Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4681506	31 Dec 2099		
		Local	20,237,021.310	100.000000	20,237,021.31	100.000000	20,237,021.31	0.00	2.55
		Base		100.000000	20,237,021.31	100.000000	20,237,021.31	0.00	2.55
US DOLLAR Total									
		Local	20,237,021.310		20,237,021.31		20,237,021.31	0.00	2.55
		Base			20,237,021.31		20,237,021.31	0.00	2.55
CASH EQUIVALENT Total									
		Base	20,237,021.310		20,237,021.31		20,237,021.31	0.00	2.55
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	37,108.000	38.632725	1,433,583.17	53.470000	1,984,164.76	550,581.59	0.25
		Base		38.632725	1,433,583.17	53.470000	1,984,164.76	550,581.59	0.25
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,728.000	48.788057	1,499,159.42	65.230000	2,004,387.44	505,228.02	0.25
		Base		48.788057	1,499,159.42	65.230000	2,004,387.44	505,228.02	0.25
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,596.000	21.179912	690,380.42	26.210000	854,341.16	163,960.74	0.11
		Base		21.179912	690,380.42	26.210000	854,341.16	163,960.74	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	33,908.000	39.669655	1,345,118.67	26.730000	906,360.84	-438,757.83	0.11
		Base		39.669655	1,345,118.67	26.730000	906,360.84	-438,757.83	0.11
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	19,784.000	93.245387	1,844,766.73	97.140000	1,921,817.76	77,051.03	0.24
		Base		93.245387	1,844,766.73	97.140000	1,921,817.76	77,051.03	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
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,665.000	9.964784	594,548.84	19.990000	1,192,703.35	598,154.51	0.15
		Base		9.964784	594,548.84	19.990000	1,192,703.35	598,154.51	0.15
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	22,089.000	59.735361	1,319,494.39	243.890000	5,387,286.21	4,067,791.82	0.68
		Base		59.735361	1,319,494.39	243.890000	5,387,286.21	4,067,791.82	0.68
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,290.000	16.619828	652,993.04	21.970000	863,201.30	210,208.26	0.11
		Base		16.619828	652,993.04	21.970000	863,201.30	210,208.26	0.11
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,639.000	28.035995	774,886.87	32.490000	897,991.11	123,104.24	0.11
		Base		28.035995	774,886.87	32.490000	897,991.11	123,104.24	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	322,928.000	3.704135	1,196,168.96	3.550000	1,146,394.40	-49,774.56	0.14
		Base		3.704135	1,196,168.96	3.550000	1,146,394.40	-49,774.56	0.14
009728106	AKORN INC COMMON STOCK								
		Local	40,414.000	43.060397	1,740,242.90	25.450000	1,028,536.30	-711,706.60	0.13
		Base		43.060397	1,740,242.90	25.450000	1,028,536.30	-711,706.60	0.13
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,637.000	16.533163	1,052,120.90	70.430000	4,481,953.91	3,429,833.01	0.56
		Base		16.533163	1,052,120.90	70.430000	4,481,953.91	3,429,833.01	0.56
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	56,610.000	45.877750	2,597,139.43	66.160000	3,745,317.60	1,148,178.17	0.47
		Base		45.877750	2,597,139.43	66.160000	3,745,317.60	1,148,178.17	0.47
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,179.000	20.543196	476,170.74	38.240000	886,364.96	410,194.22	0.11
		Base		20.543196	476,170.74	38.240000	886,364.96	410,194.22	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	36,578.000	66.989571	2,450,344.51	92.950000	3,399,925.10	949,580.59	0.43
		Base		66.989571	2,450,344.51	92.950000	3,399,925.10	949,580.59	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,496.000	62.208718	2,270,369.39	72.190000	2,634,646.24	364,276.85	0.33
		Base		62.208718	2,270,369.39	72.190000	2,634,646.24	364,276.85	0.33
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,858.000	347.421065	2,730,034.73	521.280000	4,096,218.24	1,366,183.51	0.52
		Base		347.421065	2,730,034.73	521.280000	4,096,218.24	1,366,183.51	0.52
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	55,099.000	28.441068	1,567,074.41	16.340000	900,317.66	-666,756.75	0.11
		Base		28.441068	1,567,074.41	16.340000	900,317.66	-666,756.75	0.11
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	57,194.000	35.583722	2,035,175.39	70.520000	4,033,320.88	1,998,145.49	0.51
		Base		35.583722	2,035,175.39	70.520000	4,033,320.88	1,998,145.49	0.51
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	95,364.000	15.943348	1,520,421.48	13.400000	1,277,877.60	-242,543.88	0.16
		Base		15.943348	1,520,421.48	13.400000	1,277,877.60	-242,543.88	0.16
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,708.000	41.375126	2,677,301.66	44.750000	2,895,683.00	218,381.34	0.36
		Base		41.375126	2,677,301.66	44.750000	2,895,683.00	218,381.34	0.36
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	90,345.000	17.724928	1,601,358.61	14.310000	1,292,836.95	-308,521.66	0.16
		Base		17.724928	1,601,358.61	14.310000	1,292,836.95	-308,521.66	0.16
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,137.000	34.723080	1,254,787.95	69.110000	2,497,428.07	1,242,640.12	0.31
		Base		34.723080	1,254,787.95	69.110000	2,497,428.07	1,242,640.12	0.31
03232P405	AMSURG CORP COMMON STOCK								
		Local	27,222.000	78.827235	2,145,834.99	80.980000	2,204,437.56	58,602.57	0.28
		Base		78.827235	2,145,834.99	80.980000	2,204,437.56	58,602.57	0.28
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	44,900.000	49.894227	2,240,250.81	90.770000	4,075,573.00	1,835,322.19	0.51
		Base		49.894227	2,240,250.81	90.770000	4,075,573.00	1,835,322.19	0.51

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,507.000	43.743042	1,378,212.02	76.000000	2,394,532.00	1,016,319.98	0.30
		Base		43.743042	1,378,212.02	76.000000	2,394,532.00	1,016,319.98	0.30
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	89,013.000	16.753824	1,491,308.14	31.660000	2,818,151.58	1,326,843.44	0.35
		Base		16.753824	1,491,308.14	31.660000	2,818,151.58	1,326,843.44	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	47,190.000	31.160478	1,470,462.96	62.100000	2,930,499.00	1,460,036.04	0.37
		Base		31.160478	1,470,462.96	62.100000	2,930,499.00	1,460,036.04	0.37
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	87,006.000	12.776242	1,111,609.75	8.810000	766,522.86	-345,086.89	0.10
		Base		12.776242	1,111,609.75	8.810000	766,522.86	-345,086.89	0.10
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	31,738.000	49.327761	1,565,564.48	111.600000	3,541,960.80	1,976,396.32	0.45
		Base		49.327761	1,565,564.48	111.600000	3,541,960.80	1,976,396.32	0.45
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,845.000	17.521950	1,328,952.30	18.240000	1,383,412.80	54,460.50	0.17
		Base		17.521950	1,328,952.30	18.240000	1,383,412.80	54,460.50	0.17
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	51,213.000	34.067475	1,744,697.58	72.550000	3,715,503.15	1,970,805.57	0.47
		Base		34.067475	1,744,697.58	72.550000	3,715,503.15	1,970,805.57	0.47
053807103	AVNET INC COMMON STOCK USD1.								
		Local	66,603.000	28.945694	1,927,870.08	41.120000	2,738,715.36	810,845.28	0.34
		Base		28.945694	1,927,870.08	41.120000	2,738,715.36	810,845.28	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	219,673.000	7.833328	1,720,770.59	4.710000	1,034,659.83	-686,110.76	0.13
		Base		7.833328	1,720,770.59	4.710000	1,034,659.83	-686,110.76	0.13
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,679.000	17.713628	755,999.91	23.490000	1,002,529.71	246,529.80	0.13
		Base		17.713628	755,999.91	23.490000	1,002,529.71	246,529.80	0.13

