33	0.54
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		20,000,000.000	Local	100.133720	20,026,744.07	100.140800	20,028,160.00	1,415.93	2.17
			Base	100.133720	20,026,744.07	100.140800	20,028,160.00	1,415.93	2.17
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.480659	4,974,032.96	99.703100	4,985,155.00	11,122.04	0.54
			Base	99.480659	4,974,032.96	99.703100	4,985,155.00	11,122.04	0.54

& 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: *March 31, 2016* *View Date:* *April 14, 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
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.821162	5,141,058.09	103.550800	5,177,540.00	36,481.91	0.56
			Base	102.821162	5,141,058.09	103.550800	5,177,540.00	36,481.91	0.56
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		10,000,000.000	Local	100.114285	10,011,428.53	100.242200	10,024,220.00	12,791.47	1.09
			Base	100.114285	10,011,428.53	100.242200	10,024,220.00	12,791.47	1.09
US DOLLAR Total									
		601,678,861.650	Local		609,376,377.17		608,309,729.19	-1,066,647.98	65.91
	Original Face:	703,292,595.000	Base		609,376,377.17		608,309,729.19	-1,066,647.98	65.91
FIXED INCOME Total									
		601,678,861.650	Base		609,376,377.17		608,309,729.19	-1,066,647.98	65.91
	Original Face:	703,292,595.000							

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

Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		915,850,403.500	Base		923,257,225.82		922,205,031.17	-1,052,194.65	100.00
Original Face:		703,292,595.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total									
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JD72	AMERICAN HONDA FINAN					0.5	07 Apr 2016		
			25,000,000.000	Local	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	1.63
				Base	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	1.63
0347M2G59	ANGLESEA FDG PLC & ANG					0.73	05 Jul 2016		
			30,000,000.000	Local	99.807361	29,942,208.34	99.807361	29,942,208.34	0.00	1.95
				Base	99.807361	29,942,208.34	99.807361	29,942,208.34	0.00	1.95
07644AG57	BEDFORD ROW FDG CORP					0.86	05 Jul 2016		
			20,000,000.000	Local	99.773056	19,954,611.11	99.773056	19,954,611.11	0.00	1.30
				Base	99.773056	19,954,611.11	99.773056	19,954,611.11	0.00	1.30
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.9031	02 Jun 2017		
			30,000,000.000	Local	99.976571	29,992,971.19	99.976571	29,992,971.19	0.00	1.95
				Base	99.976571	29,992,971.19	99.976571	29,992,971.19	0.00	1.95
22534HDQ1	CREDIT AGRICOLE					0.86	18 Jul 2016		
			30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.95
				Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K0FD2	CROWN POINT CAP CO.					0.83	13 Jun 2016		
		30,000,000.000	Local	99.831694	29,949,508.33	99.831694	29,949,508.33	0.00	1.95
			Base	99.831694	29,949,508.33	99.831694	29,949,508.33	0.00	1.95
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		5,000,000.000	Local	99.732056	4,986,602.78	99.732056	4,986,602.78	0.00	0.32
			Base	99.732056	4,986,602.78	99.732056	4,986,602.78	0.00	0.32
45779PF78	INSTITUTIONAL SECURED					0.63	07 Jun 2016		
		10,000,000.000	Local	99.882750	9,988,275.00	99.882750	9,988,275.00	0.00	0.65
			Base	99.882750	9,988,275.00	99.882750	9,988,275.00	0.00	0.65
48803MAD1	KELLS FDG LLC					0.61	26 May 2016		
		30,000,000.000	Local	99.906806	29,972,041.67	99.906806	29,972,041.67	0.00	1.95
			Base	99.906806	29,972,041.67	99.906806	29,972,041.67	0.00	1.95
53127TEK5	LIBERTY FUNDING LLC					0.68	19 May 2016		
		30,000,000.000	Local	99.909333	29,972,800.00	99.909333	29,972,800.00	0.00	1.95
			Base	99.909333	29,972,800.00	99.909333	29,972,800.00	0.00	1.95
60689FGJ1	MIZUHO BANK LTD					0.835	18 Jul 2016		
		30,000,000.000	Local	99.749500	29,924,850.00	99.749500	29,924,850.00	0.00	1.95
			Base	99.749500	29,924,850.00	99.749500	29,924,850.00	0.00	1.95
78009NHT6	ROYAL BK OF CANADA					0.9672	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.85
			Base	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.85
85520LDB8	STARBIRD FDG. CORP					0.47	11 Apr 2016		
		20,000,000.000	Local	99.986944	19,997,388.89	99.986944	19,997,388.89	0.00	1.30
			Base	99.986944	19,997,388.89	99.986944	19,997,388.89	0.00	1.30
86958DN57	SVENSKA HANDLSBNKN A					0.805	15 Jul 2016		
		30,000,000.000	Local	100.004327	30,001,298.21	100.004327	30,001,298.21	0.00	1.95
			Base	100.004327	30,001,298.21	100.004327	30,001,298.21	0.00	1.95
88602TFL2	THUNDER BAY FNDNG LLC					0.77	20 Jun 2016		
		25,000,000.000	Local	99.828889	24,957,222.22	99.828889	24,957,222.22	0.00	1.62
			Base	99.828889	24,957,222.22	99.828889	24,957,222.22	0.00	1.62

& 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
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.847844	9,984,784.44	99.847844	9,984,784.44	0.00	0.65
		Base		99.847844	9,984,784.44	99.847844	9,984,784.44	0.00	0.65
912796HN2	TREASURY BILL 05/16 0.00000					0.266	05 May 2016		
		Local	20,000,000.000	99.974878	19,994,975.55	99.974878	19,994,975.55	0.00	1.30
		Base		99.974878	19,994,975.55	99.974878	19,994,975.55	0.00	1.30
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		Local	10,000,000.000	99.965492	9,996,549.17	99.965492	9,996,549.17	0.00	0.65
		Base		99.965492	9,996,549.17	99.965492	9,996,549.17	0.00	0.65
926NKW009	AMHERST PIERPONT 04/15 VAR					0.52	01 Apr 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.75
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.75
926NKW009	AMHERST PIERPONT 04/15 VAR					0.65	01 Apr 2016		
		Local	11,820,101.050	100.000000	11,820,101.05	100.000000	11,820,101.05	0.00	0.77
		Base		100.000000	11,820,101.05	100.000000	11,820,101.05	0.00	0.77
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.5721	03 May 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.30
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.30
978UHA002	SUN TRUST ROBINSON REPO					0.39	01 Apr 2016		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.25
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.25
US DOLLAR Total									
		Local	629,878,067.050		629,492,070.62		629,492,070.62	0.00	40.93
		Base			629,492,070.62		629,492,070.62	0.00	40.93
CASH EQUIVALENT Total									
		Base	629,878,067.050		629,492,070.62		629,492,070.62	0.00	40.93

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
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					0.9202	06 May 2019		
		Local	5,000,000.000	100.347055	5,017,352.77	99.473800	4,973,690.00	-43,662.77	0.32
		Base		100.347055	5,017,352.77	99.473800	4,973,690.00	-43,662.77	0.32
05581RAA4	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A1					0.63	21 Feb 2017		
		Local	8,631,249.150	100.000000	8,631,249.15	99.897380	8,622,391.76	-8,857.39	0.56
	Original Face:	Base	11,500,000.000	100.000000	8,631,249.15	99.897380	8,622,391.76	-8,857.39	0.56
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					0.9321	22 Jan 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.008970	10,000,897.00	897.00	0.65
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.008970	10,000,897.00	897.00	0.65
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.1761	09 Dec 2016		
		Local	10,000,000.000	99.956931	9,995,693.09	99.925800	9,992,580.00	-3,113.09	0.65
		Base		99.956931	9,995,693.09	99.925800	9,992,580.00	-3,113.09	0.65
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	14,000,000.000	99.901334	13,986,186.73	100.411100	14,057,554.00	71,367.27	0.91
		Base		99.901334	13,986,186.73	100.411100	14,057,554.00	71,367.27	0.91
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.987446	4,541,330.80	100.573900	4,567,966.97	26,636.17	0.30
		Base		99.987446	4,541,330.80	100.573900	4,567,966.97	26,636.17	0.30
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	100.930500	2,865,101.99	26,413.99	0.19
		Base		100.000000	2,838,688.00	100.930500	2,865,101.99	26,413.99	0.19
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	107.296523	4,020,473.69	107.371500	4,023,283.12	2,809.43	0.26
		Base		107.296523	4,020,473.69	107.371500	4,023,283.12	2,809.43	0.26
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	100.000001	897,025.01	100.000000	897,025.00	-0.01	0.06
		Base		100.000001	897,025.01	100.000000	897,025.00	-0.01	0.06
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9182	23 May 2017		
		Local	10,948,820.000	99.605842	10,905,664.31	99.687300	10,914,583.04	8,918.73	0.71
		Base		99.605842	10,905,664.31	99.687300	10,914,583.04	8,918.73	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
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.7262	15 Aug 2018		
		Local	3,326,053.070	100.000000	3,326,053.07	99.909260	3,323,035.01	-3,018.06	0.22
Original Face:		Base	5,500,000.000	100.000000	3,326,053.07	99.909260	3,323,035.01	-3,018.06	0.22
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.964494	4,540,288.36	100.819600	4,579,126.42	38,838.06	0.30
		Base		99.964494	4,540,288.36	100.819600	4,579,126.42	38,838.06	0.30
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.996507	7,948,049.35	99.834880	7,935,202.72	-12,846.63	0.52
Original Face:		Base	7,948,327.000	99.996507	7,948,049.35	99.834880	7,935,202.72	-12,846.63	0.52
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	10,000,000.000	99.995163	9,999,516.30	100.095450	10,009,545.00	10,028.70	0.65
Original Face:		Base	10,000,000.000	99.995163	9,999,516.30	100.095450	10,009,545.00	10,028.70	0.65
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.976564	3,999,062.57	100.358310	4,014,332.40	15,269.83	0.26
Original Face:		Base	4,000,000.000	99.976564	3,999,062.57	100.358310	4,014,332.40	15,269.83	0.26
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					0.9662	15 Apr 2019		
		Local	4,500,000.000	100.000000	4,500,000.00	99.882640	4,494,718.80	-5,281.20	0.29
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	99.882640	4,494,718.80	-5,281.20	0.29
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.151561	2,842,990.34	100.453000	2,851,547.26	8,556.92	0.19
		Base		100.151561	2,842,990.34	100.453000	2,851,547.26	8,556.92	0.19
191098AH5	COCA COLA BOTTL CO CONSL SR UNSECURED 06/16 5					5.0	15 Jun 2016		
		Local	7,650,000.000	100.820833	7,712,793.75	100.799400	7,711,154.10	-1,639.65	0.50
		Base		100.820833	7,712,793.75	100.799400	7,711,154.10	-1,639.65	0.50
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.9932	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.74
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.74
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.994536	7,380,185.70	100.568800	7,422,569.79	42,384.09	0.48
		Base		99.994536	7,380,185.70	100.568800	7,422,569.79	42,384.09	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.8062	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.160380	4,549,185.30	7,284.30	0.30
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.160380	4,549,185.30	7,284.30	0.30
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.832314	4,534,284.86	100.326600	4,556,734.85	22,449.99	0.30
		Base		99.832314	4,534,284.86	100.326600	4,556,734.85	22,449.99	0.30
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	100.053300	4,002,132.00	2,132.00	0.26
		Base		100.000000	4,000,000.00	100.053300	4,002,132.00	2,132.00	0.26
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	6,969,740.830	99.986544	6,968,802.96	99.397530	6,927,750.23	-41,052.73	0.45
Original Face:		Base	8,000,000.000	99.986544	6,968,802.96	99.397530	6,927,750.23	-41,052.73	0.45
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	20,618,159.630	100.000000	20,618,159.63	100.000470	20,618,256.54	96.91	1.34
Original Face:		Base	25,000,000.000	100.000000	20,618,159.63	100.000470	20,618,256.54	96.91	1.34
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	103.258437	0.56	0.02	0.00
Original Face:		Base	18.000	100.000000	0.54	103.258437	0.56	0.02	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,339,590.150	102.230777	1,369,473.42	104.938077	1,405,740.14	36,266.72	0.09
Original Face:		Base	2,752,950.000	102.230777	1,369,473.42	104.938077	1,405,740.14	36,266.72	0.09
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	90,605.400	103.416651	93,701.07	103.305168	93,600.06	-101.01	0.01
Original Face:		Base	3,000,000.000	103.416651	93,701.07	103.305168	93,600.06	-101.01	0.01
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.383500	4,015,340.00	15,340.00	0.26
		Base		100.000000	4,000,000.00	100.383500	4,015,340.00	15,340.00	0.26
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.972234	6,243,379.96	100.562200	6,280,224.03	36,844.07	0.41
		Base		99.972234	6,243,379.96	100.562200	6,280,224.03	36,844.07	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
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	7,448,317.710	105.559387	7,862,398.53	105.258927	7,840,019.30	-22,379.23	0.51
	Original Face:	Base	11,354,753.000	105.559387	7,862,398.53	105.258927	7,840,019.30	-22,379.23	0.51
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,153,711.120	105.443044	3,325,369.00	104.797141	3,304,999.09	-20,369.91	0.21
	Original Face:	Base	5,677,376.000	105.443044	3,325,369.00	104.797141	3,304,999.09	-20,369.91	0.21
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8194	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.963100	9,996,310.00	-3,690.00	0.65
		Base		100.000000	10,000,000.00	99.963100	9,996,310.00	-3,690.00	0.65
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	99.878300	12,769,892.10	-15,559.90	0.83
		Base		100.000000	12,785,452.00	99.878300	12,769,892.10	-15,559.90	0.83
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	99.919000	11,345,555.65	-9,197.35	0.74
		Base		100.000000	11,354,753.00	99.919000	11,345,555.65	-9,197.35	0.74
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	99.942295	8,511,150.82	99.742400	8,494,127.62	-17,023.20	0.55
		Base		99.942295	8,511,150.82	99.742400	8,494,127.62	-17,023.20	0.55
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	99.983800	6,823,894.35	8,900.06	0.44
		Base		99.853396	6,814,994.29	99.983800	6,823,894.35	8,900.06	0.44
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.5518	23 Nov 2018		
		Local	15,000,000.000	99.838684	14,975,802.55	99.685200	14,952,780.00	-23,022.55	0.97
		Base		99.838684	14,975,802.55	99.685200	14,952,780.00	-23,022.55	0.97
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.7683	22 Jan 2021		
		Local	20,000,000.000	99.980766	19,996,153.26	100.041400	20,008,280.00	12,126.74	1.30
		Base		99.980766	19,996,153.26	100.041400	20,008,280.00	12,126.74	1.30
3133EFYS0	FEDERAL FARM CREDIT BANK BONDS 02/19 1.15					1.15	22 Feb 2019		
		Local	24,900,000.000	100.000000	24,900,000.00	100.126600	24,931,523.40	31,523.40	1.62
		Base		100.000000	24,900,000.00	100.126600	24,931,523.40	31,523.40	1.62

& 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
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013600	10,001,360.00	1,360.00	0.65
		Base		100.000000	10,000,000.00	100.013600	10,001,360.00	1,360.00	0.65
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.963800	10,996,018.00	-3,982.00	0.71
		Base		100.000000	11,000,000.00	99.963800	10,996,018.00	-3,982.00	0.71
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.938800	29,981,640.00	-18,360.00	1.95
		Base		100.000000	30,000,000.00	99.938800	29,981,640.00	-18,360.00	1.95
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	10,000,000.000	100.993684	10,099,368.42	101.108400	10,110,840.00	11,471.58	0.66
		Base		100.993684	10,099,368.42	101.108400	10,110,840.00	11,471.58	0.66
3135G0H89	FANNIE MAE NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.949000	9,994,900.00	-5,100.00	0.65
		Base		100.000000	10,000,000.00	99.949000	9,994,900.00	-5,100.00	0.65
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.433400	14,113,020.96	-80,420.04	0.92
		Base		100.000000	14,193,441.00	99.433400	14,113,020.96	-80,420.04	0.92
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.921700	22,691,724.46	-17,781.54	1.48
		Base		100.000000	22,709,506.00	99.921700	22,691,724.46	-17,781.54	1.48
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	934,514.460	103.358864	965,903.53	102.388140	956,831.97	-9,071.56	0.06
Original Face:		Base	2,838,688.000	103.358864	965,903.53	102.388140	956,831.97	-9,071.56	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,341,018.020	100.157545	2,344,706.18	101.365570	2,372,986.26	28,280.08	0.15
Original Face:		Base	5,677,376.000	100.157545	2,344,706.18	101.365570	2,372,986.26	28,280.08	0.15
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,414,134.400	101.766198	3,474,434.77	99.524120	3,397,887.22	-76,547.55	0.22
Original Face:		Base	5,677,376.000	101.766198	3,474,434.77	99.524120	3,397,887.22	-76,547.55	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
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,190,752.110	101.873285	7,325,455.38	101.064440	7,267,293.35	-58,162.03	0.47
	Original Face:	Base	11,275,256.000	101.873285	7,325,455.38	101.064440	7,267,293.35	-58,162.03	0.47
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,987,471.470	100.950217	4,025,361.12	101.839140	4,060,806.65	35,445.53	0.26
	Original Face:	Base	7,317,571.000	100.950217	4,025,361.12	101.839140	4,060,806.65	35,445.53	0.26
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,808,861.680	101.695772	2,856,493.58	99.720900	2,801,022.15	-55,471.43	0.18
	Original Face:	Base	5,677,376.000	101.695772	2,856,493.58	99.720900	2,801,022.15	-55,471.43	0.18
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,917,979.360	100.952664	4,964,831.19	98.476380	4,843,048.04	-121,783.15	0.31
	Original Face:	Base	6,713,909.000	100.952664	4,964,831.19	98.476380	4,843,048.04	-121,783.15	0.31
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,663,007.970	99.618278	3,649,025.45	97.488850	3,571,024.35	-78,001.10	0.23
	Original Face:	Base	5,677,376.000	99.618278	3,649,025.45	97.488850	3,571,024.35	-78,001.10	0.23
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,967,455.200	101.798010	5,056,770.53	98.368350	4,886,403.72	-170,366.81	0.32
	Original Face:	Base	6,995,663.000	101.798010	5,056,770.53	98.368350	4,886,403.72	-170,366.81	0.32
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,663,007.970	100.369408	3,676,539.42	97.943340	3,587,672.35	-88,867.07	0.23
	Original Face:	Base	5,677,376.000	100.369408	3,676,539.42	97.943340	3,587,672.35	-88,867.07	0.23
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,195,746.450	100.810685	7,254,081.28	98.127710	7,061,021.21	-193,060.07	0.46
	Original Face:	Base	11,354,753.000	100.810685	7,254,081.28	98.127710	7,061,021.21	-193,060.07	0.46
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,044,186.650	100.485192	4,063,808.74	99.746660	4,033,941.11	-29,867.63	0.26
	Original Face:	Base	5,677,376.000	100.485192	4,063,808.74	99.746660	4,033,941.11	-29,867.63	0.26
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,443,637.660	98.332562	1,419,565.90	99.665220	1,438,804.65	19,238.75	0.09
	Original Face:	Base	2,000,000.000	98.332562	1,419,565.90	99.665220	1,438,804.65	19,238.75	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,991,404.170	101.923743	5,087,425.98	99.671370	4,975,000.92	-112,425.06	0.32
Original Face:		Base	8,516,065.000	101.923743	5,087,425.98	99.671370	4,975,000.92	-112,425.06	0.32
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,577,962.810	99.822521	3,571,612.68	98.805530	3,535,225.12	-36,387.56	0.23
Original Face:		Base	5,677,376.000	99.822521	3,571,612.68	98.805530	3,535,225.12	-36,387.56	0.23
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	5,175,139.880	97.761190	5,059,278.31	98.202050	5,082,093.45	22,815.14	0.33
Original Face:		Base	6,060,416.000	97.761190	5,059,278.31	98.202050	5,082,093.45	22,815.14	0.33
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	941,323.280	97.896668	921,524.13	100.078810	942,065.14	20,541.01	0.06
Original Face:		Base	2,838,688.000	97.896668	921,524.13	100.078810	942,065.14	20,541.01	0.06
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	101,621.430	102.563918	104,226.92	102.419980	104,080.65	-146.27	0.01
Original Face:		Base	648,587.000	102.563918	104,226.92	102.419980	104,080.65	-146.27	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,268,612.950	100.158537	2,272,209.53	100.610220	2,282,456.48	10,246.95	0.15
Original Face:		Base	5,946,910.000	100.158537	2,272,209.53	100.610220	2,282,456.48	10,246.95	0.15
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	335,814.300	105.636675	354,743.06	105.400890	353,951.26	-791.80	0.02
Original Face:		Base	500,000.000	105.636675	354,743.06	105.400890	353,951.26	-791.80	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	917,876.370	102.064031	936,821.62	103.244110	947,653.29	10,831.67	0.06
Original Face:		Base	5,677,376.000	102.064031	936,821.62	103.244110	947,653.29	10,831.67	0.06
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,038,200.910	101.643880	3,088,145.30	102.353590	3,109,707.70	21,562.40	0.20
Original Face:		Base	11,354,753.000	101.643880	3,088,145.30	102.353590	3,109,707.70	21,562.40	0.20
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,495,304.990	99.286469	1,484,635.52	101.971430	1,524,783.88	40,148.36	0.10
Original Face:		Base	2,838,688.000	99.286469	1,484,635.52	101.971430	1,524,783.88	40,148.36	0.10

& 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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,504,322.080	99.973334	1,503,920.93	100.948180	1,518,585.76	14,664.83	0.10
	Original Face:	Base	2,838,688.000	99.973334	1,503,920.93	100.948180	1,518,585.76	14,664.83	0.10
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,374,754.260	99.946732	1,374,021.96	100.511710	1,381,789.02	7,767.06	0.09
	Original Face:	Base	3,247,459.000	99.946732	1,374,021.96	100.511710	1,381,789.02	7,767.06	0.09
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,880,253.030	100.320692	1,886,282.85	101.997310	1,917,807.51	31,524.66	0.12
	Original Face:	Base	5,677,376.000	100.320692	1,886,282.85	101.997310	1,917,807.51	31,524.66	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,907,947.110	100.434820	5,933,636.05	101.466630	5,994,594.83	60,958.78	0.39
	Original Face:	Base	8,516,065.000	100.434820	5,933,636.05	101.466630	5,994,594.83	60,958.78	0.39
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	5,008,869.420	100.100214	5,013,889.02	97.946850	4,906,029.82	-107,859.20	0.32
	Original Face:	Base	7,380,589.000	100.100214	5,013,889.02	97.946850	4,906,029.82	-107,859.20	0.32
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,281,489.670	101.494004	4,345,455.31	97.620120	4,179,595.35	-165,859.96	0.27
	Original Face:	Base	5,677,376.000	101.494004	4,345,455.31	97.620120	4,179,595.35	-165,859.96	0.27
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,051,189.470	100.028169	4,052,330.63	98.717430	3,999,230.13	-53,100.50	0.26
	Original Face:	Base	5,677,376.000	100.028169	4,052,330.63	98.717430	3,999,230.13	-53,100.50	0.26
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	10,127,974.380	100.873388	10,216,430.93	99.301000	10,057,179.84	-159,251.09	0.65
	Original Face:	Base	14,193,441.000	100.873388	10,216,430.93	99.301000	10,057,179.84	-159,251.09	0.65
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,227,354.280	100.555454	9,278,607.99	101.041130	9,323,423.03	44,815.04	0.61
	Original Face:	Base	14,193,441.000	100.555454	9,278,607.99	101.041130	9,323,423.03	44,815.04	0.61
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	2,272,124.950	99.875304	2,269,291.71	100.347610	2,280,023.08	10,731.37	0.15
	Original Face:	Base	3,250,000.000	99.875304	2,269,291.71	100.347610	2,280,023.08	10,731.37	0.15

& 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
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,371,451.550	100.628488	4,398,925.61	101.614330	4,442,021.20	43,095.59	0.29
Original Face:		Base	5,677,376.000	100.628488	4,398,925.61	101.614330	4,442,021.20	43,095.59	0.29
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,446,685.990	99.887206	6,439,414.52	98.248740	6,333,787.76	-105,626.76	0.41
Original Face:		Base	8,516,065.000	99.887206	6,439,414.52	98.248740	6,333,787.76	-105,626.76	0.41
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	258,511.840	104.516234	270,186.84	104.829025	270,995.44	808.60	0.02
Original Face:		Base	495,228.000	104.516234	270,186.84	104.829025	270,995.44	808.60	0.02
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	6,074,538.460	103.926515	6,313,056.11	103.134995	6,264,974.94	-48,081.17	0.41
Original Face:		Base	8,516,065.000	103.926515	6,313,056.11	103.134995	6,264,974.94	-48,081.17	0.41
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	32,661.150	99.607883	32,533.08	100.923770	32,962.86	429.78	0.00
Original Face:		Base	8,516,065.000	99.607883	32,533.08	100.923770	32,962.86	429.78	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,404,620.200	101.534509	1,426,174.23	103.948650	1,460,083.74	33,909.51	0.09
Original Face:		Base	44,567,405.000	101.534509	1,426,174.23	103.948650	1,460,083.74	33,909.51	0.09
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	76,531.060	111.535839	85,359.56	112.321110	85,960.54	600.98	0.01
Original Face:		Base	1,000,000.000	111.535839	85,359.56	112.321110	85,960.54	600.98	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,369,197.440	106.637437	1,460,077.06	109.490520	1,499,141.40	39,064.34	0.10
Original Face:		Base	24,898,134.000	106.637437	1,460,077.06	109.490520	1,499,141.40	39,064.34	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,744,279.250	99.066698	1,727,999.85	103.493540	1,805,216.34	77,216.49	0.12
Original Face:		Base	5,677,376.000	99.066698	1,727,999.85	103.493540	1,805,216.34	77,216.49	0.12
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,014,728.740	106.067516	1,076,297.57	107.968580	1,095,588.21	19,290.64	0.07
Original Face:		Base	8,516,065.000	106.067516	1,076,297.57	107.968580	1,095,588.21	19,290.64	0.07

& 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
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.995697	5,677,132.16	99.939530	5,673,943.34	-3,188.82	0.37
Original Face:		Base	5,677,376.000	99.995697	5,677,132.16	99.939530	5,673,943.34	-3,188.82	0.37
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.7162	15 Dec 2017		
		Local	12,616,333.560	100.000000	12,616,333.56	99.955820	12,610,759.66	-5,573.90	0.82
Original Face:		Base	16,750,000.000	100.000000	12,616,333.56	99.955820	12,610,759.66	-5,573.90	0.82
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.65	15 Mar 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000280	10,000,028.00	28.00	0.65
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000280	10,000,028.00	28.00	0.65
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	4,250,000.000	99.994779	4,249,778.10	100.084130	4,253,575.53	3,797.43	0.28
Original Face:		Base	4,250,000.000	99.994779	4,249,778.10	100.084130	4,253,575.53	3,797.43	0.28
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.8362	15 Dec 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	100.088760	4,503,994.20	3,994.20	0.29
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	100.088760	4,503,994.20	3,994.20	0.29
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	99.861200	8,987,508.00	-12,492.00	0.58
		Base		100.000000	9,000,000.00	99.861200	8,987,508.00	-12,492.00	0.58
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.9162	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.030000	3,975,355.77	1,192.25	0.26
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.030000	3,975,355.77	1,192.25	0.26
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.8862	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	99.950400	11,349,120.94	-5,631.96	0.74
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	99.950400	11,349,120.94	-5,631.96	0.74
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	126,679.510	104.667156	132,591.84	104.675153	132,601.97	10.13	0.01
Original Face:		Base	1,675,000.000	104.667156	132,591.84	104.675153	132,601.97	10.13	0.01
36250QAA1	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A1					0.45	20 Oct 2016		
		Local	1,746,382.620	100.000000	1,746,382.62	99.968890	1,745,839.32	-543.30	0.11
Original Face:		Base	10,000,000.000	100.000000	1,746,382.62	99.968890	1,745,839.32	-543.30	0.11

& 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
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.0121	20 Jun 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.035130	7,002,459.10	2,459.10	0.46
	Original Face:	Base	7,000,000.000	100.000000	7,000,000.00	100.035130	7,002,459.10	2,459.10	0.46
36962G2V5	GENERAL ELECTRIC CO SR UNSECURED 05/16 VAR					0.8205	11 May 2016		
		Local	11,354,753.000	99.961855	11,350,421.71	100.026100	11,357,716.59	7,294.88	0.74
		Base		99.961855	11,350,421.71	100.026100	11,357,716.59	7,294.88	0.74
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.8181	30 Apr 2018		
		Local	5,677,376.000	100.389220	5,699,473.48	100.423000	5,701,391.30	1,917.82	0.37
		Base		100.389220	5,699,473.48	100.423000	5,701,391.30	1,917.82	0.37
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	22,239.160	100.133773	22,268.91	101.551410	22,584.18	315.27	0.00
	Original Face:	Base	2,469,659.000	100.133773	22,268.91	101.551410	22,584.18	315.27	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	158,290.420	106.482148	168,551.04	107.702910	170,483.39	1,932.35	0.01
	Original Face:	Base	877,500.000	106.482148	168,551.04	107.702910	170,483.39	1,932.35	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	36,810.210	101.992409	37,543.62	101.772940	37,462.83	-80.79	0.00
	Original Face:	Base	400,000.000	101.992409	37,543.62	101.772940	37,462.83	-80.79	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,539,423.100	102.494301	6,702,536.02	99.759080	6,523,668.32	-178,867.70	0.42
	Original Face:	Base	10,493,495.000	102.494301	6,702,536.02	99.759080	6,523,668.32	-178,867.70	0.42
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.995910	1,135,428.56	101.517600	1,152,706.97	17,278.41	0.07
		Base		99.995910	1,135,428.56	101.517600	1,152,706.97	17,278.41	0.07
44918LAA0	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A1					0.39	15 Sep 2016		
		Local	2,501,348.250	100.000000	2,501,348.25	99.999600	2,501,338.24	-10.01	0.16
	Original Face:	Base	30,000,000.000	100.000000	2,501,348.25	99.999600	2,501,338.24	-10.01	0.16
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.984779	1,702,953.75	100.694100	1,715,035.00	12,081.25	0.11
		Base		99.984779	1,702,953.75	100.694100	1,715,035.00	12,081.25	0.11