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,843.000	52.600202	1,148,946.21	68.410000	1,494,279.63	345,333.42	0.19
		Base		52.600202	1,148,946.21	68.410000	1,494,279.63	345,333.42	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	41,033.000	44.840321	1,839,932.88	41.300000	1,694,662.90	-145,269.98	0.21
		Base		44.840321	1,839,932.88	41.300000	1,694,662.90	-145,269.98	0.21
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	52,737.000	25.279450	1,333,162.36	48.630000	2,564,600.31	1,231,437.95	0.32
		Base		25.279450	1,333,162.36	48.630000	2,564,600.31	1,231,437.95	0.32
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,179.000	78.348201	1,659,336.54	63.140000	1,337,242.06	-322,094.48	0.17
		Base		78.348201	1,659,336.54	63.140000	1,337,242.06	-322,094.48	0.17
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	48,422.000	45.062799	2,182,030.85	50.180000	2,429,815.96	247,785.11	0.31
		Base		45.062799	2,182,030.85	50.180000	2,429,815.96	247,785.11	0.31
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,761.000	26.911139	1,339,125.20	56.000000	2,786,616.00	1,447,490.80	0.35
		Base		26.911139	1,339,125.20	56.000000	2,786,616.00	1,447,490.80	0.35
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,002.000	35.038478	876,032.02	45.860000	1,146,591.72	270,559.70	0.14
		Base		35.038478	876,032.02	45.860000	1,146,591.72	270,559.70	0.14
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,490.000	96.879395	1,016,264.85	141.850000	1,488,006.50	471,741.65	0.19
		Base		96.879395	1,016,264.85	141.850000	1,488,006.50	471,741.65	0.19
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,764.000	72.584370	1,361,973.12	93.180000	1,748,429.52	386,456.40	0.22
		Base		72.584370	1,361,973.12	93.180000	1,748,429.52	386,456.40	0.22
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	25,820.000	34.524500	891,422.59	60.590000	1,564,433.80	673,011.21	0.20
		Base		34.524500	891,422.59	60.590000	1,564,433.80	673,011.21	0.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,818.000	307.521198	1,481,637.13	156.080000	751,993.44	-729,643.69	0.09
		Base		307.521198	1,481,637.13	156.080000	751,993.44	-729,643.69	0.09
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,048.000	20.581021	618,418.53	46.320000	1,391,823.36	773,404.83	0.18
		Base		20.581021	618,418.53	46.320000	1,391,823.36	773,404.83	0.18
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,830.000	24.556140	1,469,193.83	59.840000	3,580,227.20	2,111,033.37	0.45
		Base		24.556140	1,469,193.83	59.840000	3,580,227.20	2,111,033.37	0.45
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	59,031.000	21.969784	1,296,898.30	35.110000	2,072,578.41	775,680.11	0.26
		Base		21.969784	1,296,898.30	35.110000	2,072,578.41	775,680.11	0.26
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,936.000	24.452584	1,123,253.88	48.030000	2,206,306.08	1,083,052.20	0.28
		Base		24.452584	1,123,253.88	48.030000	2,206,306.08	1,083,052.20	0.28
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,608.000	188.623483	1,812,294.42	133.660000	1,284,205.28	-528,089.14	0.16
		Base		188.623483	1,812,294.42	133.660000	1,284,205.28	-528,089.14	0.16
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,601.000	30.388884	1,264,207.97	61.960000	2,577,597.96	1,313,389.99	0.32
		Base		30.388884	1,264,207.97	61.960000	2,577,597.96	1,313,389.99	0.32
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	80,436.000	31.540638	2,537,002.72	47.570000	3,826,340.52	1,289,337.80	0.48
		Base		31.540638	2,537,002.72	47.570000	3,826,340.52	1,289,337.80	0.48
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,697.000	35.363450	590,463.53	61.690000	1,030,037.93	439,574.40	0.13
		Base		35.363450	590,463.53	61.690000	1,030,037.93	439,574.40	0.13
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	93,824.000	17.674475	1,658,289.97	18.370000	1,723,546.88	65,256.91	0.22
		Base		17.674475	1,658,289.97	18.370000	1,723,546.88	65,256.91	0.22

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12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,150.000	31.864459	1,215,629.10	37.770000	1,440,925.50	225,296.40	0.18
		Base		31.864459	1,215,629.10	37.770000	1,440,925.50	225,296.40	0.18
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	24,832.000	55.712714	1,383,458.11	52.150000	1,294,988.80	-88,469.31	0.16
		Base		55.712714	1,383,458.11	52.150000	1,294,988.80	-88,469.31	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,245.000	360.492993	809,306.77	458.960000	1,030,365.20	221,058.43	0.13
		Base		360.492993	809,306.77	458.960000	1,030,365.20	221,058.43	0.13
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	31,568.000	30.366873	958,621.45	48.790000	1,540,202.72	581,581.27	0.19
		Base		30.366873	958,621.45	48.790000	1,540,202.72	581,581.27	0.19
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	150,096.000	8.988226	1,349,096.81	23.190000	3,480,726.24	2,131,629.43	0.44
		Base		8.988226	1,349,096.81	23.190000	3,480,726.24	2,131,629.43	0.44
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	38,466.000	41.142074	1,582,571.00	32.370000	1,245,144.42	-337,426.58	0.16
		Base		41.142074	1,582,571.00	32.370000	1,245,144.42	-337,426.58	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,824.000	46.203498	2,024,822.08	80.730000	3,537,911.52	1,513,089.44	0.45
		Base		46.203498	2,024,822.08	80.730000	3,537,911.52	1,513,089.44	0.45
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,279.000	33.064548	1,397,936.04	26.670000	1,127,580.93	-270,355.11	0.14
		Base		33.064548	1,397,936.04	26.670000	1,127,580.93	-270,355.11	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	32,797.000	46.737048	1,532,834.96	101.900000	3,342,014.30	1,809,179.34	0.42
		Base		46.737048	1,532,834.96	101.900000	3,342,014.30	1,809,179.34	0.42
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	24,784.000	40.809103	1,011,412.80	35.410000	877,601.44	-133,811.36	0.11
		Base		40.809103	1,011,412.80	35.410000	877,601.44	-133,811.36	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	26,231.000	51.103536	1,340,496.86	106.670000	2,798,060.77	1,457,563.91	0.35
		Base		51.103536	1,340,496.86	106.670000	2,798,060.77	1,457,563.91	0.35
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,680.000	97.543307	1,919,652.29	112.000000	2,204,160.00	284,507.71	0.28
		Base		97.543307	1,919,652.29	112.000000	2,204,160.00	284,507.71	0.28
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	49,632.000	33.912192	1,683,129.90	29.530000	1,465,632.96	-217,496.94	0.18
		Base		33.912192	1,683,129.90	29.530000	1,465,632.96	-217,496.94	0.18
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	38,008.000	14.016077	532,723.04	30.520000	1,160,004.16	627,281.12	0.15
		Base		14.016077	532,723.04	30.520000	1,160,004.16	627,281.12	0.15
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,523.000	38.516841	906,031.64	79.270000	1,864,668.21	958,636.57	0.23
		Base		38.516841	906,031.64	79.270000	1,864,668.21	958,636.57	0.23
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,831.000	26.824861	612,438.40	51.010000	1,164,609.31	552,170.91	0.15
		Base		26.824861	612,438.40	51.010000	1,164,609.31	552,170.91	0.15
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	70,332.000	11.351734	798,390.15	12.610000	886,886.52	88,496.37	0.11
		Base		11.351734	798,390.15	12.610000	886,886.52	88,496.37	0.11
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	63,908.000	17.144785	1,095,688.93	16.830000	1,075,571.64	-20,117.29	0.14
		Base		17.144785	1,095,688.93	16.830000	1,075,571.64	-20,117.29	0.14
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,225.000	24.589114	1,308,755.57	34.650000	1,844,246.25	535,490.68	0.23
		Base		24.589114	1,308,755.57	34.650000	1,844,246.25	535,490.68	0.23
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	25,174.000	49.958693	1,257,660.15	58.770000	1,479,475.98	221,815.83	0.19
		Base		49.958693	1,257,660.15	58.770000	1,479,475.98	221,815.83	0.19

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184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,441.000	41.007173	1,084,270.65	49.400000	1,306,185.40	221,914.75	0.16
		Base		41.007173	1,084,270.65	49.400000	1,306,185.40	221,914.75	0.16
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,808.000	43.291213	1,853,210.26	35.530000	1,520,968.24	-332,242.02	0.19
		Base		43.291213	1,853,210.26	35.530000	1,520,968.24	-332,242.02	0.19
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	42,288.000	29.816376	1,260,874.90	46.820000	1,979,924.16	719,049.26	0.25
		Base		29.816376	1,260,874.90	46.820000	1,979,924.16	719,049.26	0.25
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,708.000	14.239241	835,957.37	17.920000	1,052,047.36	216,089.99	0.13
		Base		14.239241	835,957.37	17.920000	1,052,047.36	216,089.99	0.13
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	60,765.000	28.905289	1,756,429.87	23.230000	1,411,570.95	-344,858.92	0.18
		Base		28.905289	1,756,429.87	23.230000	1,411,570.95	-344,858.92	0.18
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	59,620.000	27.114027	1,616,538.28	19.080000	1,137,549.60	-478,988.68	0.14
		Base		27.114027	1,616,538.28	19.080000	1,137,549.60	-478,988.68	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,259.000	74.572649	1,585,339.95	43.770000	930,506.43	-654,833.52	0.12
		Base		74.572649	1,585,339.95	43.770000	930,506.43	-654,833.52	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	17,003.000	87.387669	1,485,852.54	74.960000	1,274,544.88	-211,307.66	0.16
		Base		87.387669	1,485,852.54	74.960000	1,274,544.88	-211,307.66	0.16
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	70,021.000	31.003102	2,170,868.22	33.130000	2,319,795.73	148,927.51	0.29
		Base		31.003102	2,170,868.22	33.130000	2,319,795.73	148,927.51	0.29
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	24,508.000	38.530000	944,293.24	30.620000	750,434.96	-193,858.28	0.09
		Base		38.530000	944,293.24	30.620000	750,434.96	-193,858.28	0.09

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20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	115,532.000	11.407589	1,317,941.62	15.050000	1,738,756.60	420,814.98	0.22
		Base		11.407589	1,317,941.62	15.050000	1,738,756.60	420,814.98	0.22
212485106	CONVERGYS CORP COMMON STOCK								
		Local	49,209.000	11.613418	571,484.68	26.500000	1,304,038.50	732,553.82	0.16
		Base		11.613418	571,484.68	26.500000	1,304,038.50	732,553.82	0.16
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,527.000	85.205317	2,089,830.80	153.080000	3,754,593.16	1,664,762.36	0.47
		Base		85.205317	2,089,830.80	153.080000	3,754,593.16	1,664,762.36	0.47
217204106	COPART INC COMMON STOCK								
		Local	52,075.000	22.564334	1,175,037.71	42.840000	2,230,893.00	1,055,855.29	0.28
		Base		22.564334	1,175,037.71	42.840000	2,230,893.00	1,055,855.29	0.28
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	44,475.000	18.750944	833,948.24	35.480000	1,577,973.00	744,024.76	0.20
		Base		18.750944	833,948.24	35.480000	1,577,973.00	744,024.76	0.20
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,695.000	31.904306	1,521,675.89	25.680000	1,224,807.60	-296,868.29	0.15
		Base		31.904306	1,521,675.89	25.680000	1,224,807.60	-296,868.29	0.15
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,303.000	30.102448	2,025,985.04	30.420000	2,047,357.26	21,372.22	0.26
		Base		30.102448	2,025,985.04	30.420000	2,047,357.26	21,372.22	0.26
22357R103	COVISINT CORP COMMON STOCK								
		Local	6.000	2.700000	16.20	1.850000	11.10	-5.10	0.00
		Base		2.700000	16.20	1.850000	11.10	-5.10	0.00
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,077.000	151.448754	1,829,046.60	146.410000	1,768,193.57	-60,853.03	0.22
		Base		151.448754	1,829,046.60	146.410000	1,768,193.57	-60,853.03	0.22
224399105	CRANE CO COMMON STOCK USD1.								
		Local	24,900.000	37.477100	933,179.78	55.570000	1,383,693.00	450,513.22	0.17
		Base		37.477100	933,179.78	55.570000	1,383,693.00	450,513.22	0.17

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225447101	CREE INC COMMON STOCK USD.00125								
		Local	51,989.000	34.138720	1,774,837.94	24.510000	1,274,250.39	-500,587.55	0.16
		Base		34.138720	1,774,837.94	24.510000	1,274,250.39	-500,587.55	0.16
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,670.000	58.374970	1,615,235.41	63.990000	1,770,603.30	155,367.89	0.22
		Base		58.374970	1,615,235.41	63.990000	1,770,603.30	155,367.89	0.22
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	23,230.000	69.000000	1,602,870.00	76.580000	1,778,953.40	176,083.40	0.22
		Base		69.000000	1,602,870.00	76.580000	1,778,953.40	176,083.40	0.22
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	168,426.000	15.417476	2,596,703.75	9.030000	1,520,886.78	-1,075,816.97	0.19
		Base		15.417476	2,596,703.75	9.030000	1,520,886.78	-1,075,816.97	0.19
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	44,789.000	39.634800	1,775,203.06	40.370000	1,808,131.93	32,928.87	0.23
		Base		39.634800	1,775,203.06	40.370000	1,808,131.93	32,928.87	0.23
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,412.000	59.870004	982,586.51	120.680000	1,980,600.16	998,013.65	0.25
		Base		59.870004	982,586.51	120.680000	1,980,600.16	998,013.65	0.25
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	77,142.000	21.413155	1,651,853.60	12.930000	997,446.06	-654,407.54	0.13
		Base		21.413155	1,651,853.60	12.930000	997,446.06	-654,407.54	0.13
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	46,092.000	19.935550	918,869.36	17.230000	794,165.16	-124,704.20	0.10
		Base		19.935550	918,869.36	17.230000	794,165.16	-124,704.20	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,313.000	64.013830	1,044,257.61	57.810000	943,054.53	-101,203.08	0.12
		Base		64.013830	1,044,257.61	57.810000	943,054.53	-101,203.08	0.12
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	177,174.000	7.560574	1,339,537.11	3.860000	683,891.64	-655,645.47	0.09
		Base		7.560574	1,339,537.11	3.860000	683,891.64	-655,645.47	0.09

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248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	24,834.000	25.241954	626,858.68	62.780000	1,559,078.52	932,219.84	0.20
		Base		25.241954	626,858.68	62.780000	1,559,078.52	932,219.84	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,823.000	24.972127	719,771.62	17.350000	500,079.05	-219,692.57	0.06
		Base		24.972127	719,771.62	17.350000	500,079.05	-219,692.57	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	45,449.000	32.495000	1,476,865.26	46.340000	2,106,106.66	629,241.40	0.27
		Base		32.495000	1,476,865.26	46.340000	2,106,106.66	629,241.40	0.27
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	32,791.000	29.392850	963,820.95	26.270000	861,419.57	-102,401.38	0.11
		Base		29.392850	963,820.95	26.270000	861,419.57	-102,401.38	0.11
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	25,146.000	63.235067	1,590,109.00	120.880000	3,039,648.48	1,449,539.48	0.38
		Base		63.235067	1,590,109.00	120.880000	3,039,648.48	1,449,539.48	0.38
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,709.000	49.985833	1,585,000.77	38.640000	1,225,235.76	-359,765.01	0.15
		Base		49.985833	1,585,000.77	38.640000	1,225,235.76	-359,765.01	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	62,242.000	25.454433	1,584,334.83	32.680000	2,034,068.56	449,733.73	0.26
		Base		25.454433	1,584,334.83	32.680000	2,034,068.56	449,733.73	0.26
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	105,296.000	11.666075	1,228,391.01	17.400000	1,832,150.40	603,759.39	0.23
		Base		11.666075	1,228,391.01	17.400000	1,832,150.40	603,759.39	0.23
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	70,352.000	29.819269	2,097,845.21	32.450000	2,282,922.40	185,077.19	0.29
		Base		29.819269	2,097,845.21	32.450000	2,282,922.40	185,077.19	0.29
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	35,862.000	29.312317	1,051,198.30	39.920000	1,431,611.04	380,412.74	0.18
		Base		29.312317	1,051,198.30	39.920000	1,431,611.04	380,412.74	0.18

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262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	19,352.000	74.626940	1,444,180.54	64.820000	1,254,396.64	-189,783.90	0.16
		Base		74.626940	1,444,180.54	64.820000	1,254,396.64	-189,783.90	0.16
264411505	DUKE REALTY CORP REIT USD.01								
		Local	174,197.000	12.998593	2,264,315.88	21.870000	3,809,688.39	1,545,372.51	0.48
		Base		12.998593	2,264,315.88	21.870000	3,809,688.39	1,545,372.51	0.48
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	46,741.000	52.497367	2,453,779.45	46.500000	2,173,456.50	-280,322.95	0.27
		Base		52.497367	2,453,779.45	46.500000	2,173,456.50	-280,322.95	0.27
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,893.000	54.397359	1,734,894.98	65.880000	2,101,110.84	366,215.86	0.26
		Base		54.397359	1,734,894.98	65.880000	2,101,110.84	366,215.86	0.26
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	25,251.000	70.252402	1,773,943.40	74.120000	1,871,604.12	97,660.72	0.24
		Base		70.252402	1,773,943.40	74.120000	1,871,604.12	97,660.72	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,603.000	22.362475	1,623,582.79	37.490000	2,721,886.47	1,098,303.68	0.34
		Base		22.362475	1,623,582.79	37.490000	2,721,886.47	1,098,303.68	0.34
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	59,286.000	27.794835	1,647,844.57	34.530000	2,047,145.58	399,301.01	0.26
		Base		27.794835	1,647,844.57	34.530000	2,047,145.58	399,301.01	0.26
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	30,289.000	46.609213	1,411,746.44	82.070000	2,485,818.23	1,074,071.79	0.31
		Base		46.609213	1,411,746.44	82.070000	2,485,818.23	1,074,071.79	0.31
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	47,763.000	53.557719	2,558,077.33	42.490000	2,029,449.87	-528,627.46	0.26
		Base		53.557719	2,558,077.33	42.490000	2,029,449.87	-528,627.46	0.26
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,481.000	25.034750	788,118.98	43.490000	1,369,108.69	580,989.71	0.17
		Base		25.034750	788,118.98	43.490000	1,369,108.69	580,989.71	0.17