& 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
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.060913	6,038,727.12	100.433000	6,061,182.77	22,455.65	0.39
		Base		100.060913	6,038,727.12	100.433000	6,061,182.77	22,455.65	0.39
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	99.450100	1,976,155.04	-10,926.96	0.13
		Base		100.000000	1,987,082.00	99.450100	1,976,155.04	-10,926.96	0.13
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.960456	14,994,068.34	101.252900	15,187,935.00	193,866.66	0.99
		Base		99.960456	14,994,068.34	101.252900	15,187,935.00	193,866.66	0.99
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	0.33
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.33
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5186	25 Jan 2018		
		Local	4,610,030.000	100.125317	4,615,807.17	100.309200	4,624,284.21	8,477.04	0.30
		Base		100.125317	4,615,807.17	100.309200	4,624,284.21	8,477.04	0.30
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.752210	10,175,221.03	101.935800	10,193,580.00	18,358.97	0.66
		Base		101.752210	10,175,221.03	101.935800	10,193,580.00	18,358.97	0.66
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.96235	13 Jun 2016		
		Local	5,677,376.000	99.903671	5,671,907.02	100.008300	5,677,847.22	5,940.20	0.37
		Base		99.903671	5,671,907.02	100.008300	5,677,847.22	5,940.20	0.37
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9182	23 Nov 2016		
		Local	5,677,376.000	99.983869	5,676,460.21	100.441200	5,702,424.58	25,964.37	0.37
		Base		99.983869	5,676,460.21	100.441200	5,702,424.58	25,964.37	0.37
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.964761	3,972,763.56	100.061600	3,976,612.09	3,848.53	0.26
		Base		99.964761	3,972,763.56	100.061600	3,976,612.09	3,848.53	0.26
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.814774	2,833,430.01	100.139300	2,842,642.29	9,212.28	0.18
		Base		99.814774	2,833,430.01	100.139300	2,842,642.29	9,212.28	0.18

& 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
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	10,645,081.000	99.778063	10,621,455.61	99.289700	10,569,468.99	-51,986.62	0.69
		Base		99.778063	10,621,455.61	99.289700	10,569,468.99	-51,986.62	0.69
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.988879	3,973,722.05	100.488000	3,993,557.92	19,835.87	0.26
		Base		99.988879	3,973,722.05	100.488000	3,993,557.92	19,835.87	0.26
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.880525	9,988,052.49	101.306400	10,130,640.00	142,587.51	0.66
		Base		99.880525	9,988,052.49	101.306400	10,130,640.00	142,587.51	0.66
65478UAA7	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A1					0.64	15 Feb 2017		
		Local	10,243,056.180	100.000000	10,243,056.18	100.000200	10,243,076.67	20.49	0.67
Original Face:		Base	12,000,000.000	100.000000	10,243,056.18	100.000200	10,243,076.67	20.49	0.67
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.965154	8,513,097.53	100.034500	8,519,003.04	5,905.51	0.55
		Base		99.965154	8,513,097.53	100.034500	8,519,003.04	5,905.51	0.55
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9338	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	99.799000	5,665,964.47	-11,411.53	0.37
		Base		100.000000	5,677,376.00	99.799000	5,665,964.47	-11,411.53	0.37
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1156	30 Apr 2018		
		Local	11,354,753.000	99.845228	11,337,179.06	99.297700	11,275,008.57	-62,170.49	0.73
		Base		99.845228	11,337,179.06	99.297700	11,275,008.57	-62,170.49	0.73
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.033	25 Nov 2027		
		Local	1,638,053.200	99.862879	1,635,807.09	98.479370	1,613,144.47	-22,662.62	0.10
Original Face:		Base	3,974,164.000	99.862879	1,635,807.09	98.479370	1,613,144.47	-22,662.62	0.10
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.8362	15 Aug 2025		
		Local	432,441.870	100.000000	432,441.87	100.027700	432,561.66	119.79	0.03
Original Face:		Base	2,270,951.000	100.000000	432,441.87	100.027700	432,561.66	119.79	0.03
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.133	25 Jan 2029		
		Local	1,633,605.860	100.000000	1,633,605.86	95.172460	1,554,742.88	-78,862.98	0.10
Original Face:		Base	2,838,688.000	100.000000	1,633,605.86	95.172460	1,554,742.88	-78,862.98	0.10

& 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
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.713	25 Sep 2019		
		Local	985,765.430	100.000000	985,765.43	99.633550	982,153.09	-3,612.34	0.06
Original Face:		Base	2,838,688.000	100.000000	985,765.43	99.633550	982,153.09	-3,612.34	0.06
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.683	25 Sep 2019		
		Local	5,300,465.870	100.000000	5,300,465.87	98.768620	5,235,196.99	-65,268.88	0.34
Original Face:		Base	9,651,540.000	100.000000	5,300,465.87	98.768620	5,235,196.99	-65,268.88	0.34
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.916424	1,134,526.02	100.353000	1,139,483.23	4,957.21	0.07
		Base		99.916424	1,134,526.02	100.353000	1,139,483.23	4,957.21	0.07
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.952715	4,539,753.34	100.603700	4,569,320.46	29,567.12	0.30
		Base		99.952715	4,539,753.34	100.603700	4,569,320.46	29,567.12	0.30
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.982495	2,838,191.09	100.173000	2,843,598.93	5,407.84	0.18
		Base		99.982495	2,838,191.09	100.173000	2,843,598.93	5,407.84	0.18
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8656	30 Oct 2017		
		Local	2,838,688.000	99.823547	2,833,679.06	99.151100	2,814,590.38	-19,088.68	0.18
		Base		99.823547	2,833,679.06	99.151100	2,814,590.38	-19,088.68	0.18
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.8656	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.839300	11,336,505.91	-18,247.09	0.74
		Base		100.000000	11,354,753.00	99.839300	11,336,505.91	-18,247.09	0.74
912828C81	US TREASURY N/B 04/16 0.375					0.375	30 Apr 2016		
		Local	20,000,000.000	100.004248	20,000,849.61	100.010000	20,002,000.00	1,150.39	1.30
		Base		100.004248	20,000,849.61	100.010000	20,002,000.00	1,150.39	1.30
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		Local	10,000,000.000	104.283981	10,428,398.09	104.253900	10,425,390.00	-3,008.09	0.68
		Base		104.283981	10,428,398.09	104.253900	10,425,390.00	-3,008.09	0.68
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.511170	4,975,558.48	99.964800	4,998,240.00	22,681.52	0.32
		Base		99.511170	4,975,558.48	99.964800	4,998,240.00	22,681.52	0.32

& 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
912828K41	US TREASURY FRN 04/17 VAR					0.3742276	30 Apr 2017		
		Local	10,000,000.000	99.993441	9,999,344.10	99.987100	9,998,710.00	-634.10	0.65
		Base		99.993441	9,999,344.10	99.987100	9,998,710.00	-634.10	0.65
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.104813	4,955,240.67	99.589800	4,979,490.00	24,249.33	0.32
		Base		99.104813	4,955,240.67	99.589800	4,979,490.00	24,249.33	0.32
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.480659	2,823,945.54	99.703100	2,830,259.94	6,314.40	0.18
		Base		99.480659	2,823,945.54	99.703100	2,830,259.94	6,314.40	0.18
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.112107	3,964,484.26	98.980000	3,959,200.00	-5,284.26	0.26
		Base		99.112107	3,964,484.26	98.980000	3,959,200.00	-5,284.26	0.26
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.997445	8,515,847.12	99.757540	8,495,416.63	-20,430.49	0.55
Original Face:		Base	8,516,065.000	99.997445	8,515,847.12	99.757540	8,495,416.63	-20,430.49	0.55
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	107.357573	6,095,093.11	107.659900	6,112,257.32	17,164.21	0.40
		Base		107.357573	6,095,093.11	107.659900	6,112,257.32	17,164.21	0.40
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	99.984700	5,676,507.36	-868.64	0.37
		Base		100.000000	5,677,376.00	99.984700	5,676,507.36	-868.64	0.37
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9172	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.891200	4,536,959.41	-4,941.59	0.29
		Base		100.000000	4,541,901.00	99.891200	4,536,959.41	-4,941.59	0.29
96328DAL8	WHEELS SPV LLC WHLS 2015 1A A1 144A					0.4	20 Jun 2016		
		Local	229,679.840	100.000000	229,679.84	99.993490	229,664.89	-14.95	0.01
Original Face:		Base	10,000,000.000	100.000000	229,679.84	99.993490	229,664.89	-14.95	0.01
98160YAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A1					0.41	17 Oct 2016		
		Local	3,266,756.660	100.000000	3,266,756.66	99.975070	3,265,942.26	-814.40	0.21
Original Face:		Base	19,000,000.000	100.000000	3,266,756.66	99.975070	3,265,942.26	-814.40	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
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.8362	15 Jul 2019		
			12,000,000.000	Local	100.000000	12,000,000.00	99.981140	11,997,736.80	-2,263.20	0.78
	Original Face:		12,000,000.000	Base	100.000000	12,000,000.00	99.981140	11,997,736.80	-2,263.20	0.78
US DOLLAR Total									
			906,255,397.710	Local		909,451,468.76		908,487,685.86	-963,782.90	59.07
	Original Face:		635,937,913.000	Base		909,451,468.76		908,487,685.86	-963,782.90	59.07
FIXED INCOME Total									
			906,255,397.710	Base		909,451,468.76		908,487,685.86	-963,782.90	59.07
	Original Face:		635,937,913.000						

& 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: *March 31, 2016* *View Date:* *April 14, 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									
		1,536,133,464.750	Base		1,538,943,539.37		1,537,979,756.47	-963,782.90	100.00
Original Face:		635,937,913.000							

& 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	-290.570	1.000000	-290.57	1.000000	-290.57	0.00	0.00
		Base		1.000000	-290.57	1.000000	-290.57	0.00	0.00
US DOLLAR Total									
		Local	-290.570		-290.57		-290.57	0.00	0.00
		Base			-290.57		-290.57	0.00	0.00
CASH Total									
		Base	-290.570		-290.57		-290.57	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.9734	21 Jun 2016		
		Local	1,800,000.000	100.009064	1,800,163.16	100.009064	1,800,163.16	0.00	1.75
		Base		100.009064	1,800,163.16	100.009064	1,800,163.16	0.00	1.75
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4448364	31 Dec 2099		
		Local	672,156.480	100.000000	672,156.48	100.000000	672,156.48	0.00	0.65
		Base		100.000000	672,156.48	100.000000	672,156.48	0.00	0.65
US DOLLAR Total									
		Local	2,472,156.480		2,472,319.64		2,472,319.64	0.00	2.41
		Base			2,472,319.64		2,472,319.64	0.00	2.41
CASH EQUIVALENT Total									
		Base	2,472,156.480		2,472,319.64		2,472,319.64	0.00	2.41
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
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	1,000,000.000	100.455700	1,004,557.00	100.606000	1,006,060.00	1,503.00	0.98
		Base		100.455700	1,004,557.00	100.606000	1,006,060.00	1,503.00	0.98
00287YAN9	ABBVIE INC SR UNSECURED 05/18 1.8					1.8	14 May 2018		
		Local	285,000.000	99.928060	284,794.97	100.671600	286,914.06	2,119.09	0.28
		Base		99.928060	284,794.97	100.671600	286,914.06	2,119.09	0.28
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
		Local	1,115,000.000	100.350205	1,118,904.79	100.441800	1,119,926.07	1,021.28	1.09
		Base		100.350205	1,118,904.79	100.441800	1,119,926.07	1,021.28	1.09
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998619	539,992.54	100.253170	541,367.12	1,374.58	0.53
Original Face:		Base	540,000.000	99.998619	539,992.54	100.253170	541,367.12	1,374.58	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997138	324,990.70	100.579450	326,883.21	1,892.51	0.32
Original Face:		Base	325,000.000	99.997138	324,990.70	100.579450	326,883.21	1,892.51	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.994006	484,970.93	100.502390	487,436.59	2,465.66	0.47
Original Face:		Base	485,000.000	99.994006	484,970.93	100.502390	487,436.59	2,465.66	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.4006	05 Nov 2018		
		Local	1,105,000.000	100.123907	1,106,369.17	99.440800	1,098,820.84	-7,548.33	1.07
		Base		100.123907	1,106,369.17	99.440800	1,098,820.84	-7,548.33	1.07
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.243488	1,389,408.83	100.206100	1,402,885.40	13,476.57	1.37
		Base		99.243488	1,389,408.83	100.206100	1,402,885.40	13,476.57	1.37
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.980686	534,896.67	100.379200	537,028.72	2,132.05	0.52
		Base		99.980686	534,896.67	100.379200	537,028.72	2,132.05	0.52
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.990066	649,935.43	100.339990	652,209.94	2,274.51	0.63
Original Face:		Base	650,000.000	99.990066	649,935.43	100.339990	652,209.94	2,274.51	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		Local	125,508.500	100.000000	125,508.50	99.919610	125,407.60	-100.90	0.12
Original Face:		Base	450,000.000	100.000000	125,508.50	99.919610	125,407.60	-100.90	0.12
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					1.0882	14 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.008900	750,066.75	66.75	0.73
		Base		100.000000	750,000.00	100.008900	750,066.75	66.75	0.73
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.0882	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.006800	500,034.00	34.00	0.49
		Base		100.000000	500,000.00	100.006800	500,034.00	34.00	0.49
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	590,000.000	99.909500	589,466.05	99.880000	589,292.00	-174.05	0.57
		Base		99.909500	589,466.05	99.880000	589,292.00	-174.05	0.57
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.1756	01 Aug 2018		
		Local	1,150,000.000	100.021230	1,150,244.15	99.760500	1,147,245.75	-2,998.40	1.12
		Base		100.021230	1,150,244.15	99.760500	1,147,245.75	-2,998.40	1.12
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					0.9982	22 May 2018		
		Local	1,000,000.000	99.738443	997,384.43	99.538600	995,386.00	-1,998.43	0.97
		Base		99.738443	997,384.43	99.538600	995,386.00	-1,998.43	0.97
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.994873	824,957.70	100.250800	827,069.10	2,111.40	0.80
		Base		99.994873	824,957.70	100.250800	827,069.10	2,111.40	0.80
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.828302	806,612.68	99.911800	807,287.34	674.66	0.79
		Base		99.828302	806,612.68	99.911800	807,287.34	674.66	0.79
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.925180	589,558.56	101.387700	598,187.43	8,628.87	0.58
		Base		99.925180	589,558.56	101.387700	598,187.43	8,628.87	0.58
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	14,817.430	99.997031	14,816.99	99.963910	14,812.08	-4.91	0.01
Original Face:		Base	565,000.000	99.997031	14,816.99	99.963910	14,812.08	-4.91	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
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	1,390,000.000	100.028161	1,390,391.44	100.014420	1,390,200.44	-191.00	1.35
Original Face:		Base	1,390,000.000	100.028161	1,390,391.44	100.014420	1,390,200.44	-191.00	1.35
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.975497	289,928.94	99.863130	289,603.08	-325.86	0.28
Original Face:		Base	290,000.000	99.975497	289,928.94	99.863130	289,603.08	-325.86	0.28
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	963,455.850	99.972091	963,186.96	99.847370	961,985.33	-1,201.63	0.94
Original Face:		Base	1,210,000.000	99.972091	963,186.96	99.847370	961,985.33	-1,201.63	0.94
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	328,581.450	99.989388	328,546.58	99.883100	328,197.34	-349.24	0.32
Original Face:		Base	1,000,000.000	99.989388	328,546.58	99.883100	328,197.34	-349.24	0.32
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.578244	497,891.22	99.820400	499,102.00	1,210.78	0.49
Original Face:		Base	500,000.000	99.578244	497,891.22	99.820400	499,102.00	1,210.78	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.866018	399,464.07	99.957500	399,830.00	365.93	0.39
		Base		99.866018	399,464.07	99.957500	399,830.00	365.93	0.39
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.861270	1,098,473.97	100.056500	1,100,621.50	2,147.53	1.07
Original Face:		Base	1,100,000.000	99.861270	1,098,473.97	100.056500	1,100,621.50	2,147.53	1.07
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.996818	329,989.50	100.214690	330,708.48	718.98	0.32
Original Face:		Base	330,000.000	99.996818	329,989.50	100.214690	330,708.48	718.98	0.32
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.993380	664,955.98	100.799600	670,317.34	5,361.36	0.65
		Base		99.993380	664,955.98	100.799600	670,317.34	5,361.36	0.65
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.330849	1,304,301.04	101.359000	1,317,667.00	13,365.96	1.28
		Base		100.330849	1,304,301.04	101.359000	1,317,667.00	13,365.96	1.28

& 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
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.113232	1,001,132.32	99.826800	998,268.00	-2,864.32	0.97
		Base		100.113232	1,001,132.32	99.826800	998,268.00	-2,864.32	0.97
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.602400	372,228.88	2,228.88	0.36
		Base		100.000000	370,000.00	100.602400	372,228.88	2,228.88	0.36
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.9116	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.118100	600,708.60	708.60	0.58
		Base		100.000000	600,000.00	100.118100	600,708.60	708.60	0.58
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					0.9438	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	99.767100	1,396,739.40	-3,260.60	1.36
		Base		100.000000	1,400,000.00	99.767100	1,396,739.40	-3,260.60	1.36
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.8502	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.008870	600,053.22	53.22	0.58
Original Face:		Base	600,000.000	100.000000	600,000.00	100.008870	600,053.22	53.22	0.58
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.969472	1,729,471.87	100.026690	1,730,461.74	989.87	1.68
Original Face:		Base	1,730,000.000	99.969472	1,729,471.87	100.026690	1,730,461.74	989.87	1.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.884634	589,319.34	100.565100	593,334.09	4,014.75	0.58
		Base		99.884634	589,319.34	100.565100	593,334.09	4,014.75	0.58
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.068404	252,671.01	101.504900	253,762.25	1,091.24	0.25
		Base		101.068404	252,671.01	101.504900	253,762.25	1,091.24	0.25
191216BR0	COCA COLA CO/THE SR UNSECURED 10/17 0.875					0.875	27 Oct 2017		
		Local	750,000.000	99.965449	749,740.87	100.175900	751,319.25	1,578.38	0.73
		Base		99.965449	749,740.87	100.175900	751,319.25	1,578.38	0.73
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.484000	442,129.60	102.179800	449,591.12	7,461.52	0.44
		Base		100.484000	442,129.60	102.179800	449,591.12	7,461.52	0.44

& 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
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.179113	1,602,865.80	100.437700	1,607,003.20	4,137.40	1.56
		Base		100.179113	1,602,865.80	100.437700	1,607,003.20	4,137.40	1.56
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.890330	709,221.34	101.444000	720,252.40	11,031.06	0.70
		Base		99.890330	709,221.34	101.444000	720,252.40	11,031.06	0.70
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.6162	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	100.000000	730,000.00	0.00	0.71
Original Face:		Base	730,000.000	100.000000	730,000.00	100.000000	730,000.00	0.00	0.71
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.930173	659,539.14	100.098300	660,648.78	1,109.64	0.64
		Base		99.930173	659,539.14	100.098300	660,648.78	1,109.64	0.64
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.876269	304,622.62	101.734500	310,290.23	5,667.61	0.30
		Base		99.876269	304,622.62	101.734500	310,290.23	5,667.61	0.30
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.8356	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.750200	244,387.99	-612.01	0.24
		Base		100.000000	245,000.00	99.750200	244,387.99	-612.01	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	98.993700	989,937.00	-10,063.00	0.96
		Base		100.000000	1,000,000.00	98.993700	989,937.00	-10,063.00	0.96
30231GAA0	EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921					0.921	15 Mar 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.156700	1,001,567.00	1,567.00	0.97
		Base		100.000000	1,000,000.00	100.156700	1,001,567.00	1,567.00	0.97
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.876743	998,767.43	100.449100	1,004,491.00	5,723.57	0.98
		Base		99.876743	998,767.43	100.449100	1,004,491.00	5,723.57	0.98
3133EEG53	FEDERAL FARM CREDIT BANK BONDS 08/17 0.8					0.8	04 Aug 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	99.983800	1,499,757.00	-243.00	1.46
		Base		100.000000	1,500,000.00	99.983800	1,499,757.00	-243.00	1.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	500,000.000	99.853760	499,268.80	100.225300	501,126.50	1,857.70	0.49
		Base		99.853760	499,268.80	100.225300	501,126.50	1,857.70	0.49
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.057441	1,100,631.85	100.188400	1,102,072.40	1,440.55	1.07
		Base		100.057441	1,100,631.85	100.188400	1,102,072.40	1,440.55	1.07
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	338,470.080	101.093976	342,172.86	100.720180	340,907.67	-1,265.19	0.33
Original Face:		Base	1,000,000.000	101.093976	342,172.86	100.720180	340,907.67	-1,265.19	0.33
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	65,410.590	101.746598	66,553.05	100.209310	65,547.50	-1,005.55	0.06
Original Face:		Base	3,500,000.000	101.746598	66,553.05	100.209310	65,547.50	-1,005.55	0.06
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	168,464.410	101.685745	171,304.29	101.506230	171,001.87	-302.42	0.17
Original Face:		Base	1,000,000.000	101.685745	171,304.29	101.506230	171,001.87	-302.42	0.17
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	294,658.000	101.983880	300,503.66	102.972181	303,415.77	2,912.11	0.30
Original Face:		Base	485,000.000	101.983880	300,503.66	102.972181	303,415.77	2,912.11	0.30
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	67,052.270	103.695520	69,530.20	102.595700	68,792.75	-737.45	0.07
Original Face:		Base	281,000.000	103.695520	69,530.20	102.595700	68,792.75	-737.45	0.07
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	47,801.110	100.861131	48,212.74	100.803420	48,185.15	-27.59	0.05
Original Face:		Base	550,000.000	100.861131	48,212.74	100.803420	48,185.15	-27.59	0.05
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.983512	1,199,802.14	99.966300	1,199,595.60	-206.54	1.17
		Base		99.983512	1,199,802.14	99.966300	1,199,595.60	-206.54	1.17
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	356,751.550	99.997620	356,743.06	99.885040	356,341.43	-401.63	0.35
Original Face:		Base	780,000.000	99.997620	356,743.06	99.885040	356,341.43	-401.63	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	32,979.820	99.997392	32,978.96	99.972430	32,970.73	-8.23	0.03
Original Face:		Base	355,000.000	99.997392	32,978.96	99.972430	32,970.73	-8.23	0.03
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	500,000.000	99.870266	499,351.33	99.803360	499,016.80	-334.53	0.49
Original Face:		Base	500,000.000	99.870266	499,351.33	99.803360	499,016.80	-334.53	0.49
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	229,392.970	99.941615	229,259.04	99.927500	229,226.66	-32.38	0.22
Original Face:		Base	450,000.000	99.941615	229,259.04	99.927500	229,226.66	-32.38	0.22
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	99.992000	1,049,916.00	-84.00	1.02
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	99.992000	1,049,916.00	-84.00	1.02
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.982864	994,829.50	100.395500	998,935.23	4,105.73	0.97
Original Face:		Base	995,000.000	99.982864	994,829.50	100.395500	998,935.23	4,105.73	0.97
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	101.346641	1,114,813.05	101.571200	1,117,283.20	2,470.15	1.09
		Base		101.346641	1,114,813.05	101.571200	1,117,283.20	2,470.15	1.09
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.994685	574,969.44	100.463300	577,663.98	2,694.54	0.56
		Base		99.994685	574,969.44	100.463300	577,663.98	2,694.54	0.56
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.422	15 Apr 2020		
		Local	750,000.000	100.088117	750,660.88	101.002000	757,515.00	6,854.12	0.74
		Base		100.088117	750,660.88	101.002000	757,515.00	6,854.12	0.74
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.090382	1,000,903.82	101.763200	1,017,632.00	16,728.18	0.99
		Base		100.090382	1,000,903.82	101.763200	1,017,632.00	16,728.18	0.99
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	551,271.930	101.552143	559,828.46	101.087040	557,264.48	-2,563.98	0.54
Original Face:		Base	2,750,000.000	101.552143	559,828.46	101.087040	557,264.48	-2,563.98	0.54

& 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
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.3902	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.278400	675,093.12	-4,906.88	0.66
		Base		100.000000	680,000.00	99.278400	675,093.12	-4,906.88	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.937868	629,608.57	99.962700	629,765.01	156.44	0.61
		Base		99.937868	629,608.57	99.962700	629,765.01	156.44	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	303,739.590	99.996823	303,729.94	99.881780	303,380.51	-349.43	0.30
Original Face:		Base	440,000.000	99.996823	303,729.94	99.881780	303,380.51	-349.43	0.30
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	800,000.000	99.772261	798,178.09	99.862670	798,901.36	723.27	0.78
Original Face:		Base	800,000.000	99.772261	798,178.09	99.862670	798,901.36	723.27	0.78
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	395,050.200	99.999238	395,047.19	99.937760	394,804.32	-242.87	0.38
Original Face:		Base	500,000.000	99.999238	395,047.19	99.937760	394,804.32	-242.87	0.38
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	264,589.870	99.991020	264,566.11	99.932240	264,410.58	-155.53	0.26
Original Face:		Base	688,000.000	99.991020	264,566.11	99.932240	264,410.58	-155.53	0.26
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	342,507.140	99.969431	342,402.44	99.842430	341,967.45	-434.99	0.33
Original Face:		Base	440,000.000	99.969431	342,402.44	99.842430	341,967.45	-434.99	0.33
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.912582	999,125.82	99.228700	992,287.00	-6,838.82	0.97
		Base		99.912582	999,125.82	99.228700	992,287.00	-6,838.82	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	195,167.910	99.993831	195,155.87	99.915280	195,002.56	-153.31	0.19
Original Face:		Base	305,000.000	99.993831	195,155.87	99.915280	195,002.56	-153.31	0.19
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.991270	459,959.84	99.982100	459,917.66	-42.18	0.45
Original Face:		Base	460,000.000	99.991270	459,959.84	99.982100	459,917.66	-42.18	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	340,000.000	99.999350	339,997.79	99.837040	339,445.94	-551.85	0.33
Original Face:		Base	340,000.000	99.999350	339,997.79	99.837040	339,445.94	-551.85	0.33
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	950,000.000	99.907474	949,121.00	99.952170	949,545.62	424.62	0.92
Original Face:		Base	950,000.000	99.907474	949,121.00	99.952170	949,545.62	424.62	0.92
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.983967	394,936.67	100.386140	396,525.25	1,588.58	0.39
Original Face:		Base	395,000.000	99.983967	394,936.67	100.386140	396,525.25	1,588.58	0.39
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	100.572908	1,047,969.70	100.694100	1,049,232.52	1,262.82	1.02
		Base		100.572908	1,047,969.70	100.694100	1,049,232.52	1,262.82	1.02
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.264170	501,320.85	100.812400	504,062.00	2,741.15	0.49
		Base		100.264170	501,320.85	100.812400	504,062.00	2,741.15	0.49
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.326419	953,100.98	100.396400	953,765.80	664.82	0.93
		Base		100.326419	953,100.98	100.396400	953,765.80	664.82	0.93
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.811879	998,118.79	100.180500	1,001,805.00	3,686.21	0.97
		Base		99.811879	998,118.79	100.180500	1,001,805.00	3,686.21	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.2511	28 Jan 2019		
		Local	1,251,000.000	98.706106	1,234,813.38	99.559400	1,245,488.09	10,674.71	1.21
		Base		98.706106	1,234,813.38	99.559400	1,245,488.09	10,674.71	1.21
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	178,521.880	99.995289	178,513.47	99.997690	178,517.76	4.29	0.17
Original Face:		Base	730,000.000	99.995289	178,513.47	99.997690	178,517.76	4.29	0.17
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	26,290.990	99.938762	26,274.89	99.972190	26,283.68	8.79	0.03
Original Face:		Base	725,000.000	99.938762	26,274.89	99.972190	26,283.68	8.79	0.03

& 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
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,140,293.200	99.966964	1,139,916.49	99.955610	1,139,787.02	-129.47	1.11
Original Face:		Base	1,600,000.000	99.966964	1,139,916.49	99.955610	1,139,787.02	-129.47	1.11
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.956824	339,853.20	100.566600	341,926.44	2,073.24	0.33
		Base		99.956824	339,853.20	100.566600	341,926.44	2,073.24	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.0531	02 Jun 2017		
		Local	475,000.000	99.962324	474,821.04	99.934700	474,689.83	-131.21	0.46
		Base		99.962324	474,821.04	99.934700	474,689.83	-131.21	0.46
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					1.1191	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.038500	750,288.75	288.75	0.73
		Base		100.000000	750,000.00	100.038500	750,288.75	288.75	0.73
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.994214	899,947.93	100.876500	907,888.50	7,940.57	0.88
		Base		99.994214	899,947.93	100.876500	907,888.50	7,940.57	0.88
548661DF1	LOWE S COS INC SR UNSECURED 09/18 VAR					1.23235	14 Sep 2018		
		Local	130,000.000	100.000000	130,000.00	100.586100	130,761.93	761.93	0.13
		Base		100.000000	130,000.00	100.586100	130,761.93	761.93	0.13
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.9931	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.862900	998,629.00	-1,371.00	0.97
		Base		100.000000	1,000,000.00	99.862900	998,629.00	-1,371.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.983958	589,905.35	99.787500	588,746.25	-1,159.10	0.57
		Base		99.983958	589,905.35	99.787500	588,746.25	-1,159.10	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.198776	1,001,987.76	100.591900	1,005,919.00	3,931.24	0.98
		Base		100.198776	1,001,987.76	100.591900	1,005,919.00	3,931.24	0.98
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	1,381,867.520	99.988419	1,381,707.48	99.913080	1,380,666.40	-1,041.08	1.34
Original Face:		Base	1,530,000.000	99.988419	1,381,707.48	99.913080	1,380,666.40	-1,041.08	1.34