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294752100	EQUITY ONE INC REIT USD.01								
		46,489.000	Local	20.635033	959,302.05	28.300000	1,315,638.70	356,336.65	0.17
			Base	20.635033	959,302.05	28.300000	1,315,638.70	356,336.65	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		14,920.000	Local	81.544988	1,216,651.22	68.660000	1,024,407.20	-192,244.02	0.13
			Base	81.544988	1,216,651.22	68.660000	1,024,407.20	-192,244.02	0.13
30241L109	FEI COMPANY COMMON STOCK								
		20,614.000	Local	103.816182	2,140,066.77	89.020000	1,835,058.28	-305,008.49	0.23
			Base	103.816182	2,140,066.77	89.020000	1,835,058.28	-305,008.49	0.23
302520101	FNB CORP COMMON STOCK USD.01								
		105,640.000	Local	11.860000	1,252,890.40	13.220000	1,396,560.80	143,670.40	0.18
			Base	11.860000	1,252,890.40	13.220000	1,396,560.80	143,670.40	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		21,166.000	Local	42.195287	893,105.45	40.300000	852,989.80	-40,115.65	0.11
			Base	42.195287	893,105.45	40.300000	852,989.80	-40,115.65	0.11
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		20,912.000	Local	67.534139	1,412,273.91	150.750000	3,152,484.00	1,740,210.09	0.40
			Base	67.534139	1,412,273.91	150.750000	3,152,484.00	1,740,210.09	0.40
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		15,678.000	Local	29.068632	455,738.02	106.710000	1,672,999.38	1,217,261.36	0.21
			Base	29.068632	455,738.02	106.710000	1,672,999.38	1,217,261.36	0.21
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		57,212.000	Local	10.451237	597,936.17	20.000000	1,144,240.00	546,303.83	0.14
			Base	10.451237	597,936.17	20.000000	1,144,240.00	546,303.83	0.14
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		47,797.000	Local	21.822658	1,043,057.60	31.600000	1,510,385.20	467,327.60	0.19
			Base	21.822658	1,043,057.60	31.600000	1,510,385.20	467,327.60	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		54,865.000	Local	16.491580	904,810.51	36.020000	1,976,237.30	1,071,426.79	0.25
			Base	16.491580	904,810.51	36.020000	1,976,237.30	1,071,426.79	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	120,750.000	11.093417	1,339,530.07	14.080000	1,700,160.00	360,629.93	0.21
		Base		11.093417	1,339,530.07	14.080000	1,700,160.00	360,629.93	0.21
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	56,454.000	22.819800	1,288,268.99	22.940000	1,295,054.76	6,785.77	0.16
		Base		22.819800	1,288,268.99	22.940000	1,295,054.76	6,785.77	0.16
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	179,001.000	12.227619	2,188,756.07	10.560000	1,890,250.56	-298,505.51	0.24
		Base		12.227619	2,188,756.07	10.560000	1,890,250.56	-298,505.51	0.24
337915102	FIRSTMERIT CORP COMMON STOCK								
		Local	83,632.000	17.265510	1,443,949.11	22.160000	1,853,285.12	409,336.01	0.23
		Base		17.265510	1,443,949.11	22.160000	1,853,285.12	409,336.01	0.23
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	94,196.000	13.313392	1,254,068.30	19.160000	1,804,795.36	550,727.06	0.23
		Base		13.313392	1,254,068.30	19.160000	1,804,795.36	550,727.06	0.23
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,876.000	23.182737	1,712,647.88	32.510000	2,401,708.76	689,060.88	0.30
		Base		23.182737	1,712,647.88	32.510000	2,401,708.76	689,060.88	0.30
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	80,572.000	18.740023	1,509,921.11	55.410000	4,464,494.52	2,954,573.41	0.56
		Base		18.740023	1,509,921.11	55.410000	4,464,494.52	2,954,573.41	0.56
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	21,195.000	32.719200	693,483.44	40.500000	858,397.50	164,914.06	0.11
		Base		32.719200	693,483.44	40.500000	858,397.50	164,914.06	0.11
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,805.000	9.944698	873,194.19	13.990000	1,228,391.95	355,197.76	0.15
		Base		9.944698	873,194.19	13.990000	1,228,391.95	355,197.76	0.15
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,393.000	31.654135	677,176.90	45.940000	982,794.42	305,617.52	0.12
		Base		31.654135	677,176.90	45.940000	982,794.42	305,617.52	0.12

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363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	89,148.000	33.821856	3,015,150.85	46.040000	4,104,373.92	1,089,223.07	0.52
		Base		33.821856	3,015,150.85	46.040000	4,104,373.92	1,089,223.07	0.52
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	53,614.000	32.769374	1,756,897.20	32.800000	1,758,539.20	1,642.00	0.22
		Base		32.769374	1,756,897.20	32.800000	1,758,539.20	1,642.00	0.22
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,804.000	34.748528	1,452,627.48	87.170000	3,644,054.68	2,191,427.20	0.46
		Base		34.748528	1,452,627.48	87.170000	3,644,054.68	2,191,427.20	0.46
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,704.000	76.505333	2,196,009.07	65.110000	1,868,917.44	-327,091.63	0.24
		Base		76.505333	2,196,009.07	65.110000	1,868,917.44	-327,091.63	0.24
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	147,084.000	9.879459	1,453,110.32	16.040000	2,359,227.36	906,117.04	0.30
		Base		9.879459	1,453,110.32	16.040000	2,359,227.36	906,117.04	0.30
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	250,988.000	5.030721	1,262,650.57	3.430000	860,888.84	-401,761.73	0.11
		Base		5.030721	1,262,650.57	3.430000	860,888.84	-401,761.73	0.11
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,211.000	36.692814	1,035,140.97	78.390000	2,211,460.29	1,176,319.32	0.28
		Base		36.692814	1,035,140.97	78.390000	2,211,460.29	1,176,319.32	0.28
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,263.000	430.894706	975,114.72	476.540000	1,078,410.02	103,295.30	0.14
		Base		430.894706	975,114.72	476.540000	1,078,410.02	103,295.30	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,870.000	26.584393	528,231.89	44.590000	886,003.30	357,771.41	0.11
		Base		26.584393	528,231.89	44.590000	886,003.30	357,771.41	0.11
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	77,766.000	23.723906	1,844,913.30	31.230000	2,428,632.18	583,718.88	0.31
		Base		23.723906	1,844,913.30	31.230000	2,428,632.18	583,718.88	0.31

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397624107	GREIF INC CL A COMMON STOCK								
		Local	12,968.000	52.566177	681,678.18	34.700000	449,989.60	-231,688.58	0.06
		Base		52.566177	681,678.18	34.700000	449,989.60	-231,688.58	0.06
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,122.000	32.712135	1,050,779.20	18.350000	589,438.70	-461,340.50	0.07
		Base		32.712135	1,050,779.20	18.350000	589,438.70	-461,340.50	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	62,011.000	55.302796	3,429,381.71	31.300000	1,940,944.30	-1,488,437.41	0.24
		Base		55.302796	3,429,381.71	31.300000	1,940,944.30	-1,488,437.41	0.24
404251100	HNI CORP COMMON STOCK USD1.								
		Local	22,290.000	30.795483	686,431.32	43.720000	974,518.80	288,087.48	0.12
		Base		30.795483	686,431.32	43.720000	974,518.80	288,087.48	0.12
404303109	HSN INC COMMON STOCK USD.01								
		Local	16,150.000	40.904345	660,605.17	53.030000	856,434.50	195,829.33	0.11
		Base		40.904345	660,605.17	53.030000	856,434.50	195,829.33	0.11
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,947.000	24.683410	1,282,229.10	41.860000	2,174,501.42	892,272.32	0.27
		Base		24.683410	1,282,229.10	41.860000	2,174,501.42	892,272.32	0.27
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,518.000	38.881102	914,405.75	28.160000	662,266.88	-252,138.87	0.08
		Base		38.881102	914,405.75	28.160000	662,266.88	-252,138.87	0.08
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	39,050.000	31.436128	1,227,580.79	25.970000	1,014,128.50	-213,452.29	0.13
		Base		31.436128	1,227,580.79	25.970000	1,014,128.50	-213,452.29	0.13
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,820.000	46.577410	1,016,319.08	85.760000	1,871,283.20	854,964.12	0.24
		Base		46.577410	1,016,319.08	85.760000	1,871,283.20	854,964.12	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,216.000	24.314129	1,318,214.83	32.690000	1,772,321.04	454,106.21	0.22
		Base		24.314129	1,318,214.83	32.690000	1,772,321.04	454,106.21	0.22

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421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	51,187.000	29.500000	1,510,016.50	30.280000	1,549,942.36	39,925.86	0.20
		Base		29.500000	1,510,016.50	30.280000	1,549,942.36	39,925.86	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	40,327.000	30.216994	1,218,560.73	81.030000	3,267,696.81	2,049,136.08	0.41
		Base		30.216994	1,218,560.73	81.030000	3,267,696.81	2,049,136.08	0.41
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	48,095.000	32.216241	1,549,440.11	46.730000	2,247,479.35	698,039.24	0.28
		Base		32.216241	1,549,440.11	46.730000	2,247,479.35	698,039.24	0.28
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	28,605.000	32.909152	941,366.30	48.350000	1,383,051.75	441,685.45	0.17
		Base		32.909152	941,366.30	48.350000	1,383,051.75	441,685.45	0.17
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	92,282.000	28.626864	2,641,744.27	35.600000	3,285,239.20	643,494.93	0.41
		Base		28.626864	2,641,744.27	35.600000	3,285,239.20	643,494.93	0.41
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,460.000	22.180193	1,695,897.55	25.590000	1,956,611.40	260,713.85	0.25
		Base		22.180193	1,695,897.55	25.590000	1,956,611.40	260,713.85	0.25
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	27,451.000	55.070883	1,511,750.82	105.760000	2,903,217.76	1,391,466.94	0.37
		Base		55.070883	1,511,750.82	105.760000	2,903,217.76	1,391,466.94	0.37
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,702.000	42.146074	998,946.25	144.770000	3,431,338.54	2,432,392.29	0.43
		Base		42.146074	998,946.25	144.770000	3,431,338.54	2,432,392.29	0.43
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,374.000	74.833954	1,374,999.07	86.670000	1,592,474.58	217,475.51	0.20
		Base		74.833954	1,374,999.07	86.670000	1,592,474.58	217,475.51	0.20
450911201	ITT CORP COMMON STOCK USD1.								
		Local	45,155.000	21.340255	963,619.21	38.370000	1,732,597.35	768,978.14	0.22
		Base		21.340255	963,619.21	38.370000	1,732,597.35	768,978.14	0.22

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451107106	IDACORP INC COMMON STOCK								
		25,398.000	Local	38.054150	966,499.31	72.730000	1,847,196.54	880,697.23	0.23
			Base	38.054150	966,499.31	72.730000	1,847,196.54	880,697.23	0.23
45167R104	IDEX CORP COMMON STOCK USD.01								
		38,607.000	Local	38.579262	1,489,429.57	81.900000	3,161,913.30	1,672,483.73	0.40
			Base	38.579262	1,489,429.57	81.900000	3,161,913.30	1,672,483.73	0.40
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		45,895.000	Local	31.544537	1,447,736.51	84.350000	3,871,243.25	2,423,506.74	0.49
			Base	31.544537	1,447,736.51	84.350000	3,871,243.25	2,423,506.74	0.49
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		78,617.000	Local	19.705229	1,549,165.99	34.950000	2,747,664.15	1,198,498.16	0.35
			Base	19.705229	1,549,165.99	34.950000	2,747,664.15	1,198,498.16	0.35
457187102	INGREDION INC COMMON STOCK USD.01								
		36,096.000	Local	43.548587	1,571,929.78	115.090000	4,154,288.64	2,582,358.86	0.52
			Base	43.548587	1,571,929.78	115.090000	4,154,288.64	2,582,358.86	0.52
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		68,351.000	Local	7.607166	519,957.39	19.280000	1,317,807.28	797,849.89	0.17
			Base	7.607166	519,957.39	19.280000	1,317,807.28	797,849.89	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		17,866.000	Local	38.337015	684,929.11	56.980000	1,018,004.68	333,075.57	0.13
			Base	38.337015	684,929.11	56.980000	1,018,004.68	333,075.57	0.13
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		28,129.000	Local	18.698366	525,966.34	26.190000	736,698.51	210,732.17	0.09
			Base	18.698366	525,966.34	26.190000	736,698.51	210,732.17	0.09
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		13,472.000	Local	27.332196	368,219.34	33.490000	451,177.28	82,957.94	0.06
			Base	27.332196	368,219.34	33.490000	451,177.28	82,957.94	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		66,859.000	Local	12.254856	819,347.43	11.690000	781,581.71	-37,765.72	0.10
			Base	12.254856	819,347.43	11.690000	781,581.71	-37,765.72	0.10

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466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	95,425.000	21.123546	2,015,714.37	17.360000	1,656,578.00	-359,136.37	0.21
		Base		21.123546	2,015,714.37	17.360000	1,656,578.00	-359,136.37	0.21
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	18,059.000	88.824529	1,604,082.17	67.550000	1,219,885.45	-384,196.72	0.15
		Base		88.824529	1,604,082.17	67.550000	1,219,885.45	-384,196.72	0.15
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	73,637.000	7.270867	535,404.81	14.600000	1,075,100.20	539,695.39	0.14
		Base		7.270867	535,404.81	14.600000	1,075,100.20	539,695.39	0.14
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	158,959.000	11.299810	1,796,206.52	19.790000	3,145,798.61	1,349,592.09	0.40
		Base		11.299810	1,796,206.52	19.790000	3,145,798.61	1,349,592.09	0.40
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,724.000	67.819900	1,541,139.40	115.170000	2,617,123.08	1,075,983.68	0.33
		Base		67.819900	1,541,139.40	115.170000	2,617,123.08	1,075,983.68	0.33
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	49,179.000	16.944161	833,296.88	21.300000	1,047,512.70	214,215.82	0.13
		Base		16.944161	833,296.88	21.300000	1,047,512.70	214,215.82	0.13
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,257.000	77.532338	1,803,169.58	63.520000	1,477,284.64	-325,884.94	0.19
		Base		77.532338	1,803,169.58	63.520000	1,477,284.64	-325,884.94	0.19
48242W106	KBR INC COMMON STOCK USD.001								
		Local	72,785.000	26.152691	1,903,523.60	15.560000	1,132,534.60	-770,989.00	0.14
		Base		26.152691	1,903,523.60	15.560000	1,132,534.60	-770,989.00	0.14
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,628.000	19.430097	517,384.63	33.720000	897,896.16	380,511.53	0.11
		Base		19.430097	517,384.63	33.720000	897,896.16	380,511.53	0.11
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,426.000	38.069218	2,452,647.43	25.730000	1,657,680.98	-794,966.45	0.21
		Base		38.069218	2,452,647.43	25.730000	1,657,680.98	-794,966.45	0.21

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48666K109	KB HOME COMMON STOCK USD1.								
		45,984.000	Local	13.166119	605,430.81	13.570000	624,002.88	18,572.07	0.08
			Base	13.166119	605,430.81	13.570000	624,002.88	18,572.07	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,308.000	Local	27.760792	674,809.33	30.960000	752,575.68	77,766.35	0.09
			Base	27.760792	674,809.33	30.960000	752,575.68	77,766.35	0.09
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		40,164.000	Local	29.485959	1,184,274.05	23.380000	939,034.32	-245,239.73	0.12
			Base	29.485959	1,184,274.05	23.380000	939,034.32	-245,239.73	0.12
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		85,770.000	Local	31.216757	2,677,461.24	26.080000	2,236,881.60	-440,579.64	0.28
			Base	31.216757	2,677,461.24	26.080000	2,236,881.60	-440,579.64	0.28
49427F108	KILROY REALTY CORP REIT USD.01								
		46,498.000	Local	55.643483	2,587,310.67	64.810000	3,013,535.38	426,224.71	0.38
			Base	55.643483	2,587,310.67	64.810000	3,013,535.38	426,224.71	0.38
497266106	KIRBY CORP COMMON STOCK USD.1								
		27,250.000	Local	49.257812	1,342,275.39	63.820000	1,739,095.00	396,819.61	0.22
			Base	49.257812	1,342,275.39	63.820000	1,739,095.00	396,819.61	0.22
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		44,620.000	Local	30.595583	1,365,174.91	13.370000	596,569.40	-768,605.51	0.08
			Base	30.595583	1,365,174.91	13.370000	596,569.40	-768,605.51	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		154,129.000	Local	11.863303	1,828,479.03	32.050000	4,939,834.45	3,111,355.42	0.62
			Base	11.863303	1,828,479.03	32.050000	4,939,834.45	3,111,355.42	0.62
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		41,365.000	Local	36.499611	1,509,806.40	62.040000	2,566,284.60	1,056,478.20	0.32
			Base	36.499611	1,509,806.40	62.040000	2,566,284.60	1,056,478.20	0.32
513847103	LANCASTER COLONY CORP COMMON STOCK								
		9,803.000	Local	60.658150	594,631.84	116.500000	1,142,049.50	547,417.66	0.14
			Base	60.658150	594,631.84	116.500000	1,142,049.50	547,417.66	0.14

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515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,789.000	43.205005	941,393.86	65.550000	1,428,268.95	486,875.09	0.18
		Base		43.205005	941,393.86	65.550000	1,428,268.95	486,875.09	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,976.000	35.865068	2,043,448.11	23.900000	1,361,726.40	-681,721.71	0.17
		Base		35.865068	2,043,448.11	23.900000	1,361,726.40	-681,721.71	0.17
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	32,372.000	41.531260	1,344,449.96	49.610000	1,605,974.92	261,524.96	0.20
		Base		41.531260	1,344,449.96	49.610000	1,605,974.92	261,524.96	0.20
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,231.000	52.430099	1,060,713.33	134.950000	2,730,173.45	1,669,460.12	0.34
		Base		52.430099	1,060,713.33	134.950000	2,730,173.45	1,669,460.12	0.34
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	31,187.000	24.688854	769,971.28	38.600000	1,203,818.20	433,846.92	0.15
		Base		24.688854	769,971.28	38.600000	1,203,818.20	433,846.92	0.15
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	74,557.000	34.457789	2,569,069.41	34.900000	2,602,039.30	32,969.89	0.33
		Base		34.457789	2,569,069.41	34.900000	2,602,039.30	32,969.89	0.33
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	21,960.000	37.110089	814,937.55	67.560000	1,483,617.60	668,680.05	0.19
		Base		37.110089	814,937.55	67.560000	1,483,617.60	668,680.05	0.19
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	33,269.000	32.764669	1,090,047.76	62.670000	2,084,968.23	994,920.47	0.26
		Base		32.764669	1,090,047.76	62.670000	2,084,968.23	994,920.47	0.26
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	73,506.000	24.687918	1,814,710.12	21.480000	1,578,908.88	-235,801.24	0.20
		Base		24.687918	1,814,710.12	21.480000	1,578,908.88	-235,801.24	0.20
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	72,077.000	9.184125	661,964.21	17.000000	1,225,309.00	563,344.79	0.15
		Base		9.184125	661,964.21	17.000000	1,225,309.00	563,344.79	0.15