& 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
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.861645	599,169.87	100.242120	601,452.72	2,282.85	0.59
Original Face:		Base	600,000.000	99.861645	599,169.87	100.242120	601,452.72	2,282.85	0.59
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.998845	1,209,986.03	100.019400	1,210,234.74	248.71	1.18
		Base		99.998845	1,209,986.03	100.019400	1,210,234.74	248.71	1.18
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					0.9782	18 May 2018		
		Local	1,000,000.000	100.125501	1,001,255.01	100.256300	1,002,563.00	1,307.99	0.98
		Base		100.125501	1,001,255.01	100.256300	1,002,563.00	1,307.99	0.98
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.913686	989,145.49	100.972400	999,626.76	10,481.27	0.97
		Base		99.913686	989,145.49	100.972400	999,626.76	10,481.27	0.97
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.098787	1,000,987.87	100.318100	1,003,181.00	2,193.13	0.98
		Base		100.098787	1,000,987.87	100.318100	1,003,181.00	2,193.13	0.98
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.8856	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.036300	1,000,363.00	363.00	0.97
		Base		100.000000	1,000,000.00	100.036300	1,000,363.00	363.00	0.97
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.992287	704,945.62	99.984900	704,893.55	-52.07	0.69
		Base		99.992287	704,945.62	99.984900	704,893.55	-52.07	0.69
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	718,910.370	99.855579	717,872.11	99.854530	717,864.57	-7.54	0.70
Original Face:		Base	1,500,000.000	99.855579	717,872.11	99.854530	717,864.57	-7.54	0.70
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	514,246.360	99.878887	513,623.54	99.872320	513,589.77	-33.77	0.50
Original Face:		Base	785,000.000	99.878887	513,623.54	99.872320	513,589.77	-33.77	0.50
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,150,000.000	99.874021	1,148,551.24	99.952500	1,149,453.75	902.51	1.12
Original Face:		Base	1,150,000.000	99.874021	1,148,551.24	99.952500	1,149,453.75	902.51	1.12

& 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
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.881339	998,813.39	100.583800	1,005,838.00	7,024.61	0.98
		Base		99.881339	998,813.39	100.583800	1,005,838.00	7,024.61	0.98
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.202	15 Jan 2019		
		Local	500,000.000	100.504360	502,521.80	100.427100	502,135.50	-386.30	0.49
		Base		100.504360	502,521.80	100.427100	502,135.50	-386.30	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.990724	499,953.62	99.950900	499,754.50	-199.12	0.49
		Base		99.990724	499,953.62	99.950900	499,754.50	-199.12	0.49
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.0551	01 Jun 2018		
		Local	1,400,000.000	99.887000	1,398,418.00	99.036000	1,386,504.00	-11,914.00	1.35
		Base		99.887000	1,398,418.00	99.036000	1,386,504.00	-11,914.00	1.35
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.949270	794,596.70	100.175000	796,391.25	1,794.55	0.78
		Base		99.949270	794,596.70	100.175000	796,391.25	1,794.55	0.78
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.939364	384,766.55	100.230600	385,887.81	1,121.26	0.38
		Base		99.939364	384,766.55	100.230600	385,887.81	1,121.26	0.38
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.906420	554,480.63	100.119800	555,664.89	1,184.26	0.54
		Base		99.906420	554,480.63	100.119800	555,664.89	1,184.26	0.54
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.979338	1,499,690.07	100.414400	1,506,216.00	6,525.93	1.47
		Base		99.979338	1,499,690.07	100.414400	1,506,216.00	6,525.93	1.47
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.616920	498,084.60	99.634400	498,172.00	87.40	0.48
		Base		99.616920	498,084.60	99.634400	498,172.00	87.40	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.465385	994,653.85	99.666500	996,665.00	2,011.15	0.97
		Base		99.465385	994,653.85	99.666500	996,665.00	2,011.15	0.97

& 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
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	100.310408	1,003,104.08	100.340500	1,003,405.00	300.92	0.98
		Base		100.310408	1,003,104.08	100.340500	1,003,405.00	300.92	0.98
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.988380	299,965.14	100.011900	300,035.70	70.56	0.29
		Base		99.988380	299,965.14	100.011900	300,035.70	70.56	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.959462	704,714.21	100.161700	706,139.99	1,425.78	0.69
		Base		99.959462	704,714.21	100.161700	706,139.99	1,425.78	0.69
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.039978	500,199.89	100.041800	500,209.00	9.11	0.49
		Base		100.039978	500,199.89	100.041800	500,209.00	9.11	0.49
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.895835	1,533,401.07	101.185300	1,553,194.36	19,793.29	1.51
		Base		99.895835	1,533,401.07	101.185300	1,553,194.36	19,793.29	1.51
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.997904	564,988.16	99.973350	564,849.43	-138.73	0.55
	Original Face:	Base	565,000.000	99.997904	564,988.16	99.973350	564,849.43	-138.73	0.55
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	536,309.320	99.994807	536,281.47	99.868110	535,601.98	-679.49	0.52
	Original Face:	Base	830,000.000	99.994807	536,281.47	99.868110	535,601.98	-679.49	0.52
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.980173	999,801.73	100.175600	1,001,756.00	1,954.27	0.97
		Base		99.980173	999,801.73	100.175600	1,001,756.00	1,954.27	0.97
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	100.398211	1,606,371.38	100.388000	1,606,208.00	-163.38	1.56
		Base		100.398211	1,606,371.38	100.388000	1,606,208.00	-163.38	1.56
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.851626	698,961.38	100.299700	702,097.90	3,136.52	0.68
		Base		99.851626	698,961.38	100.299700	702,097.90	3,136.52	0.68

& 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
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.827399	806,619.19	100.968500	807,748.00	1,128.81	0.79
		Base		100.827399	806,619.19	100.968500	807,748.00	1,128.81	0.79
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		Local	1,000,000.000	100.694286	1,006,942.86	100.698600	1,006,986.00	43.14	0.98
		Base		100.694286	1,006,942.86	100.698600	1,006,986.00	43.14	0.98
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.922054	204,840.21	100.430800	205,883.14	1,042.93	0.20
		Base		99.922054	204,840.21	100.430800	205,883.14	1,042.93	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.723645	1,034,134.20	99.746800	1,034,374.32	240.12	1.01
		Base		99.723645	1,034,134.20	99.746800	1,034,374.32	240.12	1.01
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.954902	284,871.47	100.587300	286,673.81	1,802.34	0.28
		Base		99.954902	284,871.47	100.587300	286,673.81	1,802.34	0.28
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	80,228.950	99.990515	80,221.34	99.832150	80,094.29	-127.05	0.08
Original Face:		Base	500,000.000	99.990515	80,221.34	99.832150	80,094.29	-127.05	0.08
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	895,263.510	99.932605	894,660.15	99.699360	892,571.99	-2,088.16	0.87
Original Face:		Base	1,725,000.000	99.932605	894,660.15	99.699360	892,571.99	-2,088.16	0.87
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.832690	721,790.35	100.587200	727,245.46	5,455.11	0.71
		Base		99.832690	721,790.35	100.587200	727,245.46	5,455.11	0.71
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.018285	1,200,219.42	100.108200	1,201,298.40	1,078.98	1.17
		Base		100.018285	1,200,219.42	100.108200	1,201,298.40	1,078.98	1.17
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		Local	500,000.000	99.996926	499,984.63	99.986500	499,932.50	-52.13	0.49
		Base		99.996926	499,984.63	99.986500	499,932.50	-52.13	0.49

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

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		100,063,602.770	Local		100,094,967.22		100,284,025.81	189,058.59	97.59
	Original Face:	43,149,000.000	Base		100,094,967.22		100,284,025.81	189,058.59	97.59
FIXED INCOME Total									
		100,063,602.770	Base		100,094,967.22		100,284,025.81	189,058.59	97.59
	Original Face:	43,149,000.000							

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

Books Closed

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		102,535,468.680	Base		102,566,996.29		102,756,054.88	189,058.59	100.00
Original Face:		43,149,000.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-43,176,826.290	1.000000	-43,176,826.29	1.000000	-43,176,826.29	0.00	3.67
		Base		1.000000	-43,176,826.29	1.000000	-43,176,826.29	0.00	3.67
US DOLLAR Total									
		Local	-43,176,826.290		-43,176,826.29		-43,176,826.29	0.00	3.67
		Base			-43,176,826.29		-43,176,826.29	0.00	3.67
CASH Total									
		Base	-43,176,826.290		-43,176,826.29		-43,176,826.29	0.00	3.67
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		Local	20,000,000.000	99.732056	19,946,411.11	99.732056	19,946,411.11	0.00	1.70
		Base		99.732056	19,946,411.11	99.732056	19,946,411.11	0.00	1.70
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.847844	9,984,784.44	99.847844	9,984,784.44	0.00	0.85
		Base		99.847844	9,984,784.44	99.847844	9,984,784.44	0.00	0.85
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		Local	10,000,000.000	99.965492	9,996,549.17	99.965492	9,996,549.17	0.00	0.85
		Base		99.965492	9,996,549.17	99.965492	9,996,549.17	0.00	0.85
926NKW009	AMHERST PIERPONT 04/15 VAR					0.65	01 Apr 2016		
		Local	18,179,898.950	100.000000	18,179,898.95	100.000000	18,179,898.95	0.00	1.55
		Base		100.000000	18,179,898.95	100.000000	18,179,898.95	0.00	1.55
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.28	30 Mar 2016		
		Local	0.000	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

& 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
978UHA002	SUN TRUST ROBINSON REPO					0.39	01 Apr 2016		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.26
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.26
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		65,146,905.160	Local	100.000000	65,146,905.16	100.000000	65,146,905.16	0.00	5.54
			Base	100.000000	65,146,905.16	100.000000	65,146,905.16	0.00	5.54
US DOLLAR Total									
		173,326,804.110	Local		173,254,548.80		173,254,548.83	0.03	14.75
			Base		173,254,548.80		173,254,548.83	0.03	14.75
CASH EQUIVALENT Total									
		173,326,804.110	Base		173,254,548.80		173,254,548.83	0.03	14.75
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	100.075979	15,862,042.61	99.844600	15,825,369.10	-36,673.51	1.35
			Base	100.075979	15,862,042.61	99.844600	15,825,369.10	-36,673.51	1.35
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		20,000,000.000	Local	99.884778	19,976,955.56	99.864400	19,972,880.00	-4,075.56	1.70
			Base	99.884778	19,976,955.56	99.864400	19,972,880.00	-4,075.56	1.70
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		20,000,000.000	Local	99.811111	19,962,222.22	99.848900	19,969,780.00	7,557.78	1.70
			Base	99.811111	19,962,222.22	99.848900	19,969,780.00	7,557.78	1.70
31315KE22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	31 Aug 2016		
		10,000,000.000	Local	99.734000	9,973,400.00	99.831100	9,983,110.00	9,710.00	0.85
			Base	99.734000	9,973,400.00	99.831100	9,983,110.00	9,710.00	0.85
31315KE48	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000					0.01	02 Sep 2016		
		20,000,000.000	Local	99.846000	19,969,200.00	99.820300	19,964,060.00	-5,140.00	1.70
			Base	99.846000	19,969,200.00	99.820300	19,964,060.00	-5,140.00	1.70

& 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
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		Local	20,000,000.000	99.807292	19,961,458.33	99.768700	19,953,740.00	-7,718.33	1.70
		Base		99.807292	19,961,458.33	99.768700	19,953,740.00	-7,718.33	1.70
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		Local	20,000,000.000	99.628000	19,925,600.00	99.718000	19,943,600.00	18,000.00	1.70
		Base		99.628000	19,925,600.00	99.718000	19,943,600.00	18,000.00	1.70
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	20,000,000.000	99.903944	19,980,788.89	99.909000	19,981,800.00	1,011.11	1.70
		Base		99.903944	19,980,788.89	99.909000	19,981,800.00	1,011.11	1.70
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	20,000,000.000	99.464500	19,892,900.00	99.558000	19,911,600.00	18,700.00	1.69
		Base		99.464500	19,892,900.00	99.558000	19,911,600.00	18,700.00	1.69
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	16,063,260.210	105.559387	16,956,279.02	105.258927	16,908,015.34	-48,263.68	1.44
Original Face:		Base	24,487,993.000	105.559387	16,956,279.02	105.258927	16,908,015.34	-48,263.68	1.44
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,554,874.500	105.443043	5,857,228.73	104.797141	5,821,349.66	-35,879.07	0.50
Original Face:		Base	10,000,000.000	105.443043	5,857,228.73	104.797141	5,821,349.66	-35,879.07	0.50
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8194	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	99.963100	19,992,620.00	-7,380.00	1.70
		Base		100.000000	20,000,000.00	99.963100	19,992,620.00	-7,380.00	1.70
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.5021	20 Apr 2016		
		Local	10,000,000.000	100.000793	10,000,079.30	100.004600	10,000,460.00	380.70	0.85
		Base		100.000793	10,000,079.30	100.004600	10,000,460.00	380.70	0.85
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	99.846400	8,986,176.00	-13,824.00	0.76
		Base		100.000000	9,000,000.00	99.846400	8,986,176.00	-13,824.00	0.76
313384US6	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/16 0.00000					0.01	24 Mar 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313384XU8	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	06 Jun 2016		
		Local	20,000,000.000	99.953250	19,990,650.00	99.943200	19,988,640.00	-2,010.00	1.70
		Base		99.953250	19,990,650.00	99.943200	19,988,640.00	-2,010.00	1.70
313384ZF9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	11 Jul 2016		
		Local	20,000,000.000	99.835875	19,967,175.00	99.899000	19,979,800.00	12,625.00	1.70
		Base		99.835875	19,967,175.00	99.899000	19,979,800.00	12,625.00	1.70
313384ZH5	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	13 Jul 2016		
		Local	50,000,000.000	99.848361	49,924,180.56	99.897000	49,948,500.00	24,319.44	4.25
		Base		99.848361	49,924,180.56	99.897000	49,948,500.00	24,319.44	4.25
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	25,000,000.000	99.844444	24,961,111.11	99.888000	24,972,000.00	10,888.89	2.13
		Base		99.844444	24,961,111.11	99.888000	24,972,000.00	10,888.89	2.13
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	100.000800	12,525,100.20	100.20	1.07
		Base		100.000000	12,525,000.00	100.000800	12,525,100.20	100.20	1.07
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	100.006400	20,001,280.00	1,280.00	1.70
		Base		100.000000	20,000,000.00	100.006400	20,001,280.00	1,280.00	1.70
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.495	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.810800	19,962,160.00	-37,840.00	1.70
		Base		100.000000	20,000,000.00	99.810800	19,962,160.00	-37,840.00	1.70
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	99.878300	9,987,830.00	-12,170.00	0.85
		Base		100.000000	10,000,000.00	99.878300	9,987,830.00	-12,170.00	0.85
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	99.919000	9,991,900.00	-8,100.00	0.85
		Base		100.000000	10,000,000.00	99.919000	9,991,900.00	-8,100.00	0.85
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.742400	9,974,240.00	-25,760.00	0.85
		Base		100.000000	10,000,000.00	99.742400	9,974,240.00	-25,760.00	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ECXS8	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR					0.53	20 Jul 2016		
		Local	8,100,000.000	100.031966	8,102,589.28	100.024700	8,102,000.70	-588.58	0.69
		Base		100.031966	8,102,589.28	100.024700	8,102,000.70	-588.58	0.69
3133EE3M0	FEDERAL FARM CREDIT BANK BONDS 07/17 0.81					0.81	13 Jul 2017		
		Local	10,000,000.000	99.975833	9,997,583.33	100.000700	10,000,070.00	2,486.67	0.85
		Base		99.975833	9,997,583.33	100.000700	10,000,070.00	2,486.67	0.85
3133EEG95	FEDERAL FARM CREDIT BANK BONDS 05/16 0.3					0.3	05 May 2016		
		Local	10,000,000.000	99.999071	9,999,907.10	100.013200	10,001,320.00	1,412.90	0.85
		Base		99.999071	9,999,907.10	100.013200	10,001,320.00	1,412.90	0.85
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.973582	19,994,716.48	99.934000	19,986,800.00	-7,916.48	1.70
		Base		99.973582	19,994,716.48	99.934000	19,986,800.00	-7,916.48	1.70
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.5518	23 Nov 2018		
		Local	20,000,000.000	99.838684	19,967,736.74	99.685200	19,937,040.00	-30,696.74	1.70
		Base		99.838684	19,967,736.74	99.685200	19,937,040.00	-30,696.74	1.70
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.370311	6,900,458.85	100.284800	6,894,580.00	-5,878.85	0.59
		Base		100.370311	6,900,458.85	100.284800	6,894,580.00	-5,878.85	0.59
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.532701	7,389,153.53	100.435500	7,382,009.25	-7,144.28	0.63
		Base		100.532701	7,389,153.53	100.435500	7,382,009.25	-7,144.28	0.63
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.7683	22 Jan 2021		
		Local	10,000,000.000	99.980766	9,998,076.63	100.041400	10,004,140.00	6,063.37	0.85
		Base		99.980766	9,998,076.63	100.041400	10,004,140.00	6,063.37	0.85
3134G7Z20	FREDDIE MAC NOTES 10/18 1.25					1.25	29 Oct 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.026900	20,005,380.00	5,380.00	1.70
		Base		100.000000	20,000,000.00	100.026900	20,005,380.00	5,380.00	1.70
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	100.021700	5,701,236.90	1,236.90	0.49
		Base		100.000000	5,700,000.00	100.021700	5,701,236.90	1,236.90	0.49

& 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
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	100.010400	4,100,426.40	426.40	0.35
		Base		100.000000	4,100,000.00	100.010400	4,100,426.40	426.40	0.35
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013600	10,001,360.00	1,360.00	0.85
		Base		100.000000	10,000,000.00	100.013600	10,001,360.00	1,360.00	0.85
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.938800	19,987,760.00	-12,240.00	1.70
		Base		100.000000	20,000,000.00	99.938800	19,987,760.00	-12,240.00	1.70
313588VL6	FANNIE DISCOUNT NOTE DISCOUNT NOT 04/16 0.00000					0.01	11 Apr 2016		
		Local	20,000,000.000	99.994722	19,998,944.44	99.994200	19,998,840.00	-104.44	1.70
		Base		99.994722	19,998,944.44	99.994200	19,998,840.00	-104.44	1.70
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	20,000,000.000	99.934278	19,986,855.56	99.909000	19,981,800.00	-5,055.56	1.70
		Base		99.934278	19,986,855.56	99.909000	19,981,800.00	-5,055.56	1.70
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	8,000,000.000	100.993684	8,079,494.74	101.108400	8,088,672.00	9,177.26	0.69
		Base		100.993684	8,079,494.74	101.108400	8,088,672.00	9,177.26	0.69
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.942667	8,994,840.00	101.302900	9,117,261.00	122,421.00	0.78
		Base		99.942667	8,994,840.00	101.302900	9,117,261.00	122,421.00	0.78
3135G0H89	FANNIE MAE NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.949000	9,994,900.00	-5,100.00	0.85
		Base		100.000000	10,000,000.00	99.949000	9,994,900.00	-5,100.00	0.85
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.921700	9,992,170.00	-7,830.00	0.85
		Base		100.000000	10,000,000.00	99.921700	9,992,170.00	-7,830.00	0.85
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.913100	19,708,858.11	-17,141.89	1.68
		Base		100.000000	19,726,000.00	99.913100	19,708,858.11	-17,141.89	1.68

& 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
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,061,707.750	100.157539	2,064,955.75	101.365570	2,089,861.81	24,906.06	0.18
Original Face:		Base	5,000,000.000	100.157539	2,064,955.75	101.365570	2,089,861.81	24,906.06	0.18
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	7,316,061.910	99.725326	7,295,966.56	98.117160	7,178,312.17	-117,654.39	0.61
Original Face:		Base	11,452,445.000	99.725326	7,295,966.56	98.117160	7,178,312.17	-117,654.39	0.61
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	8,160,610.230	100.337825	8,188,178.85	96.274090	7,856,553.24	-331,625.61	0.67
Original Face:		Base	11,058,708.000	100.337825	8,188,178.85	96.274090	7,856,553.24	-331,625.61	0.67
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.57565	25 Nov 2018		
		Local	23,828,184.050	99.772531	23,773,982.35	99.161520	23,628,389.49	-145,592.86	2.01
Original Face:		Base	26,125,000.000	99.772531	23,773,982.35	99.161520	23,628,389.49	-145,592.86	2.01
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.764	25 Apr 2020		
		Local	4,916,733.750	99.971266	4,915,320.96	99.564150	4,895,304.17	-20,016.79	0.42
Original Face:		Base	5,000,000.000	99.971266	4,915,320.96	99.564150	4,895,304.17	-20,016.79	0.42
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,783,737.500	98.310270	1,753,597.16	102.611580	1,830,321.23	76,724.07	0.16
Original Face:		Base	5,000,000.000	98.310270	1,753,597.16	102.611580	1,830,321.23	76,724.07	0.16
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	115,392.100	102.458496	118,229.01	100.982080	116,525.34	-1,703.67	0.01
Original Face:		Base	2,245,000.000	102.458496	118,229.01	100.982080	116,525.34	-1,703.67	0.01
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	517,681.350	102.362293	529,910.50	103.582840	536,229.04	6,318.54	0.05
Original Face:		Base	5,000,000.000	102.362293	529,910.50	103.582840	536,229.04	6,318.54	0.05
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	808,363.200	102.064030	825,048.06	103.244110	834,587.39	9,539.33	0.07
Original Face:		Base	5,000,000.000	102.064030	825,048.06	103.244110	834,587.39	9,539.33	0.07
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	5,299,356.900	99.973337	5,297,943.93	100.948180	5,349,604.34	51,660.41	0.46
Original Face:		Base	10,000,000.000	99.973337	5,297,943.93	100.948180	5,349,604.34	51,660.41	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	3,783,589.600	103.482669	3,915,359.52	103.427830	3,913,284.62	-2,074.90	0.33
Original Face:		Base	10,000,000.000	103.482669	3,915,359.52	103.427830	3,913,284.62	-2,074.90	0.33
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	6,174,611.150	100.872233	6,228,468.13	100.815820	6,224,984.86	-3,483.27	0.53
Original Face:		Base	12,022,600.000	100.872233	6,228,468.13	100.815820	6,224,984.86	-3,483.27	0.53
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	10,658,429.660	100.434820	10,704,774.68	101.466630	10,814,749.39	109,974.71	0.92
Original Face:		Base	15,363,692.000	100.434820	10,704,774.68	101.466630	10,814,749.39	109,974.71	0.92
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	13,787,578.320	102.088013	14,075,464.74	101.390260	13,979,261.51	-96,203.23	1.19
Original Face:		Base	24,000,000.000	102.088013	14,075,464.74	101.390260	13,979,261.51	-96,203.23	1.19
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	5,984,480.900	100.405724	6,008,761.40	99.115060	5,931,521.83	-77,239.57	0.50
Original Face:		Base	10,000,000.000	100.405724	6,008,761.40	99.115060	5,931,521.83	-77,239.57	0.50
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	17,736,979.650	100.910734	17,898,516.35	100.010370	17,738,818.97	-159,697.38	1.51
Original Face:		Base	29,723,368.000	100.910734	17,898,516.35	100.010370	17,738,818.97	-159,697.38	1.51
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,913,336.300	101.947812	2,970,082.61	99.890000	2,910,131.63	-59,950.98	0.25
Original Face:		Base	9,815,000.000	101.947812	2,970,082.61	99.890000	2,910,131.63	-59,950.98	0.25
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	4,653,456.040	100.292226	4,667,054.64	100.495610	4,676,519.03	9,464.39	0.40
Original Face:		Base	4,690,000.000	100.292226	4,667,054.64	100.495610	4,676,519.03	9,464.39	0.40
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,558,626.700	102.349980	2,618,753.92	102.352810	2,618,826.32	72.40	0.22
Original Face:		Base	10,000,000.000	102.349980	2,618,753.92	102.352810	2,618,826.32	72.40	0.22
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,324,709.330	112.110686	2,606,247.58	114.531370	2,662,521.44	56,273.86	0.23
Original Face:		Base	12,777,000.000	112.110686	2,606,247.58	114.531370	2,662,521.44	56,273.86	0.23

& 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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	549,919.700	106.637438	586,420.28	109.490520	602,109.94	15,689.66	0.05
Original Face:		Base	10,000,000.000	106.637438	586,420.28	109.490520	602,109.94	15,689.66	0.05
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	217,475.230	103.918373	225,996.72	100.720620	219,042.40	-6,954.32	0.02
Original Face:		Base	7,000,000.000	103.918373	225,996.72	100.720620	219,042.40	-6,954.32	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	784,592.700	104.964775	823,545.96	108.424610	850,691.58	27,145.62	0.07
Original Face:		Base	5,000,000.000	104.964775	823,545.96	108.424610	850,691.58	27,145.62	0.07
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,332,130.240	103.756280	1,382,168.78	105.288900	1,402,585.28	20,416.50	0.12
Original Face:		Base	16,000,000.000	103.756280	1,382,168.78	105.288900	1,402,585.28	20,416.50	0.12
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	308,374.600	101.749856	313,770.71	101.225700	312,154.35	-1,616.36	0.03
Original Face:		Base	10,000,000.000	101.749856	313,770.71	101.225700	312,154.35	-1,616.36	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	595,773.250	106.067513	631,921.87	107.968580	643,247.92	11,326.05	0.05
Original Face:		Base	5,000,000.000	106.067513	631,921.87	107.968580	643,247.92	11,326.05	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.417959	9,497,333.06	98.237100	9,479,880.15	-17,452.91	0.81
		Base		98.417959	9,497,333.06	98.237100	9,479,880.15	-17,452.91	0.81
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.417959	9,841,795.91	98.559800	9,855,980.00	14,184.09	0.84
		Base		98.417959	9,841,795.91	98.559800	9,855,980.00	14,184.09	0.84
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.624781	9,862,478.06	98.763800	9,876,380.00	13,901.94	0.84
		Base		98.624781	9,862,478.06	98.763800	9,876,380.00	13,901.94	0.84
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	98.624781	5,730,099.75	98.460200	5,720,537.62	-9,562.13	0.49
		Base		98.624781	5,730,099.75	98.460200	5,720,537.62	-9,562.13	0.49

& 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
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.417959	9,841,795.91	98.458300	9,845,830.00	4,034.09	0.84
		Base		98.417959	9,841,795.91	98.458300	9,845,830.00	4,034.09	0.84
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.115928	9,811,592.81	98.390500	9,839,050.00	27,457.19	0.84
		Base		98.115928	9,811,592.81	98.390500	9,839,050.00	27,457.19	0.84
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.595833	9,859,583.27	98.763800	9,876,380.00	16,796.73	0.84
		Base		98.595833	9,859,583.27	98.763800	9,876,380.00	16,796.73	0.84
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.624781	9,862,478.06	98.707800	9,870,780.00	8,301.94	0.84
		Base		98.624781	9,862,478.06	98.707800	9,870,780.00	8,301.94	0.84
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.378552	9,837,855.18	98.499600	9,849,960.00	12,104.82	0.84
		Base		98.378552	9,837,855.18	98.499600	9,849,960.00	12,104.82	0.84
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.141969	9,814,196.94	98.325700	9,832,570.00	18,373.06	0.84
		Base		98.141969	9,814,196.94	98.325700	9,832,570.00	18,373.06	0.84
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,845,381.190	103.223285	3,969,328.77	102.718666	3,949,924.26	-19,404.51	0.34
	Original Face:	Base	9,875,825.000	103.223285	3,969,328.77	102.718666	3,949,924.26	-19,404.51	0.34
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,720,045.100	101.175623	6,799,047.47	100.446850	6,750,073.62	-48,973.85	0.57
	Original Face:	Base	10,000,000.000	101.175623	6,799,047.47	100.446850	6,750,073.62	-48,973.85	0.57
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		Local	10,000,000.000	104.283981	10,428,398.09	104.253900	10,425,390.00	-3,008.09	0.89
		Base		104.283981	10,428,398.09	104.253900	10,425,390.00	-3,008.09	0.89
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.511170	4,975,558.48	99.964800	4,998,240.00	22,681.52	0.43
		Base		99.511170	4,975,558.48	99.964800	4,998,240.00	22,681.52	0.43

& 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
912828K41	US TREASURY FRN 04/17 VAR					0.3742276	30 Apr 2017		
		Local	10,000,000.000	99.993441	9,999,344.10	99.987100	9,998,710.00	-634.10	0.85
		Base		99.993441	9,999,344.10	99.987100	9,998,710.00	-634.10	0.85
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.104813	4,955,240.67	99.589800	4,979,490.00	24,249.33	0.42
		Base		99.104813	4,955,240.67	99.589800	4,979,490.00	24,249.33	0.42
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		Local	20,000,000.000	100.134050	20,026,809.90	100.140800	20,028,160.00	1,350.10	1.70
		Base		100.134050	20,026,809.90	100.140800	20,028,160.00	1,350.10	1.70
US DOLLAR Total									
		Local	958,041,453.110		959,156,005.28		958,526,109.60	-629,895.68	81.58
	Original Face:	Base	331,636,631.000		959,156,005.28		958,526,109.60	-629,895.68	81.58
FIXED INCOME Total									
		Base	958,041,453.110		959,156,005.28		958,526,109.60	-629,895.68	81.58
	Original Face:		331,636,631.000						

& 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: *March 31, 2016* *View Date:* *April 14, 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								
		1,088,191,430.930	Base	1,089,233,727.79		1,088,603,832.14	-629,895.65	100.00
Original Face:		331,636,631.000						

& 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	2,519,704.130	1.000000	2,519,704.13	1.000000	2,519,704.13	0.00	0.24
		Base		1.000000	2,519,704.13	1.000000	2,519,704.13	0.00	0.24
US DOLLAR Total									
		Local	2,519,704.130		2,519,704.13		2,519,704.13	0.00	0.24
		Base			2,519,704.13		2,519,704.13	0.00	0.24
CASH Total									
		Base	2,519,704.130		2,519,704.13		2,519,704.13	0.00	0.24
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00282CDJ8	ABBOT LABORATORIES					0.49	18 Apr 2016		
		Local	10,000,000.000	99.976861	9,997,686.11	99.976861	9,997,686.11	0.00	0.97
		Base		99.976861	9,997,686.11	99.976861	9,997,686.11	0.00	0.97
0347M2DV5	ANGLESEA FDG PLC & ANG					0.44	29 Apr 2016		
		Local	30,000,000.000	99.965778	29,989,733.34	99.965778	29,989,733.34	0.00	2.90
		Base		99.965778	29,989,733.34	99.965778	29,989,733.34	0.00	2.90
03785DD45	APPLE INC					0.41	04 Apr 2016		
		Local	20,000,000.000	99.996583	19,999,316.67	99.996583	19,999,316.67	0.00	1.93
		Base		99.996583	19,999,316.67	99.996583	19,999,316.67	0.00	1.93
03785DD45	APPLE INC					0.45	04 Apr 2016		
		Local	20,000,000.000	99.996250	19,999,250.00	99.996250	19,999,250.00	0.00	1.93
		Base		99.996250	19,999,250.00	99.996250	19,999,250.00	0.00	1.93
04821TDT9	ATLANTIC ASSET SECUR					0.5	27 Apr 2016		
		Local	30,000,000.000	99.963889	29,989,166.67	99.963889	29,989,166.67	0.00	2.90
		Base		99.963889	29,989,166.67	99.963889	29,989,166.67	0.00	2.90