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	19,731.000	27.911001	550,711.96	24.610000	485,579.91	-65,132.05	0.06
		Base		27.911001	550,711.96	24.610000	485,579.91	-65,132.05	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	98,518.000	20.370946	2,006,904.85	20.060000	1,976,271.08	-30,633.77	0.25
		Base		20.370946	2,006,904.85	20.060000	1,976,271.08	-30,633.77	0.25
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,014.000	30.590287	489,872.85	48.090000	770,113.26	280,240.41	0.10
		Base		30.590287	489,872.85	48.090000	770,113.26	280,240.41	0.10
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,402.000	62.942261	1,535,917.06	77.500000	1,891,155.00	355,237.94	0.24
		Base		62.942261	1,535,917.06	77.500000	1,891,155.00	355,237.94	0.24
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	46,623.000	34.227741	1,595,799.97	75.940000	3,540,550.62	1,944,750.65	0.45
		Base		34.227741	1,595,799.97	75.940000	3,540,550.62	1,944,750.65	0.45
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,060.000	26.250234	1,182,835.54	25.560000	1,151,733.60	-31,101.94	0.14
		Base		26.250234	1,182,835.54	25.560000	1,151,733.60	-31,101.94	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,864.000	57.525582	2,120,623.05	60.540000	2,231,746.56	111,123.51	0.28
		Base		57.525582	2,120,623.05	60.540000	2,231,746.56	111,123.51	0.28
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,142.000	49.009002	1,820,292.37	77.030000	2,861,048.26	1,040,755.89	0.36
		Base		49.009002	1,820,292.37	77.030000	2,861,048.26	1,040,755.89	0.36
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,815.000	101.151543	1,903,166.28	122.760000	2,309,729.40	406,563.12	0.29
		Base		101.151543	1,903,166.28	122.760000	2,309,729.40	406,563.12	0.29
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,964.000	62.879600	2,072,763.15	52.900000	1,743,795.60	-328,967.55	0.22
		Base		62.879600	2,072,763.15	52.900000	1,743,795.60	-328,967.55	0.22

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		47,446.000	Local	32.785746	1,555,552.52	71.290000	3,382,425.34	1,826,872.82	0.43
			Base	32.785746	1,555,552.52	71.290000	3,382,425.34	1,826,872.82	0.43
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		50,381.000	Local	12.483822	628,947.45	19.960000	1,005,604.76	376,657.31	0.13
			Base	12.483822	628,947.45	19.960000	1,005,604.76	376,657.31	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK								
		18,369.000	Local	43.376439	796,781.80	52.900000	971,720.10	174,938.30	0.12
			Base	43.376439	796,781.80	52.900000	971,720.10	174,938.30	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		19,016.000	Local	37.573865	714,504.62	51.310000	975,710.96	261,206.34	0.12
			Base	37.573865	714,504.62	51.310000	975,710.96	261,206.34	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		13,803.000	Local	104.986819	1,449,133.06	357.950000	4,940,783.85	3,491,650.79	0.62
			Base	104.986819	1,449,133.06	357.950000	4,940,783.85	3,491,650.79	0.62
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		57,040.000	Local	29.770000	1,698,080.80	33.790000	1,927,381.60	229,300.80	0.24
			Base	29.770000	1,698,080.80	33.790000	1,927,381.60	229,300.80	0.24
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		38,031.000	Local	63.619699	2,419,520.78	95.710000	3,639,947.01	1,220,426.23	0.46
			Base	63.619699	2,419,520.78	95.710000	3,639,947.01	1,220,426.23	0.46
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		30,206.000	Local	21.081280	636,781.13	30.170000	911,315.02	274,533.89	0.11
			Base	21.081280	636,781.13	30.170000	911,315.02	274,533.89	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		17,532.000	Local	30.448935	533,830.72	59.900000	1,050,166.80	516,336.08	0.13
			Base	30.448935	533,830.72	59.900000	1,050,166.80	516,336.08	0.13
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		20,655.000	Local	70.261382	1,451,248.85	51.760000	1,069,102.80	-382,146.05	0.13
			Base	70.261382	1,451,248.85	51.760000	1,069,102.80	-382,146.05	0.13

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626755102	MURPHY USA INC COMMON STOCK								
		Local	19,766.000	38.984484	770,567.31	57.420000	1,134,963.72	364,396.41	0.14
		Base		38.984484	770,567.31	57.420000	1,134,963.72	364,396.41	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	63,194.000	17.115771	1,081,614.03	29.090000	1,838,313.46	756,699.43	0.23
		Base		17.115771	1,081,614.03	29.090000	1,838,313.46	756,699.43	0.23
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,856.000	775.356088	1,439,060.90	1,661.290000	3,083,354.24	1,644,293.34	0.39
		Base		775.356088	1,439,060.90	1,661.290000	3,083,354.24	1,644,293.34	0.39
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	42,700.000	44.704981	1,908,902.68	55.500000	2,369,850.00	460,947.32	0.30
		Base		44.704981	1,908,902.68	55.500000	2,369,850.00	460,947.32	0.30
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	50,738.000	23.958119	1,215,587.04	27.570000	1,398,846.66	183,259.62	0.18
		Base		23.958119	1,215,587.04	27.570000	1,398,846.66	183,259.62	0.18
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	68,698.000	29.426805	2,021,562.64	43.760000	3,006,224.48	984,661.84	0.38
		Base		29.426805	2,021,562.64	43.760000	3,006,224.48	984,661.84	0.38
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	50,016.000	38.624402	1,931,838.10	22.260000	1,113,356.16	-818,481.94	0.14
		Base		38.624402	1,931,838.10	22.260000	1,113,356.16	-818,481.94	0.14
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,747.000	23.977104	641,315.60	23.490000	628,287.03	-13,028.57	0.08
		Base		23.977104	641,315.60	23.490000	628,287.03	-13,028.57	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,637.000	33.940000	1,481,039.78	35.680000	1,556,968.16	75,928.38	0.20
		Base		33.940000	1,481,039.78	35.680000	1,556,968.16	75,928.38	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	244,670.000	16.025929	3,921,064.02	15.030000	3,677,390.10	-243,673.92	0.46
		Base		16.025929	3,921,064.02	15.030000	3,677,390.10	-243,673.92	0.46

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650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,576.000	10.265469	642,371.97	12.820000	802,224.32	159,852.35	0.10
		Base		10.265469	642,371.97	12.820000	802,224.32	159,852.35	0.10
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	0.310	35.387097	10.97	45.540000	14.12	3.15	0.00
		Base		35.387097	10.97	45.540000	14.12	3.15	0.00
651587107	NEWMARKET CORP COMMON STOCK								
		Local	5,080.000	154.571738	785,224.43	406.060000	2,062,784.80	1,277,560.37	0.26
		Base		154.571738	785,224.43	406.060000	2,062,784.80	1,277,560.37	0.26
655663102	NORDSON CORP COMMON STOCK								
		Local	27,441.000	42.043432	1,153,713.81	76.730000	2,105,547.93	951,834.12	0.26
		Base		42.043432	1,153,713.81	76.730000	2,105,547.93	951,834.12	0.26
67011P100	NOW INC COMMON STOCK USD.01								
		Local	54,088.000	31.631788	1,710,900.15	18.060000	976,829.28	-734,070.87	0.12
		Base		31.631788	1,710,900.15	18.060000	976,829.28	-734,070.87	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,757.000	20.105050	2,025,724.57	29.590000	2,981,399.63	955,675.06	0.38
		Base		20.105050	2,025,724.57	29.590000	2,981,399.63	955,675.06	0.38
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,366.000	27.393617	1,352,313.32	36.650000	1,809,263.90	456,950.58	0.23
		Base		27.393617	1,352,313.32	36.650000	1,809,263.90	456,950.58	0.23
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	249,166.000	5.410079	1,348,007.80	5.880000	1,465,096.08	117,088.28	0.18
		Base		5.410079	1,348,007.80	5.880000	1,465,096.08	117,088.28	0.18
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,633.000	45.496905	1,166,222.16	34.640000	887,927.12	-278,295.04	0.11
		Base		45.496905	1,166,222.16	34.640000	887,927.12	-278,295.04	0.11
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,994.000	29.881062	1,045,657.89	66.050000	2,311,353.70	1,265,695.81	0.29
		Base		29.881062	1,045,657.89	66.050000	2,311,353.70	1,265,695.81	0.29

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680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	122,675.000	14.619120	1,793,400.54	18.490000	2,268,260.75	474,860.21	0.29
		Base		14.619120	1,793,400.54	18.490000	2,268,260.75	474,860.21	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	83,305.000	18.607948	1,550,135.10	21.790000	1,815,215.95	265,080.85	0.23
		Base		18.607948	1,550,135.10	21.790000	1,815,215.95	265,080.85	0.23
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	83,045.000	27.182588	2,257,378.03	33.770000	2,804,429.65	547,051.62	0.35
		Base		27.182588	2,257,378.03	33.770000	2,804,429.65	547,051.62	0.35
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,313.000	34.794933	915,559.06	58.470000	1,538,521.11	622,962.05	0.19
		Base		34.794933	915,559.06	58.470000	1,538,521.11	622,962.05	0.19
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,682.000	51.763472	1,536,443.38	87.000000	2,582,334.00	1,045,890.62	0.33
		Base		51.763472	1,536,443.38	87.000000	2,582,334.00	1,045,890.62	0.33
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	37,745.000	34.721767	1,310,573.08	48.850000	1,843,843.25	533,270.17	0.23
		Base		34.721767	1,310,573.08	48.850000	1,843,843.25	533,270.17	0.23
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	31,727.000	29.432986	933,820.35	36.390000	1,154,545.53	220,725.18	0.15
		Base		29.432986	933,820.35	36.390000	1,154,545.53	220,725.18	0.15
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	40,188.000	14.247704	572,586.73	31.680000	1,273,155.84	700,569.11	0.16
		Base		14.247704	572,586.73	31.680000	1,273,155.84	700,569.11	0.16
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,783.000	19.582183	1,131,517.28	36.460000	2,106,768.18	975,250.90	0.27
		Base		19.582183	1,131,517.28	36.460000	2,106,768.18	975,250.90	0.27
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	48,941.000	28.480538	1,393,866.00	64.880000	3,175,292.08	1,781,426.08	0.40
		Base		28.480538	1,393,866.00	64.880000	3,175,292.08	1,781,426.08	0.40

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695263103	PACWEST BANCORP COMMON STOCK								
		Local	57,006.000	43.401876	2,474,167.35	39.980000	2,279,099.88	-195,067.47	0.29
		Base		43.401876	2,474,167.35	39.980000	2,279,099.88	-195,067.47	0.29
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,008.000	85.559049	1,027,393.06	214.490000	2,575,595.92	1,548,202.86	0.32
		Base		85.559049	1,027,393.06	214.490000	2,575,595.92	1,548,202.86	0.32
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,861.000	68.372972	1,836,566.39	61.100000	1,641,207.10	-195,359.29	0.21
		Base		68.372972	1,836,566.39	61.100000	1,641,207.10	-195,359.29	0.21
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	74,256.000	15.136732	1,123,993.17	19.750000	1,466,556.00	342,562.83	0.18
		Base		15.136732	1,123,993.17	19.750000	1,466,556.00	342,562.83	0.18
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,135.000	9.676780	1,491,530.54	9.280000	1,430,372.80	-61,157.74	0.18
		Base		9.676780	1,491,530.54	9.280000	1,430,372.80	-61,157.74	0.18
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,994.000	33.623820	571,403.20	38.450000	653,419.30	82,016.10	0.08
		Base		33.623820	571,403.20	38.450000	653,419.30	82,016.10	0.08
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,762.000	56.591114	1,740,855.84	97.880000	3,010,984.56	1,270,128.72	0.38
		Base		56.591114	1,740,855.84	97.880000	3,010,984.56	1,270,128.72	0.38
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	66,826.000	13.777391	920,687.92	11.950000	798,570.70	-122,117.22	0.10
		Base		13.777391	920,687.92	11.950000	798,570.70	-122,117.22	0.10
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,535.000	37.528376	1,633,797.85	35.980000	1,566,389.30	-67,408.55	0.20
		Base		37.528376	1,633,797.85	35.980000	1,566,389.30	-67,408.55	0.20
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,499.000	77.360000	1,663,162.64	87.410000	1,879,227.59	216,064.95	0.24
		Base		77.360000	1,663,162.64	87.410000	1,879,227.59	216,064.95	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,321.000	38.720319	1,212,759.10	71.840000	2,250,100.64	1,037,341.54	0.28
		Base		38.720319	1,212,759.10	71.840000	2,250,100.64	1,037,341.54	0.28
737464107	POST PROPERTIES INC REIT USD.01								
		Local	27,308.000	61.310000	1,674,253.48	57.360000	1,566,386.88	-107,866.60	0.20
		Base		61.310000	1,674,253.48	57.360000	1,566,386.88	-107,866.60	0.20
737630103	POTLATCH CORP REIT USD1.								
		Local	20,523.000	34.143479	700,726.62	35.220000	722,820.06	22,093.44	0.09
		Base		34.143479	700,726.62	35.220000	722,820.06	22,093.44	0.09
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,796.000	56.440000	1,512,366.24	56.780000	1,521,476.88	9,110.64	0.19
		Base		56.440000	1,512,366.24	56.780000	1,521,476.88	9,110.64	0.19
74164M108	PRIMERICA INC COMMON STOCK								
		Local	24,401.000	34.904683	851,709.16	49.560000	1,209,313.56	357,604.40	0.15
		Base		34.904683	851,709.16	49.560000	1,209,313.56	357,604.40	0.15
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,106.000	34.360000	1,378,042.16	41.610000	1,668,810.66	290,768.50	0.21
		Base		34.360000	1,378,042.16	41.610000	1,668,810.66	290,768.50	0.21
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	33,212.000	44.265780	1,470,155.08	52.770000	1,752,597.24	282,442.16	0.22
		Base		44.265780	1,470,155.08	52.770000	1,752,597.24	282,442.16	0.22
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	96,268.000	17.512448	1,685,888.35	17.930000	1,726,085.24	40,196.89	0.22
		Base		17.512448	1,685,888.35	17.930000	1,726,085.24	40,196.89	0.22
748356102	QUESTAR CORP COMMON STOCK								
		Local	88,216.000	17.543606	1,547,626.75	25.070000	2,211,575.12	663,948.37	0.28
		Base		17.543606	1,547,626.75	25.070000	2,211,575.12	663,948.37	0.28
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,126.000	25.079033	1,683,455.18	50.530000	3,391,876.78	1,708,421.60	0.43
		Base		25.079033	1,683,455.18	50.530000	3,391,876.78	1,708,421.60	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	57,764.000	33.505267	1,935,398.23	22.870000	1,321,062.68	-614,335.55	0.17
		Base		33.505267	1,935,398.23	22.870000	1,321,062.68	-614,335.55	0.17
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	64,280.000	29.271724	1,881,586.43	52.170000	3,353,487.60	1,471,901.17	0.42
		Base		29.271724	1,881,586.43	52.170000	3,353,487.60	1,471,901.17	0.42
754907103	RAYONIER INC REIT								
		Local	62,438.000	22.678634	1,416,008.53	24.680000	1,540,969.84	124,961.31	0.19
		Base		22.678634	1,416,008.53	24.680000	1,540,969.84	124,961.31	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,533.000	65.108252	1,467,084.24	64.420000	1,451,575.86	-15,508.38	0.18
		Base		65.108252	1,467,084.24	64.420000	1,451,575.86	-15,508.38	0.18
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	47,507.000	52.180035	2,478,916.93	73.700000	3,501,265.90	1,022,348.97	0.44
		Base		52.180035	2,478,916.93	73.700000	3,501,265.90	1,022,348.97	0.44
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	33,173.000	47.106904	1,562,677.32	95.220000	3,158,733.06	1,596,055.74	0.40
		Base		47.106904	1,562,677.32	95.220000	3,158,733.06	1,596,055.74	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,146.000	37.528030	1,356,488.18	73.970000	2,673,719.62	1,317,231.44	0.34
		Base		37.528030	1,356,488.18	73.970000	2,673,719.62	1,317,231.44	0.34
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,459.000	30.436398	2,144,518.18	55.800000	3,931,612.20	1,787,094.02	0.49
		Base		30.436398	2,144,518.18	55.800000	3,931,612.20	1,787,094.02	0.49
761283100	RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001								
		Local	18,983.000	41.605500	789,797.20	43.270000	821,394.41	31,597.21	0.10
		Base		41.605500	789,797.20	43.270000	821,394.41	31,597.21	0.10
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	47,423.000	11.734358	556,478.44	26.870000	1,274,256.01	717,777.57	0.16
		Base		11.734358	556,478.44	26.870000	1,274,256.01	717,777.57	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,940.000	75.812157	2,497,252.46	62.620000	2,062,702.80	-434,549.66	0.26
		Base		75.812157	2,497,252.46	62.620000	2,062,702.80	-434,549.66	0.26
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	69,776.000	24.750026	1,726,957.83	48.080000	3,354,830.08	1,627,872.25	0.42
		Base		24.750026	1,726,957.83	48.080000	3,354,830.08	1,627,872.25	0.42
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	214,986.000	9.489054	2,040,013.77	6.770000	1,455,455.22	-584,558.55	0.18
		Base		9.489054	2,040,013.77	6.770000	1,455,455.22	-584,558.55	0.18
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	34,295.000	58.930058	2,021,006.34	31.160000	1,068,632.20	-952,374.14	0.13
		Base		58.930058	2,021,006.34	31.160000	1,068,632.20	-952,374.14	0.13
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	107,225.000	249.802453	26,785,067.98	265.850000	28,505,766.25	1,720,698.27	3.59
		Base		249.802453	26,785,067.98	265.850000	28,505,766.25	1,720,698.27	3.59
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,979.000	61.192784	1,589,727.34	104.280000	2,709,090.12	1,119,362.78	0.34
		Base		61.192784	1,589,727.34	104.280000	2,709,090.12	1,119,362.78	0.34
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,875.000	35.766017	746,615.61	53.090000	1,108,253.75	361,638.14	0.14
		Base		35.766017	746,615.61	53.090000	1,108,253.75	361,638.14	0.14
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,966.000	48.081587	1,104,241.72	70.780000	1,625,533.48	521,291.76	0.20
		Base		48.081587	1,104,241.72	70.780000	1,625,533.48	521,291.76	0.20
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,812.000	22.304026	2,672,289.99	17.580000	2,106,294.96	-565,995.03	0.27
		Base		22.304026	2,672,289.99	17.580000	2,106,294.96	-565,995.03	0.27
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,816.000	31.089932	709,347.89	67.250000	1,534,376.00	825,028.11	0.19
		Base		31.089932	709,347.89	67.250000	1,534,376.00	825,028.11	0.19