& 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
07010JDD0	BASIN ELEC PWR COOP					0.46	13 Apr 2016		
		10,000,000.000	Local	99.984667	9,998,466.67	99.984667	9,998,466.67	0.00	0.97
			Base	99.984667	9,998,466.67	99.984667	9,998,466.67	0.00	0.97
07010JDT5	BASIN ELEC PWR COOP					0.47	27 Apr 2016		
		10,000,000.000	Local	99.966056	9,996,605.56	99.966056	9,996,605.56	0.00	0.97
			Base	99.966056	9,996,605.56	99.966056	9,996,605.56	0.00	0.97
07644AFF6	BEDFORD ROW FDG CORP					0.6	15 Jun 2016		
		25,000,000.000	Local	99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	2.41
			Base	99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	2.41
14912DF20	CATERPLR FIN SRV CO.					0.42	02 Jun 2016		
		15,000,000.000	Local	99.927667	14,989,150.00	99.927667	14,989,150.00	0.00	1.45
			Base	99.927667	14,989,150.00	99.927667	14,989,150.00	0.00	1.45
15060XEQ1	CEDAR SPRING CPTL CO					0.62	24 May 2016		
		10,000,000.000	Local	99.908722	9,990,872.22	99.908722	9,990,872.20	-0.02	0.97
			Base	99.908722	9,990,872.22	99.908722	9,990,872.20	-0.02	0.97
16677JD45	CHEVRON CORP					0.42	04 Apr 2016		
		20,000,000.000	Local	99.996500	19,999,300.00	99.996500	19,999,300.00	0.00	1.93
			Base	99.996500	19,999,300.00	99.996500	19,999,300.00	0.00	1.93
19121AF89	COCA-COLA COMPANY					0.55	08 Jun 2016		
		20,000,000.000	Local	99.896111	19,979,222.22	99.896111	19,979,222.22	0.00	1.93
			Base	99.896111	19,979,222.22	99.896111	19,979,222.22	0.00	1.93
2063C0D41	CONCORD MIN CPTL CO					0.46	04 Apr 2016		
		10,000,000.000	Local	99.996167	9,999,616.67	99.996167	9,999,616.67	0.00	0.97
			Base	99.996167	9,999,616.67	99.996167	9,999,616.67	0.00	0.97
2063C0E32	CONCORD MIN CPTL CO					0.46	03 May 2016		
		20,000,000.000	Local	99.959111	19,991,822.22	99.959111	19,991,822.22	0.00	1.93
			Base	99.959111	19,991,822.22	99.959111	19,991,822.22	0.00	1.93
21684BP65	COOPERATIEVE CENTRALE					1.0301	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.24
			Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.24

& 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
30229ADF3	EXXON MOBIL CORP					0.4	15 Apr 2016		
		10,000,000.000	Local	99.984444	9,998,444.44	99.984444	9,998,444.44	0.00	0.97
			Base	99.984444	9,998,444.44	99.984444	9,998,444.44	0.00	0.97
38346LD60	GOTHAM FDG CORP					0.46	06 Apr 2016		
		10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.97
			Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.97
38346LDT0	GOTHAM FDG CORP					0.44	27 Apr 2016		
		15,000,000.000	Local	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	1.45
			Base	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	1.45
62455AD53	MOUNTCLIFF					0.44	05 Apr 2016		
		30,000,000.000	Local	99.995111	29,998,533.33	99.995111	29,998,533.33	0.00	2.90
			Base	99.995111	29,998,533.33	99.995111	29,998,533.33	0.00	2.90
64105GEC4	NESTLE CAP CORP					0.44	12 May 2016		
		30,000,000.000	Local	99.949889	29,984,966.67	99.949889	29,984,966.67	0.00	2.90
			Base	99.949889	29,984,966.67	99.949889	29,984,966.67	0.00	2.90
66844CD76	NORTHWESTERN UNIVERS					0.3799	07 Apr 2016		
		19,397,000.000	Local	99.993668	19,395,771.85	99.993668	19,395,771.85	0.00	1.87
			Base	99.993668	19,395,771.85	99.993668	19,395,771.85	0.00	1.87
66844CDU5	NORTHWESTERN UNIVERS					0.4	28 Apr 2016		
		20,000,000.000	Local	99.970000	19,994,000.00	99.970000	19,994,000.00	0.00	1.93
			Base	99.970000	19,994,000.00	99.970000	19,994,000.00	0.00	1.93
71708EFM2	PFIZER INC					0.47	21 Jun 2016		
		25,000,000.000	Local	99.894250	24,973,562.50	99.894250	24,973,562.50	0.00	2.41
			Base	99.894250	24,973,562.50	99.894250	24,973,562.50	0.00	2.41
77119LEB1	ROCHE HOLDING INC					0.35	11 May 2016		
		20,000,000.000	Local	99.961111	19,992,222.22	99.961111	19,992,222.22	0.00	1.93
			Base	99.961111	19,992,222.22	99.961111	19,992,222.22	0.00	1.93
89233GE93	TOYOTA MOTOR CREDIT					0.47	09 May 2016		
		20,000,000.000	Local	99.950389	19,990,077.78	99.950389	19,990,077.78	0.00	1.93
			Base	99.950389	19,990,077.78	99.950389	19,990,077.78	0.00	1.93

& 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
89233GLJ3	TOYOTA MOTOR CREDIT					0.81	18 Nov 2016		
		10,000,000.000	Local	99.480250	9,948,025.00	99.480250	9,948,025.00	0.00	0.96
			Base	99.480250	9,948,025.00	99.480250	9,948,025.00	0.00	0.96
9113A2D52	UNITED PARCEL SERVIC					0.44	05 Apr 2016		
		29,975,000.000	Local	99.995111	29,973,534.55	99.995111	29,973,534.55	0.00	2.90
			Base	99.995111	29,973,534.55	99.995111	29,973,534.55	0.00	2.90
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	14 Apr 2016		
		2,354,003.960	Local	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					0.48	12 May 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jun 2016		
		5,641,012.180	Local	100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.55
			Base	100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.55
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	04 Aug 2016		
		1,322,947.780	Local	100.000000	1,322,947.78	100.000000	1,322,947.78	0.00	0.13
			Base	100.000000	1,322,947.78	100.000000	1,322,947.78	0.00	0.13
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	04 Aug 2016		
		1,482,814.210	Local	100.000000	1,482,814.21	100.000000	1,482,814.21	0.00	0.14
			Base	100.000000	1,482,814.21	100.000000	1,482,814.21	0.00	0.14
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	11 Aug 2016		
		3,097,399.500	Local	100.000000	3,097,399.50	100.000000	3,097,399.50	0.00	0.30
			Base	100.000000	3,097,399.50	100.000000	3,097,399.50	0.00	0.30
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017		
		4,276,412.150	Local	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.41
			Base	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.41
92646KE57	VICTORY RECEIVABLES					0.44	05 May 2016		
		15,000,000.000	Local	99.958444	14,993,766.66	99.958444	14,993,766.66	0.00	1.45
			Base	99.958444	14,993,766.66	99.958444	14,993,766.66	0.00	1.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.25	01 Apr 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.66
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.66
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.5721	03 May 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
96327REG5	WHEELS INC					0.62	16 May 2016		
		Local	20,000,000.000	99.922500	19,984,500.00	99.922500	19,984,500.00	0.00	1.93
		Base		99.922500	19,984,500.00	99.922500	19,984,500.00	0.00	1.93
979QHT009	WELLS FARGO REPO					0.32	01 Apr 2016		
		Local	15,097,319.850	100.000000	15,097,319.85	100.000000	15,097,319.85	0.00	1.46
		Base		100.000000	15,097,319.85	100.000000	15,097,319.85	0.00	1.46
979QHT009	WELLS FARGO REPO					0.33	07 Apr 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.49
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.49
979QRC005	BANK OF AMERICA REPO					0.27	01 Apr 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.66
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.66
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.33	01 Apr 2016		
		Local	20,389,503.830	100.000000	20,389,503.83	100.000000	20,389,503.83	0.00	1.97
		Base		100.000000	20,389,503.83	100.000000	20,389,503.83	0.00	1.97
US DOLLAR Total									
		Local	955,533,413.460		955,272,371.25		955,272,371.23	-0.02	92.29
		Base			955,272,371.25		955,272,371.23	-0.02	92.29
CASH EQUIVALENT Total									
		Base	955,533,413.460		955,272,371.25		955,272,371.23	-0.02	92.29

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
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		Local	923,274.110	100.000000	923,274.11	99.978650	923,076.99	-197.12	0.09
Original Face:		Base	5,000,000.000	100.000000	923,274.11	99.978650	923,076.99	-197.12	0.09
14313YAA6	CARMAX AUTO OWNER TRUST CARMX 2016 1 A1					0.67	15 Feb 2017		
		Local	9,618,890.240	100.000000	9,618,890.24	100.000180	9,618,907.55	17.31	0.93
Original Face:		Base	14,000,000.000	100.000000	9,618,890.24	100.000180	9,618,907.55	17.31	0.93
222372AJ3	COUNTRYWIDE FINL CORP SUBORDINATED 05/16 6.25					6.25	15 May 2016		
		Local	1,500,000.000	100.617333	1,509,260.00	100.567700	1,508,515.50	-744.50	0.15
		Base		100.617333	1,509,260.00	100.567700	1,508,515.50	-744.50	0.15
29372EBK3	ENTERPRISE FLEET FINANCING LLC EFF 2015 2 A1 144A					0.48	20 Jul 2016		
		Local	1,648,787.100	100.000000	1,648,787.10	99.996720	1,648,733.02	-54.08	0.16
Original Face:		Base	18,000,000.000	100.000000	1,648,787.10	99.996720	1,648,733.02	-54.08	0.16
313384SP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000					0.01	02 Feb 2016		
		Local	0.000	0.000000	-0.16	0.000000	0.00	0.16	0.00
		Base		0.000000	-0.16	0.000000	0.00	0.16	0.00
3133EDA77	FEDERAL FARM CREDIT BANK BONDS 06/16 VAR					0.52	20 Jun 2016		
		Local	15,550,000.000	100.021048	15,553,272.91	100.002200	15,550,342.10	-2,930.81	1.50
		Base		100.021048	15,553,272.91	100.002200	15,550,342.10	-2,930.81	1.50
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.65	15 Mar 2017		
		Local	16,500,000.000	100.000000	16,500,000.00	100.000280	16,500,046.20	46.20	1.59
Original Face:		Base	16,500,000.000	100.000000	16,500,000.00	100.000280	16,500,046.20	46.20	1.59
34531PAA9	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A1					0.68	15 Feb 2017		
		Local	7,467,767.040	100.000000	7,467,767.04	100.000160	7,467,778.99	11.95	0.72
Original Face:		Base	12,000,000.000	100.000000	7,467,767.04	100.000160	7,467,778.99	11.95	0.72
36250UAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A1					0.67	21 Feb 2017		
		Local	8,731,717.830	100.000000	8,731,717.83	99.950710	8,727,413.97	-4,303.86	0.84
Original Face:		Base	12,000,000.000	100.000000	8,731,717.83	99.950710	8,727,413.97	-4,303.86	0.84
43814NAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A1					0.62	21 Feb 2017		
		Local	15,295,916.510	100.000000	15,295,916.51	99.970930	15,291,469.99	-4,446.52	1.48
Original Face:		Base	17,500,000.000	100.000000	15,295,916.51	99.970930	15,291,469.99	-4,446.52	1.48

& 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: *March 31, 2016* *View Date:* *April 14, 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									
		77,236,352.830	Local		77,248,885.58		77,236,284.31	-12,601.27	7.46
	Original Face:	95,000,000.000	Base		77,248,885.58		77,236,284.31	-12,601.27	7.46
FIXED INCOME Total									
		77,236,352.830	Base		77,248,885.58		77,236,284.31	-12,601.27	7.46
	Original Face:	95,000,000.000							

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

Books Closed

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		1,035,289,470.420	Base		1,035,040,960.96		1,035,028,359.67	-12,601.29	100.00
Original Face:		95,000,000.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	8,385,654.160	1.000000	8,385,654.16	1.000000	8,385,654.16	0.00	0.81
		Base		1.000000	8,385,654.16	1.000000	8,385,654.16	0.00	0.81
US DOLLAR Total									
		Local	8,385,654.160		8,385,654.16		8,385,654.16	0.00	0.81
		Base			8,385,654.16		8,385,654.16	0.00	0.81
CASH Total									
		Base	8,385,654.160		8,385,654.16		8,385,654.16	0.00	0.81
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796GW3	TREASURY BILL 07/16 0.00000					0.238	21 Jul 2016		
		Local	30,000,000.000	99.919165	29,975,749.58	99.904200	29,975,740.00	-9.58	2.89
		Base		99.919165	29,975,749.58	99.904200	29,975,740.00	-9.58	2.89
912796HA0	TREASURY BILL 08/16 0.00000					0.42	18 Aug 2016		
		Local	70,000,000.000	99.853267	69,897,286.72	99.919600	69,897,260.00	-26.72	6.73
		Base		99.853267	69,897,286.72	99.919600	69,897,260.00	-26.72	6.73
912796HE2	TREASURY BILL 09/16 0.00000					0.406	15 Sep 2016		
		Local	40,000,000.000	99.803311	39,921,324.44	99.794900	39,921,300.00	-24.44	3.85
		Base		99.803311	39,921,324.44	99.794900	39,921,300.00	-24.44	3.85
912796HR3	TREASURY BILL 05/16 0.00000					0.23	12 May 2016		
		Local	20,000,000.000	99.973806	19,994,761.11	99.973800	19,994,760.00	-1.11	1.93
		Base		99.973806	19,994,761.11	99.973800	19,994,760.00	-1.11	1.93
912796HY8	TREASURY BILL 06/16 0.00000					0.436	30 Jun 2016		
		Local	10,000,000.000	99.891000	9,989,100.00	99.891000	9,989,100.00	0.00	0.96
		Base		99.891000	9,989,100.00	99.891000	9,989,100.00	0.00	0.96

& 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
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
		Local	40,000,000.000	99.539500	39,815,800.00	99.518100	39,815,780.00	-20.00	3.84
		Base		99.539500	39,815,800.00	99.518100	39,815,780.00	-20.00	3.84
912796JE0	TREASURY BILL 03/17 0.00000					0.6455	02 Mar 2017		
		Local	20,000,000.000	99.399326	19,879,865.28	99.399300	19,879,860.00	-5.28	1.91
		Base		99.399326	19,879,865.28	99.399300	19,879,860.00	-5.28	1.91
912796JG5	TREASURY BILL 08/16 0.00000					0.4405	25 Aug 2016		
		Local	40,000,000.000	99.821049	39,928,419.45	99.820700	39,928,400.00	-19.45	3.85
		Base		99.821049	39,928,419.45	99.820700	39,928,400.00	-19.45	3.85
912796JK6	TREASURY BILL 09/16 0.00000					0.403	08 Sep 2016		
		Local	20,000,000.000	99.820889	19,964,177.78	99.820800	19,964,160.00	-17.78	1.92
		Base		99.820889	19,964,177.78	99.820800	19,964,160.00	-17.78	1.92
912828VR8	US TREASURY N/B 08/16 0.625					0.625	15 Aug 2016		
		Local	20,000,000.000	100.048528	20,009,705.53	100.048500	20,009,700.00	-5.53	1.93
		Base		100.048528	20,009,705.53	100.048500	20,009,700.00	-5.53	1.93
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	0.19
		Base		100.000000	2,000,673.35	100.000000	2,000,673.35	0.00	0.19
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	0.59
		Base		100.000000	6,145,679.56	100.000000	6,145,679.56	0.00	0.59
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	0.24
		Base		100.000000	2,501,111.45	100.000000	2,501,111.45	0.00	0.24
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Jun 2016		
		Local	3,001,514.240	100.000000	3,001,514.24	100.000000	3,001,514.24	0.00	0.29
		Base		100.000000	3,001,514.24	100.000000	3,001,514.24	0.00	0.29
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	04 Aug 2016		
		Local	178,899.610	100.000000	178,899.61	100.000000	178,899.61	0.00	0.02
		Base		100.000000	178,899.61	100.000000	178,899.61	0.00	0.02

& 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					0.66	04 Aug 2016		
		Local	1,517,185.790	100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.15
		Base		100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.15
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	11 Aug 2016		
		Local	490,920.510	100.000000	490,920.51	100.000000	490,920.51	0.00	0.05
		Base		100.000000	490,920.51	100.000000	490,920.51	0.00	0.05
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017		
		Local	4,375,539.210	100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.42
		Base		100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.42
978UHK000	DAIWA CAPITAL MARKETS REPO					0.35	01 Apr 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	19.27
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	19.27
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		Local	119,094,379.650	100.000000	119,094,379.65	100.000000	119,094,379.65	0.00	11.47
		Base		100.000000	119,094,379.65	100.000000	119,094,379.65	0.00	11.47
979QHT009	WELLS FARGO REPO					0.33	07 Apr 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.45
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.45
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.33	01 Apr 2016		
		Local	75,666,707.740	100.000000	75,666,707.74	100.000000	75,666,707.74	0.00	7.29
		Base		100.000000	75,666,707.74	100.000000	75,666,707.74	0.00	7.29
US DOLLAR Total									
		Local	874,972,611.110		874,348,801.00		874,348,671.11	-129.89	84.22
		Base			874,348,801.00		874,348,671.11	-129.89	84.22
CASH EQUIVALENT Total									
		Base	874,972,611.110		874,348,801.00		874,348,671.11	-129.89	84.22

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	100.238930	5,011,946.51	100.480400	5,024,020.00	12,073.49	0.48
		Base		100.238930	5,011,946.51	100.480400	5,024,020.00	12,073.49	0.48
912828A59	US TREASURY N/B 12/16 0.625					0.625	15 Dec 2016		
		Local	20,000,000.000	100.081651	20,016,330.10	100.050800	20,010,160.00	-6,170.10	1.93
		Base		100.081651	20,016,330.10	100.050800	20,010,160.00	-6,170.10	1.93
912828D31	US TREASURY FRN 04/16 VAR					0.3692276	30 Apr 2016		
		Local	20,000,000.000	100.001127	20,000,225.44	100.003200	20,000,640.00	414.56	1.93
		Base		100.001127	20,000,225.44	100.003200	20,000,640.00	414.56	1.93
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	20,000,000.000	100.072224	20,014,444.72	100.048800	20,009,760.00	-4,684.72	1.93
		Base		100.072224	20,014,444.72	100.048800	20,009,760.00	-4,684.72	1.93
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		Local	10,000,000.000	100.903719	10,090,371.90	100.947300	10,094,730.00	4,358.10	0.97
		Base		100.903719	10,090,371.90	100.947300	10,094,730.00	4,358.10	0.97
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	102.046253	10,204,625.34	101.968800	10,196,880.00	-7,745.34	0.98
		Base		102.046253	10,204,625.34	101.968800	10,196,880.00	-7,745.34	0.98
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		Local	20,000,000.000	100.237996	20,047,599.25	100.281200	20,056,240.00	8,640.75	1.93
		Base		100.237996	20,047,599.25	100.281200	20,056,240.00	8,640.75	1.93
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		Local	10,000,000.000	100.066901	10,006,690.14	100.078100	10,007,810.00	1,119.86	0.96
		Base		100.066901	10,006,690.14	100.078100	10,007,810.00	1,119.86	0.96
912828WV8	US TREASURY FRN 07/16 VAR					0.3702276	31 Jul 2016		
		Local	40,000,000.000	100.001343	40,000,537.35	100.008900	40,003,560.00	3,022.65	3.85
		Base		100.001343	40,000,537.35	100.008900	40,003,560.00	3,022.65	3.85
US DOLLAR Total									
		Local	155,000,000.000		155,392,770.75		155,403,800.00	11,029.25	14.97

& 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
			Base		155,392,770.75		155,403,800.00	11,029.25	14.97
FIXED INCOME Total									
		155,000,000.000	Base		155,392,770.75		155,403,800.00	11,029.25	14.97

& 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: *March 31, 2016* *View Date:* *April 14, 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								
		1,038,358,265.270	Base	1,038,127,225.91		1,038,138,125.27	10,899.36	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-1.000	Local	1.000000	-1.00	1.000000	-1.00	0.00	0.00
			Base	1.000000	-1.00	1.000000	-1.00	0.00	0.00
US DOLLAR Total									
		-1.000	Local		-1.00		-1.00	0.00	0.00
			Base		-1.00		-1.00	0.00	0.00
CASH Total									
		-1.000	Base		-1.00		-1.00	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		
		3,378,888.110	Local	100.000000	3,378,888.11	100.000000	3,378,888.11	0.00	1.13
			Base	100.000000	3,378,888.11	100.000000	3,378,888.11	0.00	1.13
US DOLLAR Total									
		3,378,888.110	Local		3,378,888.11		3,378,888.11	0.00	1.13
			Base		3,378,888.11		3,378,888.11	0.00	1.13
CASH EQUIVALENT Total									
		3,378,888.110	Base		3,378,888.11		3,378,888.11	0.00	1.13
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	104.465200	2,548,950.89	104.352000	2,546,188.80	-2,762.09	0.85
			Base	104.465200	2,548,950.89	104.352000	2,546,188.80	-2,762.09	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	101.092072	2,269,517.02	101.048000	2,268,527.60	-989.42	0.76
		Base		101.092072	2,269,517.02	101.048000	2,268,527.60	-989.42	0.76
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	101.118684	4,813,249.37	101.097000	4,812,217.20	-1,032.17	1.61
		Base		101.118684	4,813,249.37	101.097000	4,812,217.20	-1,032.17	1.61
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	101.116021	2,406,561.30	101.097000	2,406,108.60	-452.70	0.80
		Base		101.116021	2,406,561.30	101.097000	2,406,108.60	-452.70	0.80
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	101.113981	9,029,478.48	101.097000	9,027,962.10	-1,516.38	3.01
		Base		101.113981	9,029,478.48	101.097000	9,027,962.10	-1,516.38	3.01
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	101.101124	1,046,396.63	101.097000	1,046,353.95	-42.68	0.35
		Base		101.101124	1,046,396.63	101.097000	1,046,353.95	-42.68	0.35
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	101.310906	7,902,250.64	101.165000	7,890,870.00	-11,380.64	2.63
		Base		101.310906	7,902,250.64	101.165000	7,890,870.00	-11,380.64	2.63
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	101.556424	3,554,474.85	101.450000	3,550,750.00	-3,724.85	1.18
		Base		101.556424	3,554,474.85	101.450000	3,550,750.00	-3,724.85	1.18
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	101.223741	3,669,360.62	101.128000	3,665,890.00	-3,470.62	1.22
		Base		101.223741	3,669,360.62	101.128000	3,665,890.00	-3,470.62	1.22
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	103.168267	9,821,619.04	103.075000	9,812,740.00	-8,879.04	3.27
		Base		103.168267	9,821,619.04	103.075000	9,812,740.00	-8,879.04	3.27
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	108.001359	7,749,097.54	108.540000	7,787,745.00	38,647.46	2.60
		Base		108.001359	7,749,097.54	108.540000	7,787,745.00	38,647.46	2.60

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	103.421313	4,136,852.53	103.377000	4,135,080.00	-1,772.53	1.38
		Base		103.421313	4,136,852.53	103.377000	4,135,080.00	-1,772.53	1.38
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	105.464558	4,387,325.61	105.396000	4,384,473.60	-2,852.01	1.46
		Base		105.464558	4,387,325.61	105.396000	4,384,473.60	-2,852.01	1.46
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	107.129678	5,152,937.53	107.047000	5,148,960.70	-3,976.83	1.72
		Base		107.129678	5,152,937.53	107.047000	5,148,960.70	-3,976.83	1.72
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	103.738365	4,642,291.83	103.737000	4,642,230.75	-61.08	1.55
		Base		103.738365	4,642,291.83	103.737000	4,642,230.75	-61.08	1.55
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	103.907583	6,182,501.17	103.764000	6,173,958.00	-8,543.17	2.06
		Base		103.907583	6,182,501.17	103.764000	6,173,958.00	-8,543.17	2.06
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	103.832589	3,099,402.77	103.737000	3,096,549.45	-2,853.32	1.03
		Base		103.832589	3,099,402.77	103.737000	3,096,549.45	-2,853.32	1.03
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	102.949548	1,394,966.38	102.880000	1,394,024.00	-942.38	0.47
		Base		102.949548	1,394,966.38	102.880000	1,394,024.00	-942.38	0.47
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	102.043127	5,122,564.96	101.952000	5,117,990.40	-4,574.56	1.71
		Base		102.043127	5,122,564.96	101.952000	5,117,990.40	-4,574.56	1.71
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	102.963594	4,118,543.74	102.880000	4,115,200.00	-3,343.74	1.37
		Base		102.963594	4,118,543.74	102.880000	4,115,200.00	-3,343.74	1.37
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	109.119979	2,400,639.54	109.417000	2,407,174.00	6,534.46	0.80
		Base		109.119979	2,400,639.54	109.417000	2,407,174.00	6,534.46	0.80

& 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
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	102.138667	3,166,298.67	102.049000	3,163,519.00	-2,779.67	1.06
		Base		102.138667	3,166,298.67	102.049000	3,163,519.00	-2,779.67	1.06
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	104.775414	4,191,016.55	104.607000	4,184,280.00	-6,736.55	1.40
		Base		104.775414	4,191,016.55	104.607000	4,184,280.00	-6,736.55	1.40
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	101.973106	1,351,143.66	101.998000	1,351,473.50	329.84	0.45
		Base		101.973106	1,351,143.66	101.998000	1,351,473.50	329.84	0.45
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.38	01 Nov 2039		
		Local	11,500,000.000	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	3.84
		Base		100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	3.84
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	106.375092	3,031,690.11	106.312000	3,029,892.00	-1,798.11	1.01
		Base		106.375092	3,031,690.11	106.312000	3,029,892.00	-1,798.11	1.01
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	104.889269	9,424,300.86	104.833000	9,419,245.05	-5,055.81	3.14
		Base		104.889269	9,424,300.86	104.833000	9,419,245.05	-5,055.81	3.14
55844RJV7	MADISON WIS					3.0	01 Oct 2017		
		Local	10,030,000.000	103.569718	10,388,042.75	103.446000	10,375,633.80	-12,408.95	3.46
		Base		103.569718	10,388,042.75	103.446000	10,375,633.80	-12,408.95	3.46
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	108.832483	3,264,974.48	109.253000	3,277,590.00	12,615.52	1.09
		Base		108.832483	3,264,974.48	109.253000	3,277,590.00	12,615.52	1.09
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	103.725678	1,664,797.13	103.603000	1,662,828.15	-1,968.98	0.55
		Base		103.725678	1,664,797.13	103.603000	1,662,828.15	-1,968.98	0.55
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	103.709307	3,214,988.53	103.670000	3,213,770.00	-1,218.53	1.07
		Base		103.709307	3,214,988.53	103.670000	3,213,770.00	-1,218.53	1.07

& 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
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	101.556424	4,722,373.73	101.440000	4,716,960.00	-5,413.73	1.57
		Base		101.556424	4,722,373.73	101.440000	4,716,960.00	-5,413.73	1.57
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	102.317234	5,013,544.48	102.175000	5,006,575.00	-6,969.48	1.67
		Base		102.317234	5,013,544.48	102.175000	5,006,575.00	-6,969.48	1.67
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	107.049737	8,028,730.30	107.237000	8,042,775.00	14,044.70	2.68
		Base		107.049737	8,028,730.30	107.237000	8,042,775.00	14,044.70	2.68
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	104.324520	1,163,218.40	104.352000	1,163,524.80	306.40	0.39
		Base		104.324520	1,163,218.40	104.352000	1,163,524.80	306.40	0.39
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	105.138996	10,513,899.62	105.142000	10,514,200.00	300.38	3.51
		Base		105.138996	10,513,899.62	105.142000	10,514,200.00	300.38	3.51
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	105.121946	5,256,097.28	105.047000	5,252,350.00	-3,747.28	1.75
		Base		105.121946	5,256,097.28	105.047000	5,252,350.00	-3,747.28	1.75
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	102.921977	10,292,197.67	102.775000	10,277,500.00	-14,697.67	3.43
		Base		102.921977	10,292,197.67	102.775000	10,277,500.00	-14,697.67	3.43
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	101.485614	9,712,173.30	101.446000	9,708,382.20	-3,791.10	3.24
		Base		101.485614	9,712,173.30	101.446000	9,708,382.20	-3,791.10	3.24
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	102.032391	7,402,449.99	102.004000	7,400,390.20	-2,059.79	2.47
		Base		102.032391	7,402,449.99	102.004000	7,400,390.20	-2,059.79	2.47
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	107.190737	2,283,162.70	107.047000	2,280,101.10	-3,061.60	0.76
		Base		107.190737	2,283,162.70	107.047000	2,280,101.10	-3,061.60	0.76

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	100.606166	1,509,092.49	100.562000	1,508,430.00	-662.49	0.50
		Base		100.606166	1,509,092.49	100.562000	1,508,430.00	-662.49	0.50
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	105.273498	12,369,635.96	105.166000	12,357,005.00	-12,630.96	4.12
		Base		105.273498	12,369,635.96	105.166000	12,357,005.00	-12,630.96	4.12
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	105.041882	11,554,607.02	104.987000	11,548,570.00	-6,037.02	3.85
		Base		105.041882	11,554,607.02	104.987000	11,548,570.00	-6,037.02	3.85
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	100.923371	1,513,850.56	100.812000	1,512,180.00	-1,670.56	0.50
		Base		100.923371	1,513,850.56	100.812000	1,512,180.00	-1,670.56	0.50
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	104.247299	1,042,472.99	104.126000	1,041,260.00	-1,212.99	0.35
		Base		104.247299	1,042,472.99	104.126000	1,041,260.00	-1,212.99	0.35
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	106.781211	4,207,179.71	107.155000	4,221,907.00	14,727.29	1.41
		Base		106.781211	4,207,179.71	107.155000	4,221,907.00	14,727.29	1.41
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	106.910165	9,734,170.53	107.065000	9,748,268.25	14,097.72	3.25
		Base		106.910165	9,734,170.53	107.065000	9,748,268.25	14,097.72	3.25
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	104.139587	5,206,979.34	104.065000	5,203,250.00	-3,729.34	1.74
		Base		104.139587	5,206,979.34	104.065000	5,203,250.00	-3,729.34	1.74
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	107.881234	10,788,123.38	107.714000	10,771,400.00	-16,723.38	3.59
		Base		107.881234	10,788,123.38	107.714000	10,771,400.00	-16,723.38	3.59
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	103.715714	6,347,401.72	103.603000	6,340,503.60	-6,898.12	2.12
		Base		103.715714	6,347,401.72	103.603000	6,340,503.60	-6,898.12	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
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	105.535277	7,920,422.52	105.689000	7,931,959.45	11,536.93	2.65
		Base		105.535277	7,920,422.52	105.689000	7,931,959.45	11,536.93	2.65
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	101.481058	2,029,621.16	101.479000	2,029,580.00	-41.16	0.68
		Base		101.481058	2,029,621.16	101.479000	2,029,580.00	-41.16	0.68
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	100.914527	5,045,726.37	100.810000	5,040,500.00	-5,226.37	1.68
		Base		100.914527	5,045,726.37	100.810000	5,040,500.00	-5,226.37	1.68
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	105.392071	6,165,436.13	105.345000	6,162,682.50	-2,753.63	2.06
		Base		105.392071	6,165,436.13	105.345000	6,162,682.50	-2,753.63	2.06
US DOLLAR Total									
		Local	285,250,000.000		296,468,802.53		296,389,479.75	-79,322.78	98.87
		Base			296,468,802.53		296,389,479.75	-79,322.78	98.87
FIXED INCOME Total									
		Base	285,250,000.000		296,468,802.53		296,389,479.75	-79,322.78	98.87

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

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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								
		288,628,887.110	Base	299,847,689.64		299,768,366.86	-79,322.78	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	4,482,991.490	1.000000	4,482,991.49	1.000000	4,482,991.49	0.00	1.43
		Base		1.000000	4,482,991.49	1.000000	4,482,991.49	0.00	1.43
US DOLLAR Total									
		Local	4,482,991.490		4,482,991.49		4,482,991.49	0.00	1.43
		Base			4,482,991.49		4,482,991.49	0.00	1.43
CASH Total									
		Base	4,482,991.490		4,482,991.49		4,482,991.49	0.00	1.43
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JEH1	BANK OF NOVA SCOTIA/THE					0.61	17 May 2016		
		Local	2,245,000.000	99.922056	2,243,250.15	99.922056	2,238,342.95	-4,907.20	0.71
		Base		99.922056	2,243,250.15	99.922056	2,238,342.95	-4,907.20	0.71
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		Local	5,000,000.000	99.733500	4,986,675.00	99.733500	4,979,841.67	-6,833.33	1.58
		Base		99.733500	4,986,675.00	99.733500	4,979,841.67	-6,833.33	1.58
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		Local	5,000,000.000	99.166750	4,958,337.50	99.166750	4,951,323.61	-7,013.89	1.58
		Base		99.166750	4,958,337.50	99.166750	4,951,323.61	-7,013.89	1.58
2284K0FL4	CROWN POINT CAP CO.					0.83	20 Jun 2016		
		Local	5,000,000.000	99.815556	4,990,777.78	99.815556	4,983,284.72	-7,493.06	1.59
		Base		99.815556	4,990,777.78	99.815556	4,983,284.72	-7,493.06	1.59
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		Local	5,000,000.000	99.732556	4,986,627.78	99.732556	4,979,711.11	-6,916.67	1.58
		Base		99.732556	4,986,627.78	99.732556	4,979,711.11	-6,916.67	1.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124LDJ8	SHEFFIELD RECEIVABLE					0.54	18 Apr 2016		
		2,000,000.000	Local	99.974500	1,999,490.00	99.974500	1,995,620.00	-3,870.00	0.63
			Base	99.974500	1,999,490.00	99.974500	1,995,620.00	-3,870.00	0.63
82124LFU1	SHEFFIELD RECEIVABLE					0.95	28 Jun 2016		
		5,000,000.000	Local	99.767778	4,988,388.89	99.767778	4,979,812.50	-8,576.39	1.58
			Base	99.767778	4,988,388.89	99.767778	4,979,812.50	-8,576.39	1.58
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		5,000,000.000	Local	99.847844	4,992,392.22	99.847844	4,983,736.67	-8,655.55	1.59
			Base	99.847844	4,992,392.22	99.847844	4,983,736.67	-8,655.55	1.59
96121TL48	WESTPAC BKING CORP N					0.78	01 Aug 2016		
		5,000,000.000	Local	99.999994	4,999,999.72	99.999994	4,999,999.60	-0.12	1.59
			Base	99.999994	4,999,999.72	99.999994	4,999,999.60	-0.12	1.59
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		6,114,708.330	Local	100.000000	6,114,708.33	100.000000	6,114,708.33	0.00	1.95
			Base	100.000000	6,114,708.33	100.000000	6,114,708.33	0.00	1.95
US DOLLAR Total									
		45,359,708.330	Local		45,260,647.37		45,206,381.16	-54,266.21	14.38
			Base		45,260,647.37		45,206,381.16	-54,266.21	14.38
CASH EQUIVALENT Total									
		45,359,708.330	Base		45,260,647.37		45,206,381.16	-54,266.21	14.38

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	99.110337	2,081,317.07	105.986600	2,225,718.60	144,401.53	0.71
			Base	99.110337	2,081,317.07	105.986600	2,225,718.60	144,401.53	0.71
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.525399	995,253.99	99.631600	996,316.00	1,062.01	0.32
			Base	99.525399	995,253.99	99.631600	996,316.00	1,062.01	0.32

& 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
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.983590	4,999,179.50	101.494100	5,074,705.00	75,525.50	1.61
		Base		99.983590	4,999,179.50	101.494100	5,074,705.00	75,525.50	1.61
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.8162	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.919950	2,997,598.50	-2,401.50	0.95
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.919950	2,997,598.50	-2,401.50	0.95
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	2,450,000.000	100.002412	2,450,059.10	100.097600	2,452,391.20	2,332.10	0.78
		Base		100.002412	2,450,059.10	100.097600	2,452,391.20	2,332.10	0.78
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6301	26 Sep 2016		
		Local	3,000,000.000	99.993995	2,999,819.84	99.719900	2,991,597.00	-8,222.84	0.95
		Base		99.993995	2,999,819.84	99.719900	2,991,597.00	-8,222.84	0.95
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	5,000,000.000	99.901334	4,995,066.69	100.411100	5,020,555.00	25,488.31	1.60
		Base		99.901334	4,995,066.69	100.411100	5,020,555.00	25,488.31	1.60
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.987453	1,999,749.06	100.573900	2,011,478.00	11,728.94	0.64
		Base		99.987453	1,999,749.06	100.573900	2,011,478.00	11,728.94	0.64
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.9162	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.840360	2,995,210.80	-4,789.20	0.95
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.840360	2,995,210.80	-4,789.20	0.95
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.1162	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.853180	2,965,595.40	-34,404.60	0.94
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.853180	2,965,595.40	-34,404.60	0.94
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.8362	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.589910	4,979,495.50	-20,504.50	1.58
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.589910	4,979,495.50	-20,504.50	1.58
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	2,106,963.070	99.994731	2,106,852.06	99.943660	2,105,776.01	-1,076.05	0.67
Original Face:		Base	3,000,000.000	99.994731	2,106,852.06	99.943660	2,105,776.01	-1,076.05	0.67

& 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	2,798,555.800	99.993262	2,798,367.24	100.027920	2,799,337.16	969.92	0.89
Original Face:		Base	3,000,000.000	99.993262	2,798,367.24	100.027920	2,799,337.16	969.92	0.89
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.8862	15 Nov 2018		
		Local	2,798,555.800	100.000000	2,798,555.80	100.036610	2,799,580.35	1,024.55	0.89
Original Face:		Base	3,000,000.000	100.000000	2,798,555.80	100.036610	2,799,580.35	1,024.55	0.89
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		Local	923,274.110	100.000000	923,274.11	99.978650	923,076.99	-197.12	0.29
Original Face:		Base	5,000,000.000	100.000000	923,274.11	99.978650	923,076.99	-197.12	0.29
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.151562	2,563,879.99	100.453000	2,571,596.80	7,716.81	0.82
		Base		100.151562	2,563,879.99	100.453000	2,571,596.80	7,716.81	0.82
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7882	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.528500	4,976,425.00	-23,575.00	1.58
		Base		100.000000	5,000,000.00	99.528500	4,976,425.00	-23,575.00	1.58
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.839124	2,995,173.73	101.562600	3,046,878.00	51,704.27	0.97
		Base		99.839124	2,995,173.73	101.562600	3,046,878.00	51,704.27	0.97
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.3286	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.974900	1,999,498.00	-502.00	0.64
		Base		100.000000	2,000,000.00	99.974900	1,999,498.00	-502.00	0.64
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.987967	3,999,518.69	100.235600	4,009,424.00	9,905.31	1.28
Original Face:		Base	4,000,000.000	99.987967	3,999,518.69	100.235600	4,009,424.00	9,905.31	1.28
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.986400	3,999,455.98	99.900290	3,996,011.60	-3,444.38	1.27
Original Face:		Base	4,000,000.000	99.986400	3,999,455.98	99.900290	3,996,011.60	-3,444.38	1.27
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	101.319400	4,052,776.00	52,776.00	1.29
		Base		100.000000	4,000,000.00	101.319400	4,052,776.00	52,776.00	1.29

& 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
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	101.770200	1,526,553.00	26,553.00	0.49
		Base		100.000000	1,500,000.00	101.770200	1,526,553.00	26,553.00	0.49
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,649,354.200	101.499585	3,704,079.36	99.212395	3,620,611.70	-83,467.66	1.15
	Original Face:	Base	5,000,000.000	101.499585	3,704,079.36	99.212395	3,620,611.70	-83,467.66	1.15
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	111,909.810	100.990896	113,018.72	105.558270	118,130.06	5,111.34	0.04
	Original Face:	Base	3,158,366.000	100.990896	113,018.72	105.558270	118,130.06	5,111.34	0.04
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	116,956.130	100.324609	117,335.78	105.271489	123,121.46	5,785.68	0.04
	Original Face:	Base	2,500,000.000	100.324609	117,335.78	105.271489	123,121.46	5,785.68	0.04
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	99.846400	3,993,856.00	-6,144.00	1.27
		Base		100.000000	4,000,000.00	99.846400	3,993,856.00	-6,144.00	1.27
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000200	3,000,006.00	6.00	0.95
		Base		100.000000	3,000,000.00	100.000200	3,000,006.00	6.00	0.95
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	1,217,000.000	100.000000	1,217,000.00	100.043900	1,217,534.26	534.26	0.39
		Base		100.000000	1,217,000.00	100.043900	1,217,534.26	534.26	0.39
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,848,628.150	103.054823	2,935,648.70	103.441870	2,946,674.23	11,025.53	0.94
	Original Face:	Base	5,100,000.000	103.054823	2,935,648.70	103.441870	2,946,674.23	11,025.53	0.94
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.933	25 Jun 2022		
		Local	2,802,884.710	100.000000	2,802,884.71	99.183660	2,780,003.64	-22,881.07	0.88
	Original Face:	Base	3,000,000.000	100.000000	2,802,884.71	99.183660	2,780,003.64	-22,881.07	0.88
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	4,603,914.210	100.463652	4,625,260.37	99.598460	4,585,427.65	-39,832.72	1.46
	Original Face:	Base	7,000,000.000	100.463652	4,625,260.37	99.598460	4,585,427.65	-39,832.72	1.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,561,668.850	100.250163	3,570,578.83	101.161060	3,603,021.96	32,443.13	1.15
	Original Face:	Base	5,000,000.000	100.250163	3,570,578.83	101.161060	3,603,021.96	32,443.13	1.15
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	6,229,651.680	99.320851	6,187,343.04	106.165010	6,613,710.33	426,367.29	2.10
	Original Face:	Base	9,000,000.000	99.320851	6,187,343.04	106.165010	6,613,710.33	426,367.29	2.10
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.833500	5,468,458.95	98,458.95	1.74
		Base		100.000000	5,370,000.00	101.833500	5,468,458.95	98,458.95	1.74
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,783,737.500	98.310270	1,753,597.16	102.611580	1,830,321.23	76,724.07	0.58
	Original Face:	Base	5,000,000.000	98.310270	1,753,597.16	102.611580	1,830,321.23	76,724.07	0.58
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,658,025.250	97.896667	1,623,151.46	100.078810	1,659,331.94	36,180.48	0.53
	Original Face:	Base	5,000,000.000	97.896667	1,623,151.46	100.078810	1,659,331.94	36,180.48	0.53
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	626,725.040	100.855412	632,086.12	102.419980	641,891.66	9,805.54	0.20
	Original Face:	Base	4,000,000.000	100.855412	632,086.12	102.419980	641,891.66	9,805.54	0.20
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	310,608.810	102.362277	317,946.25	103.582840	321,737.43	3,791.18	0.10
	Original Face:	Base	3,000,000.000	102.362277	317,946.25	103.582840	321,737.43	3,791.18	0.10
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	337,281.620	99.815083	336,657.93	101.911280	343,728.02	7,070.09	0.11
	Original Face:	Base	2,000,000.000	99.815083	336,657.93	101.911280	343,728.02	7,070.09	0.11
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,343,257.180	103.071850	1,384,520.03	105.400890	1,415,805.02	31,284.99	0.45
	Original Face:	Base	2,000,000.000	103.071850	1,384,520.03	105.400890	1,415,805.02	31,284.99	0.45
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,067,348.010	102.382827	1,092,781.07	103.937960	1,109,379.75	16,598.68	0.35
	Original Face:	Base	3,000,000.000	102.382827	1,092,781.07	103.937960	1,109,379.75	16,598.68	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,220,495.060	103.220750	3,324,219.16	107.096740	3,449,045.22	124,826.06	1.10
Original Face:		Base	4,750,000.000	103.220750	3,324,219.16	107.096740	3,449,045.22	124,826.06	1.10
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,053,518.380	99.286480	1,046,001.32	101.971430	1,074,287.76	28,286.44	0.34
Original Face:		Base	2,000,000.000	99.286480	1,046,001.32	101.971430	1,074,287.76	28,286.44	0.34
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.647212	2,092,944.23	109.265820	2,185,316.40	92,372.17	0.70
Original Face:		Base	2,000,000.000	104.647212	2,092,944.23	109.265820	2,185,316.40	92,372.17	0.70
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	662,366.920	100.320692	664,491.08	101.997310	675,596.44	11,105.36	0.21
Original Face:		Base	2,000,000.000	100.320692	664,491.08	101.997310	675,596.44	11,105.36	0.21
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	261,002.860	102.214888	266,783.78	104.829025	273,606.75	6,822.97	0.09
Original Face:		Base	500,000.000	102.214888	266,783.78	104.829025	273,606.75	6,822.97	0.09
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,714,880.150	105.891663	6,051,581.61	107.934655	6,168,336.17	116,754.56	1.96
Original Face:		Base	7,000,000.000	105.891663	6,051,581.61	107.934655	6,168,336.17	116,754.56	1.96
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	149,244.180	100.068083	149,345.79	102.737310	153,329.46	3,983.67	0.05
Original Face:		Base	6,000,000.000	100.068083	149,345.79	102.737310	153,329.46	3,983.67	0.05
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	205,099.700	102.127799	209,463.81	104.500290	214,329.78	4,865.97	0.07
Original Face:		Base	10,000,000.000	102.127799	209,463.81	104.500290	214,329.78	4,865.97	0.07
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	333,375.200	104.811453	349,415.39	102.381530	341,314.63	-8,100.76	0.11
Original Face:		Base	1,625,000.000	104.811453	349,415.39	102.381530	341,314.63	-8,100.76	0.11
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	40,757.150	103.813539	42,311.44	101.499080	41,368.13	-943.31	0.01
Original Face:		Base	2,500,000.000	103.813539	42,311.44	101.499080	41,368.13	-943.31	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
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	61,674.920	101.749885	62,754.16	101.225700	62,430.87	-323.29	0.02
Original Face:		Base	2,000,000.000	101.749885	62,754.16	101.225700	62,430.87	-323.29	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	921,700.050	99.066700	913,097.82	103.493540	953,900.01	40,802.19	0.30
Original Face:		Base	3,000,000.000	99.066700	913,097.82	103.493540	953,900.01	40,802.19	0.30
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,577,108.670	97.904056	1,544,053.36	100.912220	1,591,495.37	47,442.01	0.51
Original Face:		Base	4,867,385.000	97.904056	1,544,053.36	100.912220	1,591,495.37	47,442.01	0.51
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	595,773.250	106.067513	631,921.87	107.968580	643,247.92	11,326.05	0.20
Original Face:		Base	5,000,000.000	106.067513	631,921.87	107.968580	643,247.92	11,326.05	0.20
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	115,829.670	100.414876	116,310.22	103.461975	119,839.66	3,529.44	0.04
Original Face:		Base	3,000,000.000	100.414876	116,310.22	103.461975	119,839.66	3,529.44	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,938,532.060	103.111270	5,092,183.15	105.724025	5,221,214.87	129,031.72	1.66
Original Face:		Base	7,000,000.000	103.111270	5,092,183.15	105.724025	5,221,214.87	129,031.72	1.66
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	3,710,634.410	99.999835	3,710,628.29	99.928740	3,707,990.21	-2,638.08	1.18
Original Face:		Base	4,500,000.000	99.999835	3,710,628.29	99.928740	3,707,990.21	-2,638.08	1.18
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.997966	1,749,964.40	100.275360	1,754,818.80	4,854.40	0.56
Original Face:		Base	1,750,000.000	99.997966	1,749,964.40	100.275360	1,754,818.80	4,854.40	0.56
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.8862	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.950400	1,999,008.00	-992.00	0.64
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.950400	1,999,008.00	-992.00	0.64
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	136,759.190	101.529930	138,851.51	104.675153	143,152.89	4,301.38	0.05
Original Face:		Base	1,808,277.000	101.529930	138,851.51	104.675153	143,152.89	4,301.38	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
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997068	9,999,706.76	99.862590	9,986,259.00	-13,447.76	3.18
	Original Face:	Base	10,000,000.000	99.997068	9,999,706.76	99.862590	9,986,259.00	-13,447.76	3.18
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.241973	1,775,285.34	103.967800	1,841,269.74	65,984.40	0.59
		Base		100.241973	1,775,285.34	103.967800	1,841,269.74	65,984.40	0.59
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6338	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	99.132400	3,965,296.00	-34,704.00	1.26
		Base		100.000000	4,000,000.00	99.132400	3,965,296.00	-34,704.00	1.26
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.8181	30 Apr 2018		
		Local	5,000,000.000	100.389220	5,019,461.00	100.423000	5,021,150.00	1,689.00	1.60
		Base		100.389220	5,019,461.00	100.423000	5,021,150.00	1,689.00	1.60
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	50,877.970	100.120386	50,939.22	101.551410	51,667.30	728.08	0.02
	Original Face:	Base	5,650,000.000	100.120386	50,939.22	101.551410	51,667.30	728.08	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,948,850.050	99.961306	1,948,095.97	103.076250	2,008,801.55	60,705.58	0.64
	Original Face:	Base	5,000,000.000	99.961306	1,948,095.97	103.076250	2,008,801.55	60,705.58	0.64
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	976,609.950	99.792040	974,578.99	102.976450	1,005,678.26	31,099.27	0.32
	Original Face:	Base	3,000,000.000	99.792040	974,578.99	102.976450	1,005,678.26	31,099.27	0.32
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	2,065,809.650	102.048631	2,108,130.47	102.241600	2,112,116.84	3,986.37	0.67
	Original Face:	Base	2,289,667.000	102.048631	2,108,130.47	102.241600	2,112,116.84	3,986.37	0.67
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.986158	5,999,169.45	99.923300	5,995,398.00	-3,771.45	1.91
	Original Face:	Base	6,000,000.000	99.986158	5,999,169.45	99.923300	5,995,398.00	-3,771.45	1.91
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	214,315.950	99.999557	214,315.00	99.982520	214,278.49	-36.51	0.07
	Original Face:	Base	5,000,000.000	99.999557	214,315.00	99.982520	214,278.49	-36.51	0.07

& 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
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		5,000,000.000	Local	99.996421	4,999,821.05	99.980090	4,999,004.50	-816.55	1.59
Original Face:		5,000,000.000	Base	99.996421	4,999,821.05	99.980090	4,999,004.50	-816.55	1.59
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		2,000,000.000	Local	99.984768	1,999,695.36	100.694100	2,013,882.00	14,186.64	0.64
			Base	99.984768	1,999,695.36	100.694100	2,013,882.00	14,186.64	0.64
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		2,000,000.000	Local	99.924757	1,998,495.13	100.396400	2,007,928.00	9,432.87	0.64
			Base	99.924757	1,998,495.13	100.396400	2,007,928.00	9,432.87	0.64
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	99.450100	2,983,503.00	-16,497.00	0.95
			Base	100.000000	3,000,000.00	99.450100	2,983,503.00	-16,497.00	0.95
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		3,000,000.000	Local	99.960456	2,998,813.67	101.252900	3,037,587.00	38,773.33	0.97
			Base	99.960456	2,998,813.67	101.252900	3,037,587.00	38,773.33	0.97
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		3,000,000.000	Local	105.970703	3,179,121.08	106.339200	3,190,176.00	11,054.92	1.02
			Base	105.970703	3,179,121.08	106.339200	3,190,176.00	11,054.92	1.02
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		1,000,000.000	Local	99.103064	991,030.64	101.762100	1,017,621.00	26,590.36	0.32
			Base	99.103064	991,030.64	101.762100	1,017,621.00	26,590.36	0.32
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		4,000,000.000	Local	99.994215	3,999,768.59	100.876500	4,035,060.00	35,291.41	1.28
			Base	99.994215	3,999,768.59	100.876500	4,035,060.00	35,291.41	1.28
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		4,050,000.000	Local	98.433878	3,986,572.04	99.289700	4,021,232.85	34,660.81	1.28
			Base	98.433878	3,986,572.04	99.289700	4,021,232.85	34,660.81	1.28
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		800,000.000	Local	99.967214	799,737.71	104.405400	835,243.20	35,505.49	0.27
			Base	99.967214	799,737.71	104.405400	835,243.20	35,505.49	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.988881	2,999,666.43	100.488000	3,014,640.00	14,973.57	0.96
		Base		99.988881	2,999,666.43	100.488000	3,014,640.00	14,973.57	0.96
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.977958	1,999,559.16	100.103420	2,002,068.40	2,509.24	0.64
Original Face:		Base	2,000,000.000	99.977958	1,999,559.16	100.103420	2,002,068.40	2,509.24	0.64
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.965154	4,998,257.72	100.034500	5,001,725.00	3,467.28	1.59
		Base		99.965154	4,998,257.72	100.034500	5,001,725.00	3,467.28	1.59
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.940149	2,998,204.47	100.340500	3,010,215.00	12,010.53	0.96
		Base		99.940149	2,998,204.47	100.340500	3,010,215.00	12,010.53	0.96
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.183162	1,001,831.62	106.889900	1,068,899.00	67,067.38	0.34
		Base		100.183162	1,001,831.62	106.889900	1,068,899.00	67,067.38	0.34
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0582	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.758900	4,987,945.00	-12,055.00	1.59
		Base		100.000000	5,000,000.00	99.758900	4,987,945.00	-12,055.00	1.59
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.871221	998,712.21	106.106600	1,061,066.00	62,353.79	0.34
		Base		99.871221	998,712.21	106.106600	1,061,066.00	62,353.79	0.34
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	2,584,623.170	99.993475	2,584,454.53	99.868110	2,581,214.31	-3,240.22	0.82
Original Face:		Base	4,000,000.000	99.993475	2,584,454.53	99.868110	2,581,214.31	-3,240.22	0.82
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.952711	1,999,054.21	100.603700	2,012,074.00	13,019.79	0.64
		Base		99.952711	1,999,054.21	100.603700	2,012,074.00	13,019.79	0.64
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.982495	4,999,124.77	100.173000	5,008,650.00	9,525.23	1.59
		Base		99.982495	4,999,124.77	100.173000	5,008,650.00	9,525.23	1.59

& 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
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.560122	2,710,403.36	97.975400	2,694,323.50	-16,079.86	0.86
		Base		98.560122	2,710,403.36	97.975400	2,694,323.50	-16,079.86	0.86
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	102.009469	5,100,473.43	102.066400	5,103,320.00	2,846.57	1.62
		Base		102.009469	5,100,473.43	102.066400	5,103,320.00	2,846.57	1.62
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.168021	5,008,401.05	100.468800	5,023,440.00	15,038.95	1.60
		Base		100.168021	5,008,401.05	100.468800	5,023,440.00	15,038.95	1.60
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.996110	4,999,805.50	100.046800	5,002,340.00	2,534.50	1.59
		Base		99.996110	4,999,805.50	100.046800	5,002,340.00	2,534.50	1.59
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.976410	4,998,820.52	99.301700	4,965,085.00	-33,735.52	1.58
		Base		99.976410	4,998,820.52	99.301700	4,965,085.00	-33,735.52	1.58
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.962178	999,621.78	104.568100	1,045,681.00	46,059.22	0.33
		Base		99.962178	999,621.78	104.568100	1,045,681.00	46,059.22	0.33
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	99.984700	4,999,235.00	-765.00	1.59
		Base		100.000000	5,000,000.00	99.984700	4,999,235.00	-765.00	1.59
US DOLLAR Total									
		Local	261,537,138.490		262,584,863.00		264,609,048.48	2,024,185.48	84.19
	Original Face:	Base	220,998,695.000		262,584,863.00		264,609,048.48	2,024,185.48	84.19
FIXED INCOME Total									
		Base	261,537,138.490		262,584,863.00		264,609,048.48	2,024,185.48	84.19
	Original Face:		220,998,695.000						

& 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: *March 31, 2016* *View Date:* *April 14, 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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		311,379,838.310	Base		312,328,501.86		314,298,421.13	1,969,919.27	100.00
Original Face:		220,998,695.000							

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

Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.2429874	31 Dec 2030		
			3,004.220	Local 100.000000	3,004.22	100.000000	3,004.22	0.00	100.00
				Base 100.000000	3,004.22	100.000000	3,004.22	0.00	100.00
US DOLLAR Total									
			3,004.220	Local	3,004.22		3,004.22	0.00	100.00
				Base	3,004.22		3,004.22	0.00	100.00
CASH EQUIVALENT Total									
			3,004.220	Base	3,004.22		3,004.22	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: *March 31, 2016* *View Date:* *April 14, 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								
		3,004.220	Base	3,004.22		3,004.22	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								
		206,930.320	Local	1.000000	206,930.32	1.000000	206,930.32	0.00	0.06
			Base	1.000000	206,930.32	1.000000	206,930.32	0.00	0.06
US DOLLAR Total									
		206,930.320	Local		206,930.32		206,930.32	0.00	0.06
			Base		206,930.32		206,930.32	0.00	0.06
CASH Total									
		206,930.320	Base		206,930.32		206,930.32	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		5,000,000.000	Local	99.733500	4,986,675.00	99.733500	4,979,841.67	-6,833.33	1.43
			Base	99.733500	4,986,675.00	99.733500	4,979,841.67	-6,833.33	1.43
2284K0FL4	CROWN POINT CAP CO.					0.83	20 Jun 2016		
		5,000,000.000	Local	99.815556	4,990,777.78	99.815556	4,983,284.72	-7,493.06	1.43
			Base	99.815556	4,990,777.78	99.815556	4,983,284.72	-7,493.06	1.43
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		6,000,000.000	Local	99.732556	5,983,953.33	99.732556	5,975,653.33	-8,300.00	1.72
			Base	99.732556	5,983,953.33	99.732556	5,975,653.33	-8,300.00	1.72
78009NHT6	ROYAL BK OF CANADA					0.9672	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
82124LFU1	SHEFFIELD RECEIVABLE					0.95	28 Jun 2016		
		5,000,000.000	Local	99.767778	4,988,388.89	99.767778	4,979,812.50	-8,576.39	1.43
			Base	99.767778	4,988,388.89	99.767778	4,979,812.50	-8,576.39	1.43

& 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
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.847844	4,992,392.22	99.847844	4,983,736.67	-8,655.55	1.43
		Base		99.847844	4,992,392.22	99.847844	4,983,736.67	-8,655.55	1.43
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.59
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.59
US DOLLAR Total									
		Local	37,000,000.000		36,942,187.22		36,902,328.89	-39,858.33	10.62
		Base			36,942,187.22		36,902,328.89	-39,858.33	10.62
CASH EQUIVALENT Total									
		Base	37,000,000.000		36,942,187.22		36,902,328.89	-39,858.33	10.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.201172	2,004,023.44	101.422200	2,028,444.00	24,420.56	0.58
		Base		100.201172	2,004,023.44	101.422200	2,028,444.00	24,420.56	0.58
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	100.509961	5,025,498.07	100.606000	5,030,300.00	4,801.93	1.45
		Base		100.509961	5,025,498.07	100.606000	5,030,300.00	4,801.93	1.45
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.2082	22 May 2018		
		Local	5,000,000.000	100.016832	5,000,841.60	99.338600	4,966,930.00	-33,911.60	1.43
		Base		100.016832	5,000,841.60	99.338600	4,966,930.00	-33,911.60	1.43
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0156	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.432000	4,971,600.00	-28,400.00	1.43
		Base		100.000000	5,000,000.00	99.432000	4,971,600.00	-28,400.00	1.43
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	107.053570	2,136,789.26	108.170600	2,159,085.18	22,295.92	0.62
		Base		107.053570	2,136,789.26	108.170600	2,159,085.18	22,295.92	0.62

& 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
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6301	26 Sep 2016		
		Local	5,000,000.000	99.993995	4,999,699.73	99.719900	4,985,995.00	-13,704.73	1.43
		Base		99.993995	4,999,699.73	99.719900	4,985,995.00	-13,704.73	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.790004	2,993,700.13	102.122700	3,063,681.00	69,980.87	0.88
		Base		99.790004	2,993,700.13	102.122700	3,063,681.00	69,980.87	0.88
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9182	23 May 2017		
		Local	2,530,000.000	98.479570	2,491,533.12	99.687300	2,522,088.69	30,555.57	0.73
		Base		98.479570	2,491,533.12	99.687300	2,522,088.69	30,555.57	0.73
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	2,913,283.610	99.996764	2,913,189.33	99.896130	2,910,257.58	-2,931.75	0.84
Original Face:		Base	6,000,000.000	99.996764	2,913,189.33	99.896130	2,910,257.58	-2,931.75	0.84
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.9162	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.840360	2,995,210.80	-4,789.20	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.840360	2,995,210.80	-4,789.20	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.1162	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.853180	2,965,595.40	-34,404.60	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.853180	2,965,595.40	-34,404.60	0.85
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.8362	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.589910	4,979,495.50	-20,504.50	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.589910	4,979,495.50	-20,504.50	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.995504	1,999,910.08	99.748900	1,994,978.00	-4,932.08	0.57
		Base		99.995504	1,999,910.08	99.748900	1,994,978.00	-4,932.08	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.964571	1,999,291.42	100.819600	2,016,392.00	17,100.58	0.58
		Base		99.964571	1,999,291.42	100.819600	2,016,392.00	17,100.58	0.58
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	2,106,963.070	99.994731	2,106,852.06	99.943660	2,105,776.01	-1,076.05	0.61
Original Face:		Base	3,000,000.000	99.994731	2,106,852.06	99.943660	2,105,776.01	-1,076.05	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
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	4,664,259.660	99.993267	4,663,945.61	100.027920	4,665,561.92	1,616.31	1.34
Original Face:		Base	5,000,000.000	99.993267	4,663,945.61	100.027920	4,665,561.92	1,616.31	1.34
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.8862	15 Nov 2018		
		Local	4,664,259.660	100.000000	4,664,259.66	100.036610	4,665,967.25	1,707.59	1.34
Original Face:		Base	5,000,000.000	100.000000	4,664,259.66	100.036610	4,665,967.25	1,707.59	1.34
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7882	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.528500	4,976,425.00	-23,575.00	1.43
		Base		100.000000	5,000,000.00	99.528500	4,976,425.00	-23,575.00	1.43
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.356100	5,017,805.00	17,805.00	1.44
		Base		100.000000	5,000,000.00	100.356100	5,017,805.00	17,805.00	1.44
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.2156	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.375000	2,007,500.00	7,500.00	0.58
		Base		100.000000	2,000,000.00	100.375000	2,007,500.00	7,500.00	0.58
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.3286	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.974900	1,999,498.00	-502.00	0.58
		Base		100.000000	2,000,000.00	99.974900	1,999,498.00	-502.00	0.58
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.994519	1,999,890.38	100.568800	2,011,376.00	11,485.62	0.58
		Base		99.994519	1,999,890.38	100.568800	2,011,376.00	11,485.62	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.987967	3,999,518.69	100.235600	4,009,424.00	9,905.31	1.15
Original Face:		Base	4,000,000.000	99.987967	3,999,518.69	100.235600	4,009,424.00	9,905.31	1.15
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.986400	3,999,455.98	99.900290	3,996,011.60	-3,444.38	1.15
Original Face:		Base	4,000,000.000	99.986400	3,999,455.98	99.900290	3,996,011.60	-3,444.38	1.15
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	101.319400	4,052,776.00	52,776.00	1.17
		Base		100.000000	4,000,000.00	101.319400	4,052,776.00	52,776.00	1.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	101.770200	1,526,553.00	26,553.00	0.44
		Base		100.000000	1,500,000.00	101.770200	1,526,553.00	26,553.00	0.44
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.7862	15 May 2036		
		Local	763,459.840	100.052178	763,858.20	99.593201	760,354.09	-3,504.11	0.22
	Original Face:	Base	16,000,000.000	100.052178	763,858.20	99.593201	760,354.09	-3,504.11	0.22
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,649,354.200	101.499585	3,704,079.36	99.212395	3,620,611.70	-83,467.66	1.04
	Original Face:	Base	5,000,000.000	101.499585	3,704,079.36	99.212395	3,620,611.70	-83,467.66	1.04
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,670,049.700	105.408831	8,084,909.74	101.281792	7,768,363.78	-316,545.96	2.23
	Original Face:	Base	10,000,000.000	105.408831	8,084,909.74	101.281792	7,768,363.78	-316,545.96	2.23
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	118.920316	2,973,007.90	126.994900	3,174,872.50	201,864.60	0.91
		Base		118.920316	2,973,007.90	126.994900	3,174,872.50	201,864.60	0.91
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	117.865825	2,946,645.62	123.275500	3,081,887.50	135,241.88	0.89
		Base		117.865825	2,946,645.62	123.275500	3,081,887.50	135,241.88	0.89
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.001500	5,000,075.00	75.00	1.44
		Base		100.000000	5,000,000.00	100.001500	5,000,075.00	75.00	1.44
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	100.000200	3,250,006.50	6.50	0.94
		Base		100.000000	3,250,000.00	100.000200	3,250,006.50	6.50	0.94
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.933	25 Jun 2022		
		Local	2,802,884.710	100.000000	2,802,884.71	99.183660	2,780,003.64	-22,881.07	0.80
	Original Face:	Base	3,000,000.000	100.000000	2,802,884.71	99.183660	2,780,003.64	-22,881.07	0.80
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.272560	5,063,628.01	102.847230	5,142,361.50	78,733.49	1.48
	Original Face:	Base	5,000,000.000	101.272560	5,063,628.01	102.847230	5,142,361.50	78,733.49	1.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		2,000,000.000	Local	100.817003	2,016,340.05	101.027050	2,020,541.00	4,200.95	0.58
	Original Face:	2,000,000.000	Base	100.817003	2,016,340.05	101.027050	2,020,541.00	4,200.95	0.58
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		2,249,880.700	Local	100.884374	2,269,778.07	99.663050	2,242,299.73	-27,478.34	0.65
	Original Face:	5,000,000.000	Base	100.884374	2,269,778.07	99.663050	2,242,299.73	-27,478.34	0.65
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		5,000,000.000	Local	103.900218	5,195,010.92	106.130640	5,306,532.00	111,521.08	1.53
	Original Face:	5,000,000.000	Base	103.900218	5,195,010.92	106.130640	5,306,532.00	111,521.08	1.53
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		3,000,000.000	Local	104.651457	3,139,543.72	109.265820	3,277,974.60	138,430.88	0.94
	Original Face:	3,000,000.000	Base	104.651457	3,139,543.72	109.265820	3,277,974.60	138,430.88	0.94
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		5,564,999.940	Local	101.703962	5,659,825.40	103.349520	5,751,400.73	91,575.33	1.65
	Original Face:	5,565,000.000	Base	101.703962	5,659,825.40	103.349520	5,751,400.73	91,575.33	1.65
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		4,494,000.000	Local	106.670257	4,793,761.37	106.607960	4,790,961.72	-2,799.65	1.38
	Original Face:	4,494,000.000	Base	106.670257	4,793,761.37	106.607960	4,790,961.72	-2,799.65	1.38
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		662,366.920	Local	100.320692	664,491.08	101.997310	675,596.44	11,105.36	0.19
	Original Face:	2,000,000.000	Base	100.320692	664,491.08	101.997310	675,596.44	11,105.36	0.19
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		2,273,250.150	Local	100.434743	2,283,132.95	99.720280	2,266,891.41	-16,241.54	0.65
	Original Face:	5,000,000.000	Base	100.434743	2,283,132.95	99.720280	2,266,891.41	-16,241.54	0.65
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		848,273.570	Local	101.690484	862,613.50	104.180050	883,731.83	21,118.33	0.25
	Original Face:	10,630,000.000	Base	101.690484	862,613.50	104.180050	883,731.83	21,118.33	0.25
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		6,942,707.400	Local	100.439834	6,973,243.80	97.876590	6,795,285.26	-177,958.54	1.96
	Original Face:	14,878,168.000	Base	100.439834	6,973,243.80	97.876590	6,795,285.26	-177,958.54	1.96

& 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
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.961121	4,948,056.07	103.463080	5,173,154.00	225,097.93	1.49
Original Face:		Base	5,000,000.000	98.961121	4,948,056.07	103.463080	5,173,154.00	225,097.93	1.49
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,250,569.850	99.564986	3,236,429.42	101.041130	3,284,412.51	47,983.09	0.94
Original Face:		Base	5,000,000.000	99.564986	3,236,429.42	101.041130	3,284,412.51	47,983.09	0.94
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.456683	5,072,834.17	103.707580	5,185,379.00	112,544.83	1.49
Original Face:		Base	5,000,000.000	101.456683	5,072,834.17	103.707580	5,185,379.00	112,544.83	1.49
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.522508	5,176,125.39	104.623380	5,231,169.00	55,043.61	1.51
Original Face:		Base	5,000,000.000	103.522508	5,176,125.39	104.623380	5,231,169.00	55,043.61	1.51
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,497,814.650	104.233832	3,645,906.23	105.273828	3,682,283.38	36,377.15	1.06
Original Face:		Base	5,000,000.000	104.233832	3,645,906.23	105.273828	3,682,283.38	36,377.15	1.06
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,747,860.540	101.472838	1,773,603.69	102.032654	1,783,388.50	9,784.81	0.51
Original Face:		Base	1,800,000.000	101.472838	1,773,603.69	102.032654	1,783,388.50	9,784.81	0.51
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	549,919.700	106.636947	586,417.58	109.490520	602,109.94	15,692.36	0.17
Original Face:		Base	10,000,000.000	106.636947	586,417.58	109.490520	602,109.94	15,692.36	0.17
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.341326	6,500,479.57	109.984060	6,599,043.60	98,564.03	1.90
Original Face:		Base	6,000,000.000	108.341326	6,500,479.57	109.984060	6,599,043.60	98,564.03	1.90
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,417,263.160	106.875545	4,720,974.07	104.999160	4,638,089.21	-82,884.86	1.33
Original Face:		Base	5,568,000.000	106.875545	4,720,974.07	104.999160	4,638,089.21	-82,884.86	1.33
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	595,773.250	106.067511	631,921.86	107.968580	643,247.92	11,326.06	0.19
Original Face:		Base	5,000,000.000	106.067511	631,921.86	107.968580	643,247.92	11,326.06	0.19

& 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
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.8862	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.950400	2,998,512.00	-1,488.00	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.950400	2,998,512.00	-1,488.00	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.6356	30 May 2017		
		Local	5,000,000.000	99.952705	4,997,635.25	100.326600	5,016,330.00	18,694.75	1.44
		Base		99.952705	4,997,635.25	100.326600	5,016,330.00	18,694.75	1.44
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6338	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	99.132400	3,965,296.00	-34,704.00	1.14
		Base		100.000000	4,000,000.00	99.132400	3,965,296.00	-34,704.00	1.14
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.809796	5,190,489.80	104.729250	5,236,462.50	45,972.70	1.51
Original Face:		Base	5,000,000.000	103.809796	5,190,489.80	104.729250	5,236,462.50	45,972.70	1.51
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	107.779780	3,233,393.40	111.967000	3,359,010.00	125,616.60	0.97
		Base		107.779780	3,233,393.40	111.967000	3,359,010.00	125,616.60	0.97
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.996421	4,999,821.05	99.980090	4,999,004.50	-816.55	1.44
Original Face:		Base	5,000,000.000	99.996421	4,999,821.05	99.980090	4,999,004.50	-816.55	1.44
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.185241	3,005,557.24	100.433000	3,012,990.00	7,432.76	0.87
		Base		100.185241	3,005,557.24	100.433000	3,012,990.00	7,432.76	0.87
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.924802	1,998,496.03	100.396400	2,007,928.00	9,431.97	0.58
		Base		99.924802	1,998,496.03	100.396400	2,007,928.00	9,431.97	0.58
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.450100	2,983,503.00	-16,497.00	0.86
		Base		100.000000	3,000,000.00	99.450100	2,983,503.00	-16,497.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.814774	4,990,738.71	100.139300	5,006,965.00	16,226.29	1.44
		Base		99.814774	4,990,738.71	100.139300	5,006,965.00	16,226.29	1.44

& 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
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	7,000,000.000	98.435835	6,890,508.44	99.289700	6,950,279.00	59,770.56	2.00
		Base		98.435835	6,890,508.44	99.289700	6,950,279.00	59,770.56	2.00
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.942394	4,997,119.71	100.240000	5,012,000.00	14,880.29	1.44
		Base		99.942394	4,997,119.71	100.240000	5,012,000.00	14,880.29	1.44
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.971872	4,998,593.61	100.026300	5,001,315.00	2,721.39	1.44
		Base		99.971872	4,998,593.61	100.026300	5,001,315.00	2,721.39	1.44
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	106.405435	1,739,728.86	108.469700	1,773,479.60	33,750.74	0.51
		Base		106.405435	1,739,728.86	108.469700	1,773,479.60	33,750.74	0.51
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.896985	2,996,909.55	104.939400	3,148,182.00	151,272.45	0.91
		Base		99.896985	2,996,909.55	104.939400	3,148,182.00	151,272.45	0.91
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.828668	4,991,433.38	100.398400	5,019,920.00	28,486.62	1.44
		Base		99.828668	4,991,433.38	100.398400	5,019,920.00	28,486.62	1.44
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.586398	2,987,591.93	102.928900	3,087,867.00	100,275.07	0.89
		Base		99.586398	2,987,591.93	102.928900	3,087,867.00	100,275.07	0.89
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.0202	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.948700	2,938,461.00	-61,539.00	0.85
		Base		100.000000	3,000,000.00	97.948700	2,938,461.00	-61,539.00	0.85
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.713	25 Sep 2019		
		Local	694,521.860	100.000000	694,521.86	99.633550	691,976.78	-2,545.08	0.20
Original Face:		Base	2,000,000.000	100.000000	694,521.86	99.633550	691,976.78	-2,545.08	0.20
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.925322	2,997,759.66	99.902100	2,997,063.00	-696.66	0.86
		Base		99.925322	2,997,759.66	99.902100	2,997,063.00	-696.66	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
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0582	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.758900	4,987,945.00	-12,055.00	1.44
		Base		100.000000	5,000,000.00	99.758900	4,987,945.00	-12,055.00	1.44
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.979134	4,499,061.05	100.836170	4,537,627.65	38,566.60	1.31
Original Face:		Base	4,500,000.000	99.979134	4,499,061.05	100.836170	4,537,627.65	38,566.60	1.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	2,584,623.170	99.994846	2,584,489.97	99.868110	2,581,214.31	-3,275.66	0.74
Original Face:		Base	4,000,000.000	99.994846	2,584,489.97	99.868110	2,581,214.31	-3,275.66	0.74
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.982495	4,999,124.77	100.173000	5,008,650.00	9,525.23	1.44
		Base		99.982495	4,999,124.77	100.173000	5,008,650.00	9,525.23	1.44
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8656	30 Oct 2017		
		Local	4,000,000.000	99.911774	3,996,470.95	99.151100	3,966,044.00	-30,426.95	1.14
		Base		99.911774	3,996,470.95	99.151100	3,966,044.00	-30,426.95	1.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.560123	1,971,202.45	97.975400	1,959,508.00	-11,694.45	0.56
		Base		98.560123	1,971,202.45	97.975400	1,959,508.00	-11,694.45	0.56
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.996110	4,999,805.50	100.046800	5,002,340.00	2,534.50	1.44
		Base		99.996110	4,999,805.50	100.046800	5,002,340.00	2,534.50	1.44
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.511076	3,075,332.27	106.231300	3,186,939.00	111,606.73	0.92
		Base		102.511076	3,075,332.27	106.231300	3,186,939.00	111,606.73	0.92
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.992	15 Oct 2016		
		Local	5,000,000.000	99.147916	4,957,395.80	99.964200	4,998,210.00	40,814.20	1.44
		Base		99.147916	4,957,395.80	99.964200	4,998,210.00	40,814.20	1.44
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	99.984700	4,999,235.00	-765.00	1.44
		Base		100.000000	5,000,000.00	99.984700	4,999,235.00	-765.00	1.44

& 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: *March 31, 2016* *View Date:* *April 14, 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									
		305,019,339.310	Local		309,031,082.25		310,471,012.26	1,439,930.01	89.32
	Original Face:	211,435,168.000	Base		309,031,082.25		310,471,012.26	1,439,930.01	89.32
FIXED INCOME Total									
		305,019,339.310	Base		309,031,082.25		310,471,012.26	1,439,930.01	89.32
	Original Face:	211,435,168.000							

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

Books Closed

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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									
		342,226,269.630	Base		346,180,199.79		347,580,271.47	1,400,071.68	100.00
Original Face:		211,435,168.000							

& 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	632,447.580	1.000000	632,447.58	1.000000	632,447.58	0.00	0.06
		Base		1.000000	632,447.58	1.000000	632,447.58	0.00	0.06
US DOLLAR Total									
		Local	632,447.580		632,447.58		632,447.58	0.00	0.06
		Base			632,447.58		632,447.58	0.00	0.06
CASH Total									
		Base	632,447.580		632,447.58		632,447.58	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JD72	AMERICAN HONDA FINAN					0.5	07 Apr 2016		
		Local	25,000,000.000	99.991667	24,997,916.67	99.991667	24,997,916.75	0.08	2.49
		Base		99.991667	24,997,916.67	99.991667	24,997,916.75	0.08	2.49
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	2.99
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.99
07644AG57	BEDFORD ROW FDG CORP					0.86	05 Jul 2016		
		Local	25,000,000.000	99.773056	24,943,263.89	99.773056	24,943,264.00	0.11	2.48
		Base		99.773056	24,943,263.89	99.773056	24,943,264.00	0.11	2.48
15060XG55	CEDAR SPRING CPTL CO					0.9	05 Jul 2016		
		Local	35,000,000.000	99.762500	34,916,875.00	99.762500	34,916,875.00	0.00	3.47
		Base		99.762500	34,916,875.00	99.762500	34,916,875.00	0.00	3.47
4497W0FA1	ING (US) FUNDING LLC					0.67	10 Jun 2016		
		Local	30,000,000.000	99.869722	29,960,916.67	99.869722	29,960,916.60	-0.07	2.98
		Base		99.869722	29,960,916.67	99.869722	29,960,916.60	-0.07	2.98

& 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
45779PF78	INSTITUTIONAL SECURED					0.63	07 Jun 2016		
		10,000,000.000	Local	99.882750	9,988,275.00	99.882750	9,988,275.00	0.00	0.99
			Base	99.882750	9,988,275.00	99.882750	9,988,275.00	0.00	0.99
4820P2GV1	JUPITER SECT CO LLC					0.72	29 Jul 2016		
		19,000,000.000	Local	99.762000	18,954,780.00	99.762000	18,954,780.00	0.00	1.89
			Base	99.762000	18,954,780.00	99.762000	18,954,780.00	0.00	1.89
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		19,000,000.000	Local	99.732556	18,949,185.55	99.732556	18,949,185.64	0.09	1.89
			Base	99.732556	18,949,185.55	99.732556	18,949,185.64	0.09	1.89
67983TF84	OLD LINE FUNDING LLC					0.82	08 Jun 2016		
		30,000,000.000	Local	99.845111	29,953,533.33	99.845111	29,953,533.30	-0.03	2.98
			Base	99.845111	29,953,533.33	99.845111	29,953,533.30	-0.03	2.98
78009NHT6	ROYAL BK OF CANADA					0.9672	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.07	100.000001	9,942,034.10	0.03	0.99
			Base	100.000001	9,942,034.07	100.000001	9,942,034.10	0.03	0.99
87019RE28	SWEDBANK					0.56	02 May 2016		
		30,000,000.000	Local	99.951778	29,985,533.33	99.951778	29,985,533.40	0.07	2.98
			Base	99.951778	29,985,533.33	99.951778	29,985,533.40	0.07	2.98
88602TFL2	THUNDER BAY FNDNG LLC					0.77	20 Jun 2016		
		25,000,000.000	Local	99.828889	24,957,222.22	99.828889	24,957,222.25	0.03	2.48
			Base	99.828889	24,957,222.22	99.828889	24,957,222.25	0.03	2.48
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.847844	9,984,784.44	99.847844	9,984,784.40	-0.04	0.99
			Base	99.847844	9,984,784.44	99.847844	9,984,784.40	-0.04	0.99
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		20,000,000.000	Local	99.965492	19,993,098.33	99.965492	19,993,098.40	0.07	1.99
			Base	99.965492	19,993,098.33	99.965492	19,993,098.40	0.07	1.99
912796HS1	TREASURY BILL 05/16 0.00000					0.3265	19 May 2016		
		10,000,000.000	Local	99.956467	9,995,646.67	99.956467	9,995,646.70	0.03	0.99
			Base	99.956467	9,995,646.67	99.956467	9,995,646.70	0.03	0.99

& 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
979QHR003	SOUTH STREET REPO					0.48	01 Apr 2016		
		12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.19
			Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.19
US DOLLAR Total									
		339,942,034.000	Local		339,523,065.17		339,523,065.54	0.37	33.78
			Base		339,523,065.17		339,523,065.54	0.37	33.78
CASH EQUIVALENT Total									
		339,942,034.000	Base		339,523,065.17		339,523,065.54	0.37	33.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		19,000,000.000	Local	99.998637	18,999,741.03	99.934560	18,987,566.40	-12,174.63	1.89
	Original Face:	19,000,000.000	Base	99.998637	18,999,741.03	99.934560	18,987,566.40	-12,174.63	1.89
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		3,458,099.000	Local	99.987445	3,457,664.84	100.573900	3,477,945.03	20,280.19	0.35
			Base	99.987445	3,457,664.84	100.573900	3,477,945.03	20,280.19	0.35
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		2,161,312.000	Local	99.999994	2,161,311.88	100.930500	2,181,423.01	20,111.13	0.22
			Base	99.999994	2,161,311.88	100.930500	2,181,423.01	20,111.13	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		2,852,932.000	Local	107.296515	3,061,096.61	107.371500	3,063,235.88	2,139.27	0.30
			Base	107.296515	3,061,096.61	107.371500	3,063,235.88	2,139.27	0.30
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		682,975.000	Local	100.000000	682,975.00	100.000000	682,975.00	0.00	0.07
			Base	100.000000	682,975.00	100.000000	682,975.00	0.00	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9182	23 May 2017		
		8,336,180.000	Local	99.605839	8,303,322.06	99.687300	8,310,112.77	6,790.71	0.83
			Base	99.605839	8,303,322.06	99.687300	8,310,112.77	6,790.71	0.83

& 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
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	3,023,684.610	99.995452	3,023,547.08	99.830580	3,018,561.88	-4,985.20	0.30
Original Face:		Base	5,000,000.000	99.995452	3,023,547.08	99.830580	3,018,561.88	-4,985.20	0.30
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.964493	3,456,871.12	100.819600	3,486,441.58	29,570.46	0.35
		Base		99.964493	3,456,871.12	100.819600	3,486,441.58	29,570.46	0.35
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.996505	6,051,461.51	99.834880	6,041,680.48	-9,781.03	0.60
Original Face:		Base	6,051,673.000	99.996505	6,051,461.51	99.834880	6,041,680.48	-9,781.03	0.60
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		Local	923,274.110	100.000000	923,274.11	99.978650	923,076.99	-197.12	0.09
Original Face:		Base	5,000,000.000	100.000000	923,274.11	99.978650	923,076.99	-197.12	0.09
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.151559	2,164,587.67	100.453000	2,171,102.74	6,515.07	0.22
		Base		100.151559	2,164,587.67	100.453000	2,171,102.74	6,515.07	0.22
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7882	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.528500	4,976,425.00	-23,575.00	0.50
		Base		100.000000	5,000,000.00	99.528500	4,976,425.00	-23,575.00	0.50
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.9932	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.05	100.000000	8,645,247.00	-0.05	0.86
		Base		100.000001	8,645,247.05	100.000000	8,645,247.00	-0.05	0.86
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.994533	5,619,103.81	100.568800	5,651,374.21	32,270.40	0.56
		Base		99.994533	5,619,103.81	100.568800	5,651,374.21	32,270.40	0.56
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.981260	9,998,126.00	100.159600	10,015,960.00	17,834.00	1.00
		Base		99.981260	9,998,126.00	100.159600	10,015,960.00	17,834.00	1.00
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.8062	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.160380	3,463,644.94	5,546.10	0.34
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.160380	3,463,644.94	5,546.10	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
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.832312	3,452,300.20	100.326600	3,469,393.15	17,092.95	0.35
		Base		99.832312	3,452,300.20	100.326600	3,469,393.15	17,092.95	0.35
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.876270	4,993,813.50	101.734500	5,086,725.00	92,911.50	0.51
		Base		99.876270	4,993,813.50	101.734500	5,086,725.00	92,911.50	0.51
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.986400	9,998,639.95	99.900290	9,990,029.00	-8,610.95	0.99
Original Face:		Base	10,000,000.000	99.986400	9,998,639.95	99.900290	9,990,029.00	-8,610.95	0.99
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,019,932.730	102.230778	1,042,685.17	104.938077	1,070,297.79	27,612.62	0.11
Original Face:		Base	2,096,032.000	102.230778	1,042,685.17	104.938077	1,070,297.79	27,612.62	0.11
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.972233	4,753,565.73	100.562200	4,781,617.97	28,052.24	0.48
		Base		99.972233	4,753,565.73	100.562200	4,781,617.97	28,052.24	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,670,977.290	105.559385	5,986,248.77	105.258927	5,969,209.85	-17,038.92	0.59
Original Face:		Base	8,645,247.000	105.559385	5,986,248.77	105.258927	5,969,209.85	-17,038.92	0.59
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,401,163.380	105.443043	2,531,859.74	104.797141	2,516,350.57	-15,509.17	0.25
Original Face:		Base	4,322,624.000	105.443043	2,531,859.74	104.797141	2,516,350.57	-15,509.17	0.25
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	9,734,548.000	100.000002	9,734,548.22	99.878300	9,722,701.06	-11,847.16	0.97
		Base		100.000002	9,734,548.22	99.878300	9,722,701.06	-11,847.16	0.97
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.919000	8,638,244.35	-7,002.75	0.86
		Base		100.000001	8,645,247.10	99.919000	8,638,244.35	-7,002.75	0.86
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000005	6,483,935.31	99.742400	6,467,232.38	-16,702.93	0.64
		Base		100.000005	6,483,935.31	99.742400	6,467,232.38	-16,702.93	0.64

& 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
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.952066	12,494,008.26	100.042900	12,505,362.50	11,354.24	1.24
		Base		99.952066	12,494,008.26	100.042900	12,505,362.50	11,354.24	1.24
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	100.008300	9,540,791.82	791.82	0.95
		Base		100.000000	9,540,000.00	100.008300	9,540,791.82	791.82	0.95
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013600	10,001,360.00	1,360.00	1.00
		Base		100.000000	10,000,000.00	100.013600	10,001,360.00	1,360.00	1.00
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	92.924049	4,646,202.43	95.008100	4,750,405.00	104,202.57	0.47
		Base		92.924049	4,646,202.43	95.008100	4,750,405.00	104,202.57	0.47
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	99.433400	10,745,329.04	-61,229.96	1.07
		Base		100.000000	10,806,559.00	99.433400	10,745,329.04	-61,229.96	1.07
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.921700	17,276,955.54	-13,538.46	1.72
		Base		100.000000	17,290,494.00	99.921700	17,276,955.54	-13,538.46	1.72
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	711,517.890	103.358864	735,416.81	102.388140	728,509.93	-6,906.88	0.07
Original Face:		Base	2,161,312.000	103.358864	735,416.81	102.388140	728,509.93	-6,906.88	0.07
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,782,397.480	100.157544	1,785,205.54	101.365570	1,806,737.37	21,531.83	0.18
Original Face:		Base	4,322,624.000	100.157544	1,785,205.54	101.365570	1,806,737.37	21,531.83	0.18
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,599,443.700	101.766197	2,645,355.00	99.524120	2,587,073.47	-58,281.53	0.26
Original Face:		Base	4,322,624.000	101.766197	2,645,355.00	99.524120	2,587,073.47	-58,281.53	0.26
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,474,872.900	101.873284	5,577,432.82	101.064440	5,533,149.64	-44,283.18	0.55
Original Face:		Base	8,584,720.000	101.873284	5,577,432.82	101.064440	5,533,149.64	-44,283.18	0.55

& 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
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,035,968.390	100.950217	3,064,816.68	101.839140	3,091,804.10	26,987.42	0.31
Original Face:		Base	5,571,429.000	100.950217	3,064,816.68	101.839140	3,091,804.10	26,987.42	0.31
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,138,602.920	101.695771	2,174,868.73	99.720900	2,132,634.08	-42,234.65	0.21
Original Face:		Base	4,322,624.000	101.695771	2,174,868.73	99.720900	2,132,634.08	-42,234.65	0.21
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,744,436.460	100.952664	3,780,108.34	98.476380	3,687,385.48	-92,722.86	0.37
Original Face:		Base	5,111,816.000	100.952664	3,780,108.34	98.476380	3,687,385.48	-92,722.86	0.37
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,788,930.330	99.618278	2,778,284.36	97.488850	2,718,896.11	-59,388.25	0.27
Original Face:		Base	4,322,624.000	99.618278	2,778,284.36	97.488850	2,718,896.11	-59,388.25	0.27
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,782,106.200	101.798010	3,850,108.84	98.368350	3,720,395.46	-129,713.38	0.37
Original Face:		Base	5,326,337.000	101.798010	3,850,108.84	98.368350	3,720,395.46	-129,713.38	0.37
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,788,930.330	100.369408	2,799,232.86	97.943340	2,731,571.52	-67,661.34	0.27
Original Face:		Base	4,322,624.000	100.369408	2,799,232.86	97.943340	2,731,571.52	-67,661.34	0.27
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,478,675.350	100.810685	5,523,090.13	98.127710	5,376,098.66	-146,991.47	0.53
Original Face:		Base	8,645,247.000	100.810685	5,523,090.13	98.127710	5,376,098.66	-146,991.47	0.53
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,079,151.050	100.485192	3,094,090.85	99.746660	3,071,350.33	-22,740.52	0.31
Original Face:		Base	4,322,624.000	100.485192	3,094,090.85	99.746660	3,071,350.33	-22,740.52	0.31
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,800,339.730	101.923742	3,873,448.47	99.671370	3,787,850.67	-85,597.80	0.38
Original Face:		Base	6,483,935.000	101.923742	3,873,448.47	99.671370	3,787,850.67	-85,597.80	0.38
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,724,178.890	99.822520	2,719,344.02	98.805530	2,691,639.39	-27,704.63	0.27
Original Face:		Base	4,322,624.000	99.822520	2,719,344.02	98.805530	2,691,639.39	-27,704.63	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	716,701.970	97.896665	701,627.33	100.078810	717,266.80	15,639.47	0.07
Original Face:		Base	2,161,312.000	97.896665	701,627.33	100.078810	717,266.80	15,639.47	0.07
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,727,269.540	100.158536	1,730,007.88	100.610220	1,737,809.68	7,801.80	0.17
Original Face:		Base	4,527,840.000	100.158536	1,730,007.88	100.610220	1,737,809.68	7,801.80	0.17
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	698,850.030	102.064029	713,274.50	103.244110	721,521.49	8,246.99	0.07
Original Face:		Base	4,322,624.000	102.064029	713,274.50	103.244110	721,521.49	8,246.99	0.07
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,313,216.090	101.643880	2,351,242.59	102.353590	2,367,659.71	16,417.12	0.24
Original Face:		Base	8,645,247.000	101.643880	2,351,242.59	102.353590	2,367,659.71	16,417.12	0.24
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,138,490.960	99.286469	1,130,367.47	101.971430	1,160,935.51	30,568.04	0.12
Original Face:		Base	2,161,312.000	99.286469	1,130,367.47	101.971430	1,160,935.51	30,568.04	0.12
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,145,356.370	99.973317	1,145,050.75	100.948180	1,156,216.41	11,165.66	0.12
Original Face:		Base	2,161,312.000	99.973317	1,145,050.75	100.948180	1,156,216.41	11,165.66	0.12
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,046,706.440	99.946731	1,046,148.87	100.511710	1,052,062.54	5,913.67	0.10
Original Face:		Base	2,472,541.000	99.946731	1,046,148.87	100.511710	1,052,062.54	5,913.67	0.10
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,431,581.570	100.320683	1,436,172.41	101.997310	1,460,174.69	24,002.28	0.15
Original Face:		Base	4,322,624.000	100.320683	1,436,172.41	101.997310	1,460,174.69	24,002.28	0.15
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,498,174.340	100.434819	4,517,733.27	101.466630	4,564,145.91	46,412.64	0.45
Original Face:		Base	6,483,935.000	100.434819	4,517,733.27	101.466630	4,564,145.91	46,412.64	0.45
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,813,638.170	100.100213	3,817,459.95	97.946850	3,735,338.46	-82,121.49	0.37
Original Face:		Base	5,619,411.000	100.100213	3,817,459.95	97.946850	3,735,338.46	-82,121.49	0.37

& 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
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,259,828.130	101.494005	3,308,530.11	97.620120	3,182,248.13	-126,281.98	0.32
Original Face:		Base	4,322,624.000	101.494005	3,308,530.11	97.620120	3,182,248.13	-126,281.98	0.32
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,084,482.830	100.028168	3,085,351.67	98.717430	3,044,922.18	-40,429.49	0.30
Original Face:		Base	4,322,624.000	100.028168	3,085,351.67	98.717430	3,044,922.18	-40,429.49	0.30
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,711,206.370	100.873388	7,778,555.11	99.301000	7,657,305.04	-121,250.07	0.76
Original Face:		Base	10,806,559.000	100.873388	7,778,555.11	99.301000	7,657,305.04	-121,250.07	0.76
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,025,494.970	100.555454	7,064,518.33	101.041130	7,098,639.51	34,121.18	0.71
Original Face:		Base	10,806,559.000	100.555454	7,064,518.33	101.041130	7,098,639.51	34,121.18	0.71
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,328,323.050	100.628487	3,349,241.14	101.614330	3,382,053.17	32,812.03	0.34
Original Face:		Base	4,322,624.000	100.628487	3,349,241.14	101.614330	3,382,053.17	32,812.03	0.34
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,908,357.660	99.887205	4,902,821.28	98.248740	4,822,399.56	-80,421.72	0.48
Original Face:		Base	6,483,935.000	99.887205	4,902,821.28	98.248740	4,822,399.56	-80,421.72	0.48
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,625,013.140	103.926514	4,806,614.91	103.134995	4,770,007.07	-36,607.84	0.47
Original Face:		Base	6,483,935.000	103.926514	4,806,614.91	103.134995	4,770,007.07	-36,607.84	0.47
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	24,867.450	99.607881	24,769.94	100.923770	25,097.17	327.23	0.00
Original Face:		Base	6,483,935.000	99.607881	24,769.94	100.923770	25,097.17	327.23	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,069,445.460	101.534510	1,085,856.21	103.948650	1,111,674.12	25,817.91	0.11
Original Face:		Base	33,932,595.000	101.534510	1,085,856.21	103.948650	1,111,674.12	25,817.91	0.11
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,042,475.410	106.637434	1,111,669.03	109.490520	1,141,411.75	29,742.72	0.11
Original Face:		Base	18,956,866.000	106.637434	1,111,669.03	109.490520	1,141,411.75	29,742.72	0.11

& 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
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,328,054.250	99.066696	1,315,659.47	103.493540	1,374,450.36	58,790.89	0.14
	Original Face:	Base	4,322,624.000	99.066696	1,315,659.47	103.493540	1,374,450.36	58,790.89	0.14
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	772,591.010	106.067516	819,468.09	107.968580	834,155.54	14,687.45	0.08
	Original Face:	Base	6,483,935.000	106.067516	819,468.09	107.968580	834,155.54	14,687.45	0.08
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.995565	4,322,431.83	99.939530	4,320,009.66	-2,422.17	0.43
	Original Face:	Base	4,322,624.000	99.995565	4,322,431.83	99.939530	4,320,009.66	-2,422.17	0.43
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	8,245,854.210	99.999842	8,245,841.15	99.928740	8,239,978.21	-5,862.94	0.82
	Original Face:	Base	10,000,000.000	99.999842	8,245,841.15	99.928740	8,239,978.21	-5,862.94	0.82
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.994729	7,999,578.34	100.392360	8,031,388.80	31,810.46	0.80
	Original Face:	Base	8,000,000.000	99.994729	7,999,578.34	100.392360	8,031,388.80	31,810.46	0.80
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.395684	1,987,913.67	99.862900	1,997,258.00	9,344.33	0.20
		Base		99.395684	1,987,913.67	99.862900	1,997,258.00	9,344.33	0.20
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.9162	15 May 2019		
		Local	3,025,836.000	100.000000	3,025,836.00	100.030000	3,026,743.75	907.75	0.30
	Original Face:	Base	3,025,836.000	100.000000	3,025,836.00	100.030000	3,026,743.75	907.75	0.30
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.8862	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	99.950400	8,640,958.96	-4,288.04	0.86
	Original Face:	Base	8,645,247.000	100.000000	8,645,247.00	99.950400	8,640,958.96	-4,288.04	0.86
36962G2V5	GENERAL ELECTRIC CO SR UNSECURED 05/16 VAR					0.8205	11 May 2016		
		Local	8,645,247.000	99.961855	8,641,949.26	100.026100	8,647,503.41	5,554.15	0.86
		Base		99.961855	8,641,949.26	100.026100	8,647,503.41	5,554.15	0.86
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.8181	30 Apr 2018		
		Local	4,322,624.000	100.389215	4,339,448.28	100.423000	4,340,908.70	1,460.42	0.43
		Base		100.389215	4,339,448.28	100.423000	4,340,908.70	1,460.42	0.43

& 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
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	16,932.380	100.133767	16,955.03	101.551410	17,195.07	240.04	0.00
Original Face:		Base	1,880,341.000	100.133767	16,955.03	101.551410	17,195.07	240.04	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,978,965.880	102.494301	5,103,156.30	99.759080	4,966,970.56	-136,185.74	0.49
Original Face:		Base	7,989,505.000	102.494301	5,103,156.30	99.759080	4,966,970.56	-136,185.74	0.49
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.995898	864,489.54	101.517600	877,645.03	13,155.49	0.09
		Base		99.995898	864,489.54	101.517600	877,645.03	13,155.49	0.09
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.988914	3,999,556.55	101.511900	4,060,476.00	60,919.45	0.40
		Base		99.988914	3,999,556.55	101.511900	4,060,476.00	60,919.45	0.40
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.757377	6,983,016.36	102.623900	7,183,673.00	200,656.64	0.71
		Base		99.757377	6,983,016.36	102.623900	7,183,673.00	200,656.64	0.71
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	428,631.840	99.999449	428,629.48	99.982520	428,556.92	-72.56	0.04
Original Face:		Base	10,000,000.000	99.999449	428,629.48	99.982520	428,556.92	-72.56	0.04
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.996421	9,999,642.11	99.980090	9,998,009.00	-1,633.11	0.99
Original Face:		Base	10,000,000.000	99.996421	9,999,642.11	99.980090	9,998,009.00	-1,633.11	0.99
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.984780	1,296,589.63	100.694100	1,305,788.00	9,198.37	0.13
		Base		99.984780	1,296,589.63	100.694100	1,305,788.00	9,198.37	0.13
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.060912	4,597,747.89	100.433000	4,614,845.13	17,097.24	0.46
		Base		100.060912	4,597,747.89	100.433000	4,614,845.13	17,097.24	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	1,512,918.000	100.000011	1,512,918.16	99.450100	1,504,598.46	-8,319.70	0.15
		Base		100.000011	1,512,918.16	99.450100	1,504,598.46	-8,319.70	0.15

& 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
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5186	25 Jan 2018		
		Local	3,509,970.000	100.125322	3,514,368.76	100.309200	3,520,822.83	6,454.07	0.35
		Base		100.125322	3,514,368.76	100.309200	3,520,822.83	6,454.07	0.35
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.940032	3,997,601.29	99.876900	3,995,076.00	-2,525.29	0.40
		Base		99.940032	3,997,601.29	99.876900	3,995,076.00	-2,525.29	0.40
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.96235	13 Jun 2016		
		Local	4,322,624.000	99.903670	4,318,460.00	100.008300	4,322,982.78	4,522.78	0.43
		Base		99.903670	4,318,460.00	100.008300	4,322,982.78	4,522.78	0.43
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9182	23 Nov 2016		
		Local	4,322,624.000	99.983867	4,321,926.62	100.441200	4,341,695.42	19,768.80	0.43
		Base		99.983867	4,321,926.62	100.441200	4,341,695.42	19,768.80	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.964769	3,024,769.98	100.061600	3,027,699.91	2,929.93	0.30
		Base		99.964769	3,024,769.98	100.061600	3,027,699.91	2,929.93	0.30
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.951525	2,998,545.76	101.497700	3,044,931.00	46,385.24	0.30
		Base		99.951525	2,998,545.76	101.497700	3,044,931.00	46,385.24	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.937005	7,495,275.37	101.108600	7,583,145.00	87,869.63	0.75
		Base		99.937005	7,495,275.37	101.108600	7,583,145.00	87,869.63	0.75
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.814769	2,157,308.58	100.139300	2,164,322.71	7,014.13	0.22
		Base		99.814769	2,157,308.58	100.139300	2,164,322.71	7,014.13	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	8,104,919.000	99.778064	8,086,931.23	99.289700	8,047,349.76	-39,581.47	0.80
		Base		99.778064	8,086,931.23	99.289700	8,047,349.76	-39,581.47	0.80
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.988881	3,025,499.57	100.488000	3,040,602.08	15,102.51	0.30
		Base		99.988881	3,025,499.57	100.488000	3,040,602.08	15,102.51	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.971872	4,998,593.61	100.026300	5,001,315.00	2,721.39	0.50
		Base		99.971872	4,998,593.61	100.026300	5,001,315.00	2,721.39	0.50
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	3,690,295.360	99.999775	3,690,287.04	99.976900	3,689,442.90	-844.14	0.37
Original Face:		Base	6,000,000.000	99.999775	3,690,287.04	99.976900	3,689,442.90	-844.14	0.37
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					0.97215	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.231200	10,023,120.00	23,120.00	1.00
		Base		100.000000	10,000,000.00	100.231200	10,023,120.00	23,120.00	1.00
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.965156	6,481,675.73	100.034500	6,486,171.96	4,496.23	0.65
		Base		99.965156	6,481,675.73	100.034500	6,486,171.96	4,496.23	0.65
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9338	15 Jun 2018		
		Local	4,322,624.000	99.999994	4,322,623.75	99.799000	4,313,935.53	-8,688.22	0.43
		Base		99.999994	4,322,623.75	99.799000	4,313,935.53	-8,688.22	0.43
74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.185957	6,652,347.57	100.029900	6,641,985.36	-10,362.21	0.66
		Base		100.185957	6,652,347.57	100.029900	6,641,985.36	-10,362.21	0.66
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1156	30 Apr 2018		
		Local	8,645,247.000	99.845229	8,631,866.65	99.297700	8,584,531.43	-47,335.22	0.85
		Base		99.845229	8,631,866.65	99.297700	8,584,531.43	-47,335.22	0.85
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.033	25 Nov 2027		
		Local	1,247,175.590	99.862878	1,245,465.44	98.479370	1,228,210.66	-17,254.78	0.12
Original Face:		Base	3,025,836.000	99.862878	1,245,465.44	98.479370	1,228,210.66	-17,254.78	0.12
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.8362	15 Aug 2025		
		Local	329,251.130	100.000000	329,251.13	100.027700	329,342.33	91.20	0.03
Original Face:		Base	1,729,049.000	100.000000	329,251.13	100.027700	329,342.33	91.20	0.03
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.133	25 Jan 2029		
		Local	1,243,790.070	100.000001	1,243,790.08	95.172460	1,183,745.61	-60,044.47	0.12
Original Face:		Base	2,161,312.000	100.000001	1,243,790.08	95.172460	1,183,745.61	-60,044.47	0.12

& 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
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.713	25 Sep 2019		
		Local	750,539.220	100.000001	750,539.23	99.633550	747,788.87	-2,750.36	0.07
Original Face:		Base	2,161,312.000	100.000001	750,539.23	99.633550	747,788.87	-2,750.36	0.07
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.683	25 Sep 2019		
		Local	4,035,652.490	100.000000	4,035,652.49	98.768620	3,985,958.27	-49,694.22	0.40
Original Face:		Base	7,348,460.000	100.000000	4,035,652.49	98.768620	3,985,958.27	-49,694.22	0.40
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.854477	6,989,813.39	103.540500	7,247,835.00	258,021.61	0.72
		Base		99.854477	6,989,813.39	103.540500	7,247,835.00	258,021.61	0.72
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.916418	863,802.41	100.353000	867,576.77	3,774.36	0.09
		Base		99.916418	863,802.41	100.353000	867,576.77	3,774.36	0.09
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.135774	6,939,504.16	101.481300	7,103,691.00	164,186.84	0.71
		Base		99.135774	6,939,504.16	101.481300	7,103,691.00	164,186.84	0.71
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	5,174,434.350	99.995501	5,174,201.54	99.900090	5,169,264.57	-4,936.97	0.51
Original Face:		Base	6,000,000.000	99.995501	5,174,201.54	99.900090	5,169,264.57	-4,936.97	0.51
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.952714	3,456,463.79	100.603700	3,478,975.54	22,511.75	0.35
		Base		99.952714	3,456,463.79	100.603700	3,478,975.54	22,511.75	0.35
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.982490	2,160,933.56	100.173000	2,165,051.07	4,117.51	0.22
		Base		99.982490	2,160,933.56	100.173000	2,165,051.07	4,117.51	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8656	30 Oct 2017		
		Local	2,161,312.000	99.823542	2,157,498.20	99.151100	2,142,964.62	-14,533.58	0.21
		Base		99.823542	2,157,498.20	99.151100	2,142,964.62	-14,533.58	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.8656	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.05	99.839300	8,631,354.09	-13,892.96	0.86
		Base		100.000001	8,645,247.05	99.839300	8,631,354.09	-13,892.96	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
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	97.975400	4,898,770.00	-101,230.00	0.49
		Base		100.000000	5,000,000.00	97.975400	4,898,770.00	-101,230.00	0.49
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.990401	5,499,472.06	100.062290	5,503,425.95	3,953.89	0.55
	Original Face:	Base	5,500,000.000	99.990401	5,499,472.06	100.062290	5,503,425.95	3,953.89	0.55
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.708861	19,941,772.25	99.824800	19,964,960.00	23,187.75	1.99
		Base		99.708861	19,941,772.25	99.824800	19,964,960.00	23,187.75	1.99
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.031959	10,003,195.87	102.175800	10,217,580.00	214,384.13	1.02
		Base		100.031959	10,003,195.87	102.175800	10,217,580.00	214,384.13	1.02
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	102.009469	5,100,473.43	102.066400	5,103,320.00	2,846.57	0.51
		Base		102.009469	5,100,473.43	102.066400	5,103,320.00	2,846.57	0.51
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.836109	9,983,610.88	100.093800	10,009,380.00	25,769.12	1.00
		Base		99.836109	9,983,610.88	100.093800	10,009,380.00	25,769.12	1.00
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.936330	4,996,816.52	100.023400	5,001,170.00	4,353.48	0.50
		Base		99.936330	4,996,816.52	100.023400	5,001,170.00	4,353.48	0.50
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.480653	2,150,087.30	99.703100	2,154,895.06	4,807.76	0.21
		Base		99.480653	2,150,087.30	99.703100	2,154,895.06	4,807.76	0.21
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.476964	19,895,392.89	101.789100	20,357,820.00	462,427.11	2.03
		Base		99.476964	19,895,392.89	101.789100	20,357,820.00	462,427.11	2.03
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.991990	19,998,397.92	100.015600	20,003,120.00	4,722.08	1.99
		Base		99.991990	19,998,397.92	100.015600	20,003,120.00	4,722.08	1.99

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

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.996110	19,999,221.99	100.046800	20,009,360.00	10,138.01	1.99
		Base		99.996110	19,999,221.99	100.046800	20,009,360.00	10,138.01	1.99
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.997434	6,483,768.96	99.757540	6,468,214.37	-15,554.59	0.64
	Original Face:	Base	6,483,935.000	99.997434	6,483,768.96	99.757540	6,468,214.37	-15,554.59	0.64
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	107.357568	4,640,663.98	107.659900	4,653,732.68	13,068.70	0.46
		Base		107.357568	4,640,663.98	107.659900	4,653,732.68	13,068.70	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2486	23 Apr 2018		
		Local	4,322,624.000	99.999994	4,322,623.76	99.984700	4,321,962.64	-661.12	0.43
		Base		99.999994	4,322,623.76	99.984700	4,321,962.64	-661.12	0.43
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9172	14 May 2018		
		Local	3,458,099.000	99.999997	3,458,098.91	99.891200	3,454,336.59	-3,762.32	0.34
		Base		99.999997	3,458,098.91	99.891200	3,454,336.59	-3,762.32	0.34
US DOLLAR Total									
		Local	662,754,111.180		664,244,267.03		664,846,810.96	602,543.93	66.15
	Original Face:	Base	400,597,269.000		664,244,267.03		664,846,810.96	602,543.93	66.15
FIXED INCOME Total									
		Base	662,754,111.180		664,244,267.03		664,846,810.96	602,543.93	66.15
	Original Face:		400,597,269.000						

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

Books Closed

Holdings

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

As of: *March 31, 2016* *View Date:* *April 14, 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								
		1,003,328,592.760	Base	1,004,399,779.78		1,005,002,324.08	602,544.30	100.00
Original Face:		400,597,269.000						

& 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: *March 31, 2016*

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

View Date: *April 14, 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								
	-7,510.790	Local	-7,510.79	-7,510.79	0.00	0.00		0.00
		Base	-7,510.79	-7,510.79	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	9,340,733.900	Local	9,340,733.90	9,340,733.90	1.20	0.00		0.00
		Base	9,340,733.90	9,340,733.90	1.20	0.00	0.00	0.00
EQUITY								
	20,779,021.244	Local	590,465,697.99	771,964,926.61	98.80	181,499,228.62		181,499,228.62
		Base	590,465,697.99	771,964,926.61	98.80	181,499,228.62	0.00	181,499,228.62
US DOLLAR Total								
	30,112,244.354	Local	599,798,921.10	781,298,149.72	100.00	181,499,228.62		181,499,228.62
		Base	599,798,921.10	781,298,149.72	100.00	181,499,228.62	0.00	181,499,228.62
FUND Total								
	30,112,244.354	Base	599,798,921.10	781,298,149.72	100.00	181,499,228.62	0.00	181,499,228.62

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-1.370	Local	-1.37	-1.37	0.00	0.00		0.00
		Base	-1.37	-1.37	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,754,470.540	Local	5,754,470.54	5,754,470.54	1.14	0.00		0.00
		Base	5,754,470.54	5,754,470.54	1.14	0.00	0.00	0.00
EQUITY								
	19,215,400.000	Local	423,100,578.42	500,913,556.97	98.86	77,812,978.55		77,812,978.55
		Base	423,100,578.42	500,913,556.97	98.86	77,812,978.55	0.00	77,812,978.55
US DOLLAR Total								
	24,969,869.170	Local	428,855,047.59	506,668,026.14	100.00	77,812,978.55		77,812,978.55
		Base	428,855,047.59	506,668,026.14	100.00	77,812,978.55	0.00	77,812,978.55
FUND Total								
	24,969,869.170	Base	428,855,047.59	506,668,026.14	100.00	77,812,978.55	0.00	77,812,978.55

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	3,522,626.530	Local	3,522,626.53	3,522,626.53	0.18	0.00		0.00
		Base	3,522,626.53	3,522,626.53	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	5,000,000.000	Local	5,000,000.00	5,000,000.00	0.26	0.00		0.00
		Base	5,000,000.00	5,000,000.00	0.26	0.00	0.00	0.00
EQUITY								
	638,823.270	Local	638,823.27	638,823.27	0.03	0.00		0.00
		Base	638,823.27	638,823.27	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,780,202,397.890	Local	1,855,478,267.50	1,913,082,836.22	99.52	57,604,568.72		57,604,568.72
Original Face:	1,462,269,853.000	Base	1,855,478,267.50	1,913,082,836.22	99.52	57,604,568.72	0.00	57,604,568.72
US DOLLAR Total								
	1,789,363,847.690	Local	1,864,639,717.30	1,922,244,286.02	100.00	57,604,568.72		57,604,568.72
Original Face:	1,462,269,853.000	Base	1,864,639,717.30	1,922,244,286.02	100.00	57,604,568.72	0.00	57,604,568.72
FUND Total								
	1,789,363,847.690	Base	1,864,639,717.30	1,922,244,286.02	100.00	57,604,568.72	0.00	57,604,568.72
Original Face:	1,462,269,853.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	589,469.090	Local	589,469.09	589,469.09	0.23	0.00		0.00
		Base	589,469.09	589,469.09	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	18,500,000.000	Local	18,498,083.33	18,498,083.33	7.25	0.00		0.00
		Base	18,498,083.33	18,498,083.33	7.25	0.00	0.00	0.00
FIXED INCOME								
	233,173,069.010	Local	234,839,658.82	235,905,928.12	92.51	1,066,269.30		1,066,269.30
Original Face:	177,839,358.000	Base	234,839,658.82	235,905,928.12	92.51	1,066,269.30	0.00	1,066,269.30
US DOLLAR Total								
	252,262,538.100	Local	253,927,211.24	254,993,480.54	100.00	1,066,269.30		1,066,269.30
Original Face:	177,839,358.000	Base	253,927,211.24	254,993,480.54	100.00	1,066,269.30	0.00	1,066,269.30
FUND Total								
	252,262,538.100	Base	253,927,211.24	254,993,480.54	100.00	1,066,269.30	0.00	1,066,269.30
Original Face:	177,839,358.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-106,104.000	Local	-106,104.00	-106,104.00	0.07	0.00		0.00
		Base	-106,104.00	-106,104.00	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	22,928,911.160	Local	22,928,911.16	22,928,911.16	15.34	0.00		0.00
		Base	22,928,911.16	22,928,911.16	15.34	0.00	0.00	0.00
FIXED INCOME								
	123,880,709.280	Local	126,138,308.57	126,477,877.11	84.59	339,568.54		339,568.54
Original Face:	144,892,710.000	Base	126,138,308.57	126,477,877.11	84.59	339,568.54	0.00	339,568.54
US DOLLAR Total								
	146,703,516.440	Local	148,961,115.73	149,300,684.27	100.00	339,568.54		339,568.54
Original Face:	144,892,710.000	Base	148,961,115.73	149,300,684.27	100.00	339,568.54	0.00	339,568.54
FUND Total								
	146,703,516.440	Base	148,961,115.73	149,300,684.27	100.00	339,568.54	0.00	339,568.54
Original Face:	144,892,710.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	125,102.240	Local	125,102.24	125,102.24	0.01	0.00		0.00
		Base	125,102.24	125,102.24	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,443,695.470	Local	4,443,695.47	4,443,695.47	0.23	0.00		0.00
		Base	4,443,695.47	4,443,695.47	0.23	0.00	0.00	0.00
EQUITY								
	32,165,747.475	Local	1,250,653,764.37	1,937,328,580.02	99.76	686,674,815.65		686,674,815.65
		Base	1,250,653,764.37	1,937,328,580.02	99.76	686,674,815.65	0.00	686,674,815.65
US DOLLAR Total								
	36,734,545.185	Local	1,255,222,562.08	1,941,897,377.73	100.00	686,674,815.65		686,674,815.65
		Base	1,255,222,562.08	1,941,897,377.73	100.00	686,674,815.65	0.00	686,674,815.65
FUND Total								
	36,734,545.185	Base	1,255,222,562.08	1,941,897,377.73	100.00	686,674,815.65	0.00	686,674,815.65

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-375,145.160	Local	-375,145.16	-375,145.16	0.04	0.00		0.00
		Base	-375,145.16	-375,145.16	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	314,546,687.010	Local	314,255,993.81	314,270,447.14	34.05	14,453.33		14,453.33
		Base	314,255,993.81	314,270,447.14	34.05	14,453.33	0.00	14,453.33
FIXED INCOME								
	601,678,861.650	Local	609,376,377.17	608,309,729.19	65.91	-1,066,647.98		-1,066,647.98
Original Face:	703,292,595.000	Base	609,376,377.17	608,309,729.19	65.91	-1,066,647.98	0.00	-1,066,647.98
US DOLLAR Total								
	915,850,403.500	Local	923,257,225.82	922,205,031.17	100.00	-1,052,194.65		-1,052,194.65
Original Face:	703,292,595.000	Base	923,257,225.82	922,205,031.17	100.00	-1,052,194.65	0.00	-1,052,194.65
FUND Total								
	915,850,403.500	Base	923,257,225.82	922,205,031.17	100.00	-1,052,194.65	0.00	-1,052,194.65
Original Face:	703,292,595.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	629,878,067.050	Local	629,492,070.62	629,492,070.62	40.93	0.00		0.00
		Base	629,492,070.62	629,492,070.62	40.93	0.00	0.00	0.00
FIXED INCOME								
	906,255,397.710	Local	909,451,468.76	908,487,685.86	59.07	-963,782.90		-963,782.90
Original Face:	635,937,913.000	Base	909,451,468.76	908,487,685.86	59.07	-963,782.90	0.00	-963,782.90
US DOLLAR Total								
	1,536,133,464.750	Local	1,538,943,539.37	1,537,979,756.47	100.00	-963,782.90		-963,782.90
Original Face:	635,937,913.000	Base	1,538,943,539.37	1,537,979,756.47	100.00	-963,782.90	0.00	-963,782.90
FUND Total								
	1,536,133,464.750	Base	1,538,943,539.37	1,537,979,756.47	100.00	-963,782.90	0.00	-963,782.90
Original Face:	635,937,913.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-290.570	Local	-290.57	-290.57	0.00	0.00		0.00
		Base	-290.57	-290.57	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,472,156.480	Local	2,472,319.64	2,472,319.64	2.41	0.00		0.00
		Base	2,472,319.64	2,472,319.64	2.41	0.00	0.00	0.00
FIXED INCOME								
	100,063,602.770	Local	100,094,967.22	100,284,025.81	97.59	189,058.59		189,058.59
Original Face:	43,149,000.000	Base	100,094,967.22	100,284,025.81	97.59	189,058.59	0.00	189,058.59
US DOLLAR Total								
	102,535,468.680	Local	102,566,996.29	102,756,054.88	100.00	189,058.59		189,058.59
Original Face:	43,149,000.000	Base	102,566,996.29	102,756,054.88	100.00	189,058.59	0.00	189,058.59
FUND Total								
	102,535,468.680	Base	102,566,996.29	102,756,054.88	100.00	189,058.59	0.00	189,058.59
Original Face:	43,149,000.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-43,176,826.290	Local	-43,176,826.29	-43,176,826.29	3.67	0.00		0.00
		Base	-43,176,826.29	-43,176,826.29	3.67	0.00	0.00	0.00
CASH EQUIVALENT								
	173,326,804.110	Local	173,254,548.80	173,254,548.83	14.75	0.03		0.03
		Base	173,254,548.80	173,254,548.83	14.75	0.03	0.00	0.03
FIXED INCOME								
	958,041,453.110	Local	959,156,005.28	958,526,109.60	81.58	-629,895.68		-629,895.68
Original Face:	331,636,631.000	Base	959,156,005.28	958,526,109.60	81.58	-629,895.68	0.00	-629,895.68
US DOLLAR Total								
	1,088,191,430.930	Local	1,089,233,727.79	1,088,603,832.14	100.00	-629,895.65		-629,895.65
Original Face:	331,636,631.000	Base	1,089,233,727.79	1,088,603,832.14	100.00	-629,895.65	0.00	-629,895.65
FUND Total								
	1,088,191,430.930	Base	1,089,233,727.79	1,088,603,832.14	100.00	-629,895.65	0.00	-629,895.65
Original Face:	331,636,631.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	2,519,704.130	Local	2,519,704.13	2,519,704.13	0.24	0.00		0.00
		Base	2,519,704.13	2,519,704.13	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	955,533,413.460	Local	955,272,371.25	955,272,371.23	92.29	-0.02		-0.02
		Base	955,272,371.25	955,272,371.23	92.29	-0.02	0.00	-0.02
FIXED INCOME								
	77,236,352.830	Local	77,248,885.58	77,236,284.31	7.46	-12,601.27		-12,601.27
Original Face:	95,000,000.000	Base	77,248,885.58	77,236,284.31	7.46	-12,601.27	0.00	-12,601.27
US DOLLAR Total								
	1,035,289,470.420	Local	1,035,040,960.96	1,035,028,359.67	100.00	-12,601.29		-12,601.29
Original Face:	95,000,000.000	Base	1,035,040,960.96	1,035,028,359.67	100.00	-12,601.29	0.00	-12,601.29
FUND Total								
	1,035,289,470.420	Base	1,035,040,960.96	1,035,028,359.67	100.00	-12,601.29	0.00	-12,601.29
Original Face:	95,000,000.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	8,385,654.160	Local	8,385,654.16	8,385,654.16	0.81	0.00		0.00
		Base	8,385,654.16	8,385,654.16	0.81	0.00	0.00	0.00
CASH EQUIVALENT								
	874,972,611.110	Local	874,348,801.00	874,348,671.11	84.22	-129.89		-129.89
		Base	874,348,801.00	874,348,671.11	84.22	-129.89	0.00	-129.89
FIXED INCOME								
	155,000,000.000	Local	155,392,770.75	155,403,800.00	14.97	11,029.25		11,029.25
		Base	155,392,770.75	155,403,800.00	14.97	11,029.25	0.00	11,029.25
US DOLLAR Total								
	1,038,358,265.270	Local	1,038,127,225.91	1,038,138,125.27	100.00	10,899.36		10,899.36
		Base	1,038,127,225.91	1,038,138,125.27	100.00	10,899.36	0.00	10,899.36
FUND Total								
	1,038,358,265.270	Base	1,038,127,225.91	1,038,138,125.27	100.00	10,899.36	0.00	10,899.36

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	-1.000	Local	-1.00	-1.00	0.00	0.00		0.00
		Base	-1.00	-1.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,378,888.110	Local	3,378,888.11	3,378,888.11	1.13	0.00		0.00
		Base	3,378,888.11	3,378,888.11	1.13	0.00	0.00	0.00
FIXED INCOME								
	285,250,000.000	Local	296,468,802.53	296,389,479.75	98.87	-79,322.78		-79,322.78
		Base	296,468,802.53	296,389,479.75	98.87	-79,322.78	0.00	-79,322.78
US DOLLAR Total								
	288,628,887.110	Local	299,847,689.64	299,768,366.86	100.00	-79,322.78		-79,322.78
		Base	299,847,689.64	299,768,366.86	100.00	-79,322.78	0.00	-79,322.78
FUND Total								
	288,628,887.110	Base	299,847,689.64	299,768,366.86	100.00	-79,322.78	0.00	-79,322.78

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	4,482,991.490	Local	4,482,991.49	4,482,991.49	1.43	0.00		0.00
		Base	4,482,991.49	4,482,991.49	1.43	0.00	0.00	0.00
CASH EQUIVALENT								
	45,359,708.330	Local	45,260,647.37	45,206,381.16	14.38	-54,266.21		-54,266.21
		Base	45,260,647.37	45,206,381.16	14.38	-54,266.21	0.00	-54,266.21
FIXED INCOME								
	261,537,138.490	Local	262,584,863.00	264,609,048.48	84.19	2,024,185.48		2,024,185.48
Original Face:	220,998,695.000	Base	262,584,863.00	264,609,048.48	84.19	2,024,185.48	0.00	2,024,185.48
US DOLLAR Total								
	311,379,838.310	Local	312,328,501.86	314,298,421.13	100.00	1,969,919.27		1,969,919.27
Original Face:	220,998,695.000	Base	312,328,501.86	314,298,421.13	100.00	1,969,919.27	0.00	1,969,919.27
FUND Total								
	311,379,838.310	Base	312,328,501.86	314,298,421.13	100.00	1,969,919.27	0.00	1,969,919.27
Original Face:	220,998,695.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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 EQUIVALENT								
	3,004.220	Local	3,004.22	3,004.22	100.00	0.00		0.00
		Base	3,004.22	3,004.22	100.00	0.00	0.00	0.00
US DOLLAR Total								
	3,004.220	Local	3,004.22	3,004.22	100.00	0.00		0.00
		Base	3,004.22	3,004.22	100.00	0.00	0.00	0.00
FUND Total								
	3,004.220	Base	3,004.22	3,004.22	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	206,930.320	Local	206,930.32	206,930.32	0.06	0.00		0.00
		Base	206,930.32	206,930.32	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	37,000,000.000	Local	36,942,187.22	36,902,328.89	10.62	-39,858.33		-39,858.33
		Base	36,942,187.22	36,902,328.89	10.62	-39,858.33	0.00	-39,858.33
FIXED INCOME								
	305,019,339.310	Local	309,031,082.25	310,471,012.26	89.32	1,439,930.01		1,439,930.01
Original Face:	211,435,168.000	Base	309,031,082.25	310,471,012.26	89.32	1,439,930.01	0.00	1,439,930.01
US DOLLAR Total								
	342,226,269.630	Local	346,180,199.79	347,580,271.47	100.00	1,400,071.68		1,400,071.68
Original Face:	211,435,168.000	Base	346,180,199.79	347,580,271.47	100.00	1,400,071.68	0.00	1,400,071.68
FUND Total								
	342,226,269.630	Base	346,180,199.79	347,580,271.47	100.00	1,400,071.68	0.00	1,400,071.68
Original Face:	211,435,168.000							

Holdings

Currency Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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								
	632,447.580	Local	632,447.58	632,447.58	0.06	0.00		0.00
		Base	632,447.58	632,447.58	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	339,942,034.000	Local	339,523,065.17	339,523,065.54	33.78	0.37		0.37
		Base	339,523,065.17	339,523,065.54	33.78	0.37	0.00	0.37
FIXED INCOME								
	662,754,111.180	Local	664,244,267.03	664,846,810.96	66.15	602,543.93		602,543.93
Original Face:	400,597,269.000	Base	664,244,267.03	664,846,810.96	66.15	602,543.93	0.00	602,543.93
US DOLLAR Total								
	1,003,328,592.760	Local	1,004,399,779.78	1,005,002,324.08	100.00	602,544.30		602,544.30
Original Face:	400,597,269.000	Base	1,004,399,779.78	1,005,002,324.08	100.00	602,544.30	0.00	602,544.30
FUND Total								
	1,003,328,592.760	Base	1,004,399,779.78	1,005,002,324.08	100.00	602,544.30	0.00	602,544.30
Original Face:	400,597,269.000							

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	-7,510.790	-7,510.79	-7,510.79	0.00	0.00	0.00	0.00
CASH Total	-7,510.790	-7,510.79	-7,510.79	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	9,340,733.900	9,340,733.90	9,340,733.90	1.20	0.00	0.00	0.00
CASH EQUIVALENT Total	9,340,733.900	9,340,733.90	9,340,733.90	1.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	20,779,021.244	590,465,697.99	771,964,926.61	98.80	181,499,228.62	0.00	181,499,228.62
EQUITY Total	20,779,021.244	590,465,697.99	771,964,926.61	98.80	181,499,228.62	0.00	181,499,228.62

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	30,112,244.354	599,798,921.10	781,298,149.72	100.00	181,499,228.62	0.00	181,499,228.62

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1.370	-1.37	-1.37	0.00	0.00	0.00	0.00
CASH Total	-1.370	-1.37	-1.37	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	5,754,470.540	5,754,470.54	5,754,470.54	1.14	0.00	0.00	0.00
CASH EQUIVALENT Total	5,754,470.540	5,754,470.54	5,754,470.54	1.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	19,215,400.000	423,100,578.42	500,913,556.97	98.86	77,812,978.55	0.00	77,812,978.55
EQUITY Total	19,215,400.000	423,100,578.42	500,913,556.97	98.86	77,812,978.55	0.00	77,812,978.55

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	24,969,869.170	428,855,047.59	506,668,026.14	100.00	77,812,978.55	0.00	77,812,978.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,522,626.530	3,522,626.53	3,522,626.53	0.18	0.00	0.00	0.00
CASH Total	3,522,626.530	3,522,626.53	3,522,626.53	0.18	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,000,000.000	5,000,000.00	5,000,000.00	0.26	0.00	0.00	0.00
CASH EQUIVALENT Total	5,000,000.000	5,000,000.00	5,000,000.00	0.26	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

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

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	1,780,202,397.890	1,855,478,267.50	1,913,082,836.22	99.52	57,604,568.72	0.00	57,604,568.72
FIXED INCOME Total	1,780,202,397.890	1,855,478,267.50	1,913,082,836.22	99.52	57,604,568.72	0.00	57,604,568.72

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	1,789,363,847.690	1,864,639,717.30	1,922,244,286.02	100.00	57,604,568.72	0.00	57,604,568.72

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	589,469.090	589,469.09	589,469.09	0.23	0.00	0.00	0.00
CASH Total	589,469.090	589,469.09	589,469.09	0.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	18,500,000.000	18,498,083.33	18,498,083.33	7.25	0.00	0.00	0.00
CASH EQUIVALENT Total	18,500,000.000	18,498,083.33	18,498,083.33	7.25	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							
	233,173,069.010	234,839,658.82	235,905,928.12	92.51	1,066,269.30	0.00	1,066,269.30
FIXED INCOME Total							
	233,173,069.010	234,839,658.82	235,905,928.12	92.51	1,066,269.30	0.00	1,066,269.30

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	252,262,538.100	253,927,211.24	254,993,480.54	100.00	1,066,269.30	0.00	1,066,269.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-106,104.000	-106,104.00	-106,104.00	0.07	0.00	0.00	0.00
CASH Total	-106,104.000	-106,104.00	-106,104.00	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	22,928,911.160	22,928,911.16	22,928,911.16	15.34	0.00	0.00	0.00
CASH EQUIVALENT Total	22,928,911.160	22,928,911.16	22,928,911.16	15.34	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	123,880,709.280	126,138,308.57	126,477,877.11	84.59	339,568.54	0.00	339,568.54
FIXED INCOME Total	123,880,709.280	126,138,308.57	126,477,877.11	84.59	339,568.54	0.00	339,568.54

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	146,703,516.440	148,961,115.73	149,300,684.27	100.00	339,568.54	0.00	339,568.54

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	125,102.240	125,102.24	125,102.24	0.01	0.00	0.00	0.00
CASH Total	125,102.240	125,102.24	125,102.24	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	4,443,695.470	4,443,695.47	4,443,695.47	0.23	0.00	0.00	0.00
CASH EQUIVALENT Total	4,443,695.470	4,443,695.47	4,443,695.47	0.23	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	32,165,747.475	1,250,653,764.37	1,937,328,580.02	99.76	686,674,815.65	0.00	686,674,815.65
EQUITY Total							
	32,165,747.475	1,250,653,764.37	1,937,328,580.02	99.76	686,674,815.65	0.00	686,674,815.65

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	36,734,545.185	1,255,222,562.08	1,941,897,377.73	100.00	686,674,815.65	0.00	686,674,815.65

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	-375,145.160	-375,145.16	-375,145.16	0.04	0.00	0.00	0.00
CASH Total	-375,145.160	-375,145.16	-375,145.16	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	314,546,687.010	314,255,993.81	314,270,447.14	34.05	14,453.33	0.00	14,453.33
CASH EQUIVALENT Total	314,546,687.010	314,255,993.81	314,270,447.14	34.05	14,453.33	0.00	14,453.33

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	601,678,861.650	609,376,377.17	608,309,729.19	65.91	-1,066,647.98	0.00	-1,066,647.98
FIXED INCOME Total	601,678,861.650	609,376,377.17	608,309,729.19	65.91	-1,066,647.98	0.00	-1,066,647.98

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	915,850,403.500	923,257,225.82	922,205,031.17	100.00	-1,052,194.65	0.00	-1,052,194.65

Holdings

Asset Summary

As of: *March 31, 2016*

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

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	629,878,067.050	629,492,070.62	629,492,070.62	40.93	0.00	0.00	0.00
CASH EQUIVALENT Total	629,878,067.050	629,492,070.62	629,492,070.62	40.93	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	906,255,397.710	909,451,468.76	908,487,685.86	59.07	-963,782.90	0.00	-963,782.90
FIXED INCOME Total							
	906,255,397.710	909,451,468.76	908,487,685.86	59.07	-963,782.90	0.00	-963,782.90

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	1,536,133,464.750	1,538,943,539.37	1,537,979,756.47	100.00	-963,782.90	0.00	-963,782.90

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-290.570	-290.57	-290.57	0.00	0.00	0.00	0.00
CASH Total	-290.570	-290.57	-290.57	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	2,472,156.480	2,472,319.64	2,472,319.64	2.41	0.00	0.00	0.00
CASH EQUIVALENT Total	2,472,156.480	2,472,319.64	2,472,319.64	2.41	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	100,063,602.770	100,094,967.22	100,284,025.81	97.59	189,058.59	0.00	189,058.59
FIXED INCOME Total	100,063,602.770	100,094,967.22	100,284,025.81	97.59	189,058.59	0.00	189,058.59

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	102,535,468.680	102,566,996.29	102,756,054.88	100.00	189,058.59	0.00	189,058.59

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	-43,176,826.290	-43,176,826.29	-43,176,826.29	3.67	0.00	0.00	0.00
CASH Total	-43,176,826.290	-43,176,826.29	-43,176,826.29	3.67	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	173,326,804.110	173,254,548.80	173,254,548.83	14.75	0.03	0.00	0.03
CASH EQUIVALENT Total	173,326,804.110	173,254,548.80	173,254,548.83	14.75	0.03	0.00	0.03

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	958,041,453.110	959,156,005.28	958,526,109.60	81.58	-629,895.68	0.00	-629,895.68
FIXED INCOME Total	958,041,453.110	959,156,005.28	958,526,109.60	81.58	-629,895.68	0.00	-629,895.68

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	1,088,191,430.930	1,089,233,727.79	1,088,603,832.14	100.00	-629,895.65	0.00	-629,895.65

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	2,519,704.130	2,519,704.13	2,519,704.13	0.24	0.00	0.00	0.00
CASH Total	2,519,704.130	2,519,704.13	2,519,704.13	0.24	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	955,533,413.460	955,272,371.25	955,272,371.23	92.29	-0.02	0.00	-0.02
CASH EQUIVALENT Total	955,533,413.460	955,272,371.25	955,272,371.23	92.29	-0.02	0.00	-0.02

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	77,236,352.830	77,248,885.58	77,236,284.31	7.46	-12,601.27	0.00	-12,601.27
FIXED INCOME Total	77,236,352.830	77,248,885.58	77,236,284.31	7.46	-12,601.27	0.00	-12,601.27

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	1,035,289,470.420	1,035,040,960.96	1,035,028,359.67	100.00	-12,601.29	0.00	-12,601.29

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	8,385,654.160	8,385,654.16	8,385,654.16	0.81	0.00	0.00	0.00
CASH Total	8,385,654.160	8,385,654.16	8,385,654.16	0.81	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	874,972,611.110	874,348,801.00	874,348,671.11	84.22	-129.89	0.00	-129.89
CASH EQUIVALENT Total	874,972,611.110	874,348,801.00	874,348,671.11	84.22	-129.89	0.00	-129.89

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							
	155,000,000.000	155,392,770.75	155,403,800.00	14.97	11,029.25	0.00	11,029.25
FIXED INCOME Total							
	155,000,000.000	155,392,770.75	155,403,800.00	14.97	11,029.25	0.00	11,029.25

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	1,038,358,265.270	1,038,127,225.91	1,038,138,125.27	100.00	10,899.36	0.00	10,899.36

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	-1.000	-1.00	-1.00	0.00	0.00	0.00	0.00
CASH Total	-1.000	-1.00	-1.00	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	3,378,888.110	3,378,888.11	3,378,888.11	1.13	0.00	0.00	0.00
CASH EQUIVALENT Total	3,378,888.110	3,378,888.11	3,378,888.11	1.13	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							
	285,250,000.000	296,468,802.53	296,389,479.75	98.87	-79,322.78	0.00	-79,322.78
FIXED INCOME Total							
	285,250,000.000	296,468,802.53	296,389,479.75	98.87	-79,322.78	0.00	-79,322.78

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	288,628,887.110	299,847,689.64	299,768,366.86	100.00	-79,322.78	0.00	-79,322.78

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	4,482,991.490	4,482,991.49	4,482,991.49	1.43	0.00	0.00	0.00
CASH Total	4,482,991.490	4,482,991.49	4,482,991.49	1.43	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	45,359,708.330	45,260,647.37	45,206,381.16	14.38	-54,266.21	0.00	-54,266.21
CASH EQUIVALENT Total	45,359,708.330	45,260,647.37	45,206,381.16	14.38	-54,266.21	0.00	-54,266.21

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	261,537,138.490	262,584,863.00	264,609,048.48	84.19	2,024,185.48	0.00	2,024,185.48
FIXED INCOME Total	261,537,138.490	262,584,863.00	264,609,048.48	84.19	2,024,185.48	0.00	2,024,185.48

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	311,379,838.310	312,328,501.86	314,298,421.13	100.00	1,969,919.27	0.00	1,969,919.27

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	3,004.220	3,004.22	3,004.22	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	3,004.220	3,004.22	3,004.22	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	3,004.220	3,004.22	3,004.22	100.00	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							
US DOLLAR	206,930.320	206,930.32	206,930.32	0.06	0.00	0.00	0.00
CASH Total	206,930.320	206,930.32	206,930.32	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	37,000,000.000	36,942,187.22	36,902,328.89	10.62	-39,858.33	0.00	-39,858.33
CASH EQUIVALENT Total	37,000,000.000	36,942,187.22	36,902,328.89	10.62	-39,858.33	0.00	-39,858.33

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							
	305,019,339.310	309,031,082.25	310,471,012.26	89.32	1,439,930.01	0.00	1,439,930.01
FIXED INCOME Total							
	305,019,339.310	309,031,082.25	310,471,012.26	89.32	1,439,930.01	0.00	1,439,930.01

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	342,226,269.630	346,180,199.79	347,580,271.47	100.00	1,400,071.68	0.00	1,400,071.68

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	632,447.580	632,447.58	632,447.58	0.06	0.00	0.00	0.00
CASH Total	632,447.580	632,447.58	632,447.58	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	339,942,034.000	339,523,065.17	339,523,065.54	33.78	0.37	0.00	0.37
CASH EQUIVALENT Total	339,942,034.000	339,523,065.17	339,523,065.54	33.78	0.37	0.00	0.37

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	662,754,111.180	664,244,267.03	664,846,810.96	66.15	602,543.93	0.00	602,543.93
FIXED INCOME Total	662,754,111.180	664,244,267.03	664,846,810.96	66.15	602,543.93	0.00	602,543.93

Holdings

Asset Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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	1,003,328,592.760	1,004,399,779.78	1,005,002,324.08	100.00	602,544.30	0.00	602,544.30

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-7,510.790	-7,510.79	-7,510.79	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							
	9,340,733.900	9,340,733.90	9,340,733.90	1.20	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							
	20,779,021.244	590,465,697.99	771,964,926.61	98.80	181,499,228.62	0.00	181,499,228.62
					229,432,951.64 GN	0.00 GN	229,432,951.64 GN
					-47,933,723.02 LS	0.00 LS	-47,933,723.02 LS
FUND Total							
0.000	30,112,244.354	599,798,921.10	781,298,149.72	100.00	181,499,228.62	0.00	181,499,228.62
					229,432,951.64 GN	0.00 GN	229,432,951.64 GN
					-47,933,723.02 LS	0.00 LS	-47,933,723.02 LS

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-1.370	-1.37	-1.37	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							
	5,754,470.540	5,754,470.54	5,754,470.54	1.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,215,400.000	423,100,578.42	500,913,556.97	98.86	77,812,978.55	0.00	77,812,978.55
					119,700,592.63 GN	0.00 GN	119,700,592.63 GN
					-41,887,614.08 LS	0.00 LS	-41,887,614.08 LS
FUND Total							
0.000	24,969,869.170	428,855,047.59	506,668,026.14	100.00	77,812,978.55	0.00	77,812,978.55
					119,700,592.63 GN	0.00 GN	119,700,592.63 GN
					-41,887,614.08 LS	0.00 LS	-41,887,614.08 LS

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	3,522,626.530	3,522,626.53	3,522,626.53	0.18	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,000,000.000	5,000,000.00	5,000,000.00	0.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	638,823.270	638,823.27	638,823.27	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,780,202,397.890	1,855,478,267.50	1,913,082,836.22	99.52	57,604,568.72	0.00	57,604,568.72
					64,770,870.42 GN	0.00 GN	64,770,870.42 GN
					-7,166,301.70 LS	0.00 LS	-7,166,301.70 LS
Original Face: 1,462,269,853.000							
FUND Total							
0.000	1,789,363,847.690	1,864,639,717.30	1,922,244,286.02	100.00	57,604,568.72	0.00	57,604,568.72
					64,770,870.42 GN	0.00 GN	64,770,870.42 GN
					-7,166,301.70 LS	0.00 LS	-7,166,301.70 LS
Original Face: 1,462,269,853.000							

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	589,469.090	589,469.09	589,469.09	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	18,500,000.000	18,498,083.33	18,498,083.33	7.25	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							
	233,173,069.010	234,839,658.82	235,905,928.12	92.51	1,066,269.30	0.00	1,066,269.30
					1,407,598.84 GN	0.00 GN	1,407,598.84 GN
					-341,329.54 LS	0.00 LS	-341,329.54 LS
Original Face:	177,839,358.000						
FUND Total							
0.000	252,262,538.100	253,927,211.24	254,993,480.54	100.00	1,066,269.30	0.00	1,066,269.30
					1,407,598.84 GN	0.00 GN	1,407,598.84 GN
					-341,329.54 LS	0.00 LS	-341,329.54 LS
Original Face:	177,839,358.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-106,104.000	-106,104.00	-106,104.00	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	22,928,911.160	22,928,911.16	22,928,911.16	15.34	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							
	123,880,709.280	126,138,308.57	126,477,877.11	84.59	339,568.54	0.00	339,568.54
					521,468.64 GN	0.00 GN	521,468.64 GN
					-181,900.10 LS	0.00 LS	-181,900.10 LS
Original Face:	144,892,710.000						
FUND Total							
0.000	146,703,516.440	148,961,115.73	149,300,684.27	100.00	339,568.54	0.00	339,568.54
					521,468.64 GN	0.00 GN	521,468.64 GN
					-181,900.10 LS	0.00 LS	-181,900.10 LS
Original Face:	144,892,710.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	125,102.240	125,102.24	125,102.24	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,443,695.470	4,443,695.47	4,443,695.47	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	32,165,747.475	1,250,653,764.37	1,937,328,580.02	99.76	686,674,815.65	0.00	686,674,815.65
					761,877,943.35 GN	0.00 GN	761,877,943.35 GN
					-75,203,127.70 LS	0.00 LS	-75,203,127.70 LS
FUND Total							
0.000	36,734,545.185	1,255,222,562.08	1,941,897,377.73	100.00	686,674,815.65	0.00	686,674,815.65
					761,877,943.35 GN	0.00 GN	761,877,943.35 GN
					-75,203,127.70 LS	0.00 LS	-75,203,127.70 LS

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-375,145.160	-375,145.16	-375,145.16	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	314,546,687.010	314,255,993.81	314,270,447.14	34.05	14,453.33	0.00	14,453.33
					14,453.33 GN	0.00 GN	14,453.33 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	601,678,861.650	609,376,377.17	608,309,729.19	65.91	-1,066,647.98	0.00	-1,066,647.98
					1,536,863.43 GN	0.00 GN	1,536,863.43 GN
					-2,603,511.41 LS	0.00 LS	-2,603,511.41 LS
Original Face:	703,292,595.000						
FUND Total							
0.000	915,850,403.500	923,257,225.82	922,205,031.17	100.00	-1,052,194.65	0.00	-1,052,194.65
					1,551,316.76 GN	0.00 GN	1,551,316.76 GN
					-2,603,511.41 LS	0.00 LS	-2,603,511.41 LS
Original Face:	703,292,595.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	629,878,067.050	629,492,070.62	629,492,070.62	40.93	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							
	906,255,397.710	909,451,468.76	908,487,685.86	59.07	-963,782.90	0.00	-963,782.90
					1,652,289.52 GN	0.00 GN	1,652,289.52 GN
					-2,616,072.42 LS	0.00 LS	-2,616,072.42 LS
Original Face:	635,937,913.000						
FUND Total							
0.000	1,536,133,464.750	1,538,943,539.37	1,537,979,756.47	100.00	-963,782.90	0.00	-963,782.90
					1,652,289.52 GN	0.00 GN	1,652,289.52 GN
					-2,616,072.42 LS	0.00 LS	-2,616,072.42 LS
Original Face:	635,937,913.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-290.570	-290.57	-290.57	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							
	2,472,156.480	2,472,319.64	2,472,319.64	2.41	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							
	100,063,602.770	100,094,967.22	100,284,025.81	97.59	189,058.59	0.00	189,058.59
					261,313.22 GN	0.00 GN	261,313.22 GN
					-72,254.63 LS	0.00 LS	-72,254.63 LS
Original Face:	43,149,000.000						
FUND Total							
0.000	102,535,468.680	102,566,996.29	102,756,054.88	100.00	189,058.59	0.00	189,058.59
					261,313.22 GN	0.00 GN	261,313.22 GN
					-72,254.63 LS	0.00 LS	-72,254.63 LS
Original Face:	43,149,000.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-43,176,826.290	-43,176,826.29	-43,176,826.29	3.67	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	173,326,804.110	173,254,548.80	173,254,548.83	14.75	0.03	0.00	0.03
					0.03 GN	0.00 GN	0.03 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	958,041,453.110	959,156,005.28	958,526,109.60	81.58	-629,895.68	0.00	-629,895.68
					837,484.21 GN	0.00 GN	837,484.21 GN
					-1,467,379.89 LS	0.00 LS	-1,467,379.89 LS
Original Face:	331,636,631.000						
FUND Total							
0.000	1,088,191,430.930	1,089,233,727.79	1,088,603,832.14	100.00	-629,895.65	0.00	-629,895.65
					837,484.24 GN	0.00 GN	837,484.24 GN
					-1,467,379.89 LS	0.00 LS	-1,467,379.89 LS
Original Face:	331,636,631.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	2,519,704.130	2,519,704.13	2,519,704.13	0.24	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							
	955,533,413.460	955,272,371.25	955,272,371.23	92.29	-0.02	0.00	-0.02
					0.00 GN	0.00 GN	0.00 GN
					-0.02 LS	0.00 LS	-0.02 LS
FIXED INCOME							
	77,236,352.830	77,248,885.58	77,236,284.31	7.46	-12,601.27	0.00	-12,601.27
					75.62 GN	0.00 GN	75.62 GN
					-12,676.89 LS	0.00 LS	-12,676.89 LS
Original Face:	95,000,000.000						
FUND Total							
0.000	1,035,289,470.420	1,035,040,960.96	1,035,028,359.67	100.00	-12,601.29	0.00	-12,601.29
					75.62 GN	0.00 GN	75.62 GN
					-12,676.91 LS	0.00 LS	-12,676.91 LS
Original Face:	95,000,000.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	8,385,654.160	8,385,654.16	8,385,654.16	0.81	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							
	874,972,611.110	874,348,801.00	874,348,671.11	84.22	-129.89	0.00	-129.89
					0.00 GN	0.00 GN	0.00 GN
					-129.89 LS	0.00 LS	-129.89 LS
FIXED INCOME							
	155,000,000.000	155,392,770.75	155,403,800.00	14.97	11,029.25	0.00	11,029.25
					29,629.41 GN	0.00 GN	29,629.41 GN
					-18,600.16 LS	0.00 LS	-18,600.16 LS
FUND Total							
0.000	1,038,358,265.270	1,038,127,225.91	1,038,138,125.27	100.00	10,899.36	0.00	10,899.36
					29,629.41 GN	0.00 GN	29,629.41 GN
					-18,730.05 LS	0.00 LS	-18,730.05 LS

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	-1.000	-1.00	-1.00	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							
	3,378,888.110	3,378,888.11	3,378,888.11	1.13	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							
	285,250,000.000	296,468,802.53	296,389,479.75	98.87	-79,322.78	0.00	-79,322.78
					113,140.70 GN	0.00 GN	113,140.70 GN
					-192,463.48 LS	0.00 LS	-192,463.48 LS
FUND Total							
0.000	288,628,887.110	299,847,689.64	299,768,366.86	100.00	-79,322.78	0.00	-79,322.78
					113,140.70 GN	0.00 GN	113,140.70 GN
					-192,463.48 LS	0.00 LS	-192,463.48 LS

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	4,482,991.490	4,482,991.49	4,482,991.49	1.43	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	45,359,708.330	45,260,647.37	45,206,381.16	14.38	-54,266.21	0.00	-54,266.21
					0.00 GN	0.00 GN	0.00 GN
					-54,266.21 LS	0.00 LS	-54,266.21 LS
FIXED INCOME							
	261,537,138.490	262,584,863.00	264,609,048.48	84.19	2,024,185.48	0.00	2,024,185.48
					2,423,774.43 GN	0.00 GN	2,423,774.43 GN
					-399,588.95 LS	0.00 LS	-399,588.95 LS
Original Face:	220,998,695.000						
FUND Total							
0.000	311,379,838.310	312,328,501.86	314,298,421.13	100.00	1,969,919.27	0.00	1,969,919.27
					2,423,774.43 GN	0.00 GN	2,423,774.43 GN
					-453,855.16 LS	0.00 LS	-453,855.16 LS
Original Face:	220,998,695.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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 EQUIVALENT							
	3,004.220	3,004.22	3,004.22	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	3,004.220	3,004.22	3,004.22	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	206,930.320	206,930.32	206,930.32	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	37,000,000.000	36,942,187.22	36,902,328.89	10.62	-39,858.33	0.00	-39,858.33
					0.00 GN	0.00 GN	0.00 GN
					-39,858.33 LS	0.00 LS	-39,858.33 LS
FIXED INCOME							
	305,019,339.310	309,031,082.25	310,471,012.26	89.32	1,439,930.01	0.00	1,439,930.01
					2,522,370.98 GN	0.00 GN	2,522,370.98 GN
					-1,082,440.97 LS	0.00 LS	-1,082,440.97 LS
Original Face:	211,435,168.000						
FUND Total							
0.000	342,226,269.630	346,180,199.79	347,580,271.47	100.00	1,400,071.68	0.00	1,400,071.68
					2,522,370.98 GN	0.00 GN	2,522,370.98 GN
					-1,122,299.30 LS	0.00 LS	-1,122,299.30 LS
Original Face:	211,435,168.000						

Holdings

Fund Summary

As of: *March 31, 2016*

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

View Date: *April 14, 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							
	632,447.580	632,447.58	632,447.58	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	339,942,034.000	339,523,065.17	339,523,065.54	33.78	0.37	0.00	0.37
					0.51 GN	0.00 GN	0.51 GN
					-0.14 LS	0.00 LS	-0.14 LS
FIXED INCOME							
	662,754,111.180	664,244,267.03	664,846,810.96	66.15	602,543.93	0.00	602,543.93
					2,628,512.52 GN	0.00 GN	2,628,512.52 GN
					-2,025,968.59 LS	0.00 LS	-2,025,968.59 LS
Original Face:	400,597,269.000						
FUND Total							
0.000	1,003,328,592.760	1,004,399,779.78	1,005,002,324.08	100.00	602,544.30	0.00	602,544.30
					2,628,513.03 GN	0.00 GN	2,628,513.03 GN
					-2,025,968.73 LS	0.00 LS	-2,025,968.73 LS
Original Face:	400,597,269.000						