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817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
			99,145.000	9.607135	952,499.39	26.670000	2,644,197.15	1,691,697.76	0.33
		Base		9.607135	952,499.39	26.670000	2,644,197.15	1,691,697.76	0.33
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
			25,386.000	70.875981	1,799,257.66	137.830000	3,498,952.38	1,699,694.72	0.44
		Base		70.875981	1,799,257.66	137.830000	3,498,952.38	1,699,694.72	0.44
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
			19,508.000	42.808105	835,100.52	46.800000	912,974.40	77,873.88	0.11
		Base		42.808105	835,100.52	46.800000	912,974.40	77,873.88	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
			20,415.000	32.408228	661,613.98	50.740000	1,035,857.10	374,243.12	0.13
		Base		32.408228	661,613.98	50.740000	1,035,857.10	374,243.12	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
			65,573.000	36.824959	2,414,723.03	33.050000	2,167,187.65	-247,535.38	0.27
		Base		36.824959	2,414,723.03	33.050000	2,167,187.65	-247,535.38	0.27
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
			37,786.000	53.033214	2,003,913.04	77.220000	2,917,834.92	913,921.88	0.37
		Base		53.033214	2,003,913.04	77.220000	2,917,834.92	913,921.88	0.37
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
			39,875.000	31.784299	1,267,398.91	31.970000	1,274,803.75	7,404.84	0.16
		Base		31.784299	1,267,398.91	31.970000	1,274,803.75	7,404.84	0.16
835495102	SONOCO PRODUCTS CO COMMON STOCK								
			50,926.000	31.029009	1,580,183.30	46.890000	2,387,920.14	807,736.84	0.30
		Base		31.029009	1,580,183.30	46.890000	2,387,920.14	807,736.84	0.30
835898107	SOTHEBY S COMMON STOCK USD.01								
			30,009.000	27.584360	827,779.06	27.240000	817,445.16	-10,333.90	0.10
		Base		27.584360	827,779.06	27.240000	817,445.16	-10,333.90	0.10
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
			19,451.000	100.902615	1,962,656.77	106.220000	2,066,085.22	103,428.45	0.26
		Base		100.902615	1,962,656.77	106.220000	2,066,085.22	103,428.45	0.26

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85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	73,027.000	21.699861	1,584,675.78	28.070000	2,049,867.89	465,192.11	0.26
		Base		21.699861	1,584,675.78	28.070000	2,049,867.89	465,192.11	0.26
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	122,159.000	13.282363	1,622,560.15	25.210000	3,079,628.39	1,457,068.24	0.39
		Base		13.282363	1,622,560.15	25.210000	3,079,628.39	1,457,068.24	0.39
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	35,069.000	48.473282	1,699,909.54	32.910000	1,154,120.79	-545,788.75	0.15
		Base		48.473282	1,699,909.54	32.910000	1,154,120.79	-545,788.75	0.15
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,051.000	25.043961	1,904,618.25	16.860000	1,282,219.86	-622,398.39	0.16
		Base		25.043961	1,904,618.25	16.860000	1,282,219.86	-622,398.39	0.16
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	134,163.000	6.478813	869,216.97	5.030000	674,839.89	-194,377.08	0.08
		Base		6.478813	869,216.97	5.030000	674,839.89	-194,377.08	0.08
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,281.000	83.249398	1,521,882.24	71.550000	1,308,005.55	-213,876.69	0.16
		Base		83.249398	1,521,882.24	71.550000	1,308,005.55	-213,876.69	0.16
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	78,680.000	25.567302	2,011,635.33	47.520000	3,738,873.60	1,727,238.27	0.47
		Base		25.567302	2,011,635.33	47.520000	3,738,873.60	1,727,238.27	0.47
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	65,893.000	19.625623	1,293,191.18	31.160000	2,053,225.88	760,034.70	0.26
		Base		19.625623	1,293,191.18	31.160000	2,053,225.88	760,034.70	0.26
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,575.000	90.850000	1,324,138.75	82.570000	1,203,457.75	-120,681.00	0.15
		Base		90.850000	1,324,138.75	82.570000	1,203,457.75	-120,681.00	0.15
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,534.000	15.860736	1,356,632.18	13.640000	1,166,683.76	-189,948.42	0.15
		Base		15.860736	1,356,632.18	13.640000	1,166,683.76	-189,948.42	0.15

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87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,476.000	14.584674	1,071,623.48	11.600000	852,321.60	-219,301.88	0.11
		Base		14.584674	1,071,623.48	11.600000	852,321.60	-219,301.88	0.11
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,418.000	19.487688	631,751.87	11.660000	377,993.88	-253,757.99	0.05
		Base		19.487688	631,751.87	11.660000	377,993.88	-253,757.99	0.05
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	47,802.000	33.935350	1,622,177.60	35.080000	1,676,894.16	54,716.56	0.21
		Base		33.935350	1,622,177.60	35.080000	1,676,894.16	54,716.56	0.21
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,391.000	57.610424	1,750,838.40	69.450000	2,110,654.95	359,816.55	0.27
		Base		57.610424	1,750,838.40	69.450000	2,110,654.95	359,816.55	0.27
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,696.000	40.724993	720,669.48	68.690000	1,215,538.24	494,868.76	0.15
		Base		40.724993	720,669.48	68.690000	1,215,538.24	494,868.76	0.15
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,881.000	100.152074	1,790,819.24	92.950000	1,662,038.95	-128,780.29	0.21
		Base		100.152074	1,790,819.24	92.950000	1,662,038.95	-128,780.29	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	20,989.000	61.570189	1,292,296.69	155.780000	3,269,666.42	1,977,369.73	0.41
		Base		61.570189	1,292,296.69	155.780000	3,269,666.42	1,977,369.73	0.41
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,652.000	34.018607	1,621,054.65	29.570000	1,409,069.64	-211,985.01	0.18
		Base		34.018607	1,621,054.65	29.570000	1,409,069.64	-211,985.01	0.18
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	31,400.000	49.293979	1,547,830.93	60.670000	1,905,038.00	357,207.07	0.24
		Base		49.293979	1,547,830.93	60.670000	1,905,038.00	357,207.07	0.24
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	49,947.000	31.772101	1,586,921.14	31.690000	1,582,820.43	-4,100.71	0.20
		Base		31.772101	1,586,921.14	31.690000	1,582,820.43	-4,100.71	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	103,691.000	20.218099	2,096,434.92	18.910000	1,960,796.81	-135,638.11	0.25
		Base		20.218099	2,096,434.92	18.910000	1,960,796.81	-135,638.11	0.25
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	54,741.000	23.736890	1,299,381.12	23.890000	1,307,762.49	8,381.37	0.16
		Base		23.736890	1,299,381.12	23.890000	1,307,762.49	8,381.37	0.16
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,037.000	31.652523	729,179.17	64.020000	1,474,828.74	745,649.57	0.19
		Base		31.652523	729,179.17	64.020000	1,474,828.74	745,649.57	0.19
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,719.000	43.595389	2,341,900.71	17.690000	950,289.11	-1,391,611.60	0.12
		Base		43.595389	2,341,900.71	17.690000	950,289.11	-1,391,611.60	0.12
887228104	TIME INC COMMON STOCK USD.01								
		Local	55,385.000	22.894497	1,268,011.72	14.700000	814,159.50	-453,852.22	0.10
		Base		22.894497	1,268,011.72	14.700000	814,159.50	-453,852.22	0.10
887389104	TIMKEN CO COMMON STOCK								
		Local	36,430.000	25.249358	919,834.12	35.630000	1,298,000.90	378,166.78	0.16
		Base		25.249358	919,834.12	35.630000	1,298,000.90	378,166.78	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	81,810.000	27.587565	2,256,938.67	27.300000	2,233,413.00	-23,525.67	0.28
		Base		27.587565	2,256,938.67	27.300000	2,233,413.00	-23,525.67	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,205.110	21.501794	197,926.38	35.640000	328,070.12	130,143.74	0.04
		Base		21.501794	197,926.38	35.640000	328,070.12	130,143.74	0.04
891092108	TORO CO COMMON STOCK USD1.								
		Local	27,653.000	71.307268	1,971,859.89	86.450000	2,390,601.85	418,741.96	0.30
		Base		71.307268	1,971,859.89	86.450000	2,390,601.85	418,741.96	0.30
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,634.000	81.910700	2,263,520.27	88.400000	2,442,845.60	179,325.33	0.31
		Base		81.910700	2,263,520.27	88.400000	2,442,845.60	179,325.33	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK								
		Local	126,377.000	19.684761	2,487,701.07	23.950000	3,026,729.15	539,028.08	0.38
		Base		19.684761	2,487,701.07	23.950000	3,026,729.15	539,028.08	0.38
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	77,121.000	12.842153	990,399.72	19.510000	1,504,630.71	514,230.99	0.19
		Base		12.842153	990,399.72	19.510000	1,504,630.71	514,230.99	0.19
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,882.000	53.077668	1,320,678.54	36.180000	900,230.76	-420,447.78	0.11
		Base		53.077668	1,320,678.54	36.180000	900,230.76	-420,447.78	0.11
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	34,085.000	21.704080	739,783.55	24.510000	835,423.35	95,639.80	0.11
		Base		21.704080	739,783.55	24.510000	835,423.35	95,639.80	0.11
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,406.000	36.924455	938,102.70	58.070000	1,475,326.42	537,223.72	0.19
		Base		36.924455	938,102.70	58.070000	1,475,326.42	537,223.72	0.19
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,380.000	112.278515	1,839,122.07	146.410000	2,398,195.80	559,073.73	0.30
		Base		112.278515	1,839,122.07	146.410000	2,398,195.80	559,073.73	0.30
902681105	UGI CORP COMMON STOCK								
		Local	87,003.000	19.204975	1,670,890.42	40.240000	3,501,000.72	1,830,110.30	0.44
		Base		19.204975	1,670,890.42	40.240000	3,501,000.72	1,830,110.30	0.44
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,457.000	146.450911	2,117,240.82	196.590000	2,842,101.63	724,860.81	0.36
		Base		146.450911	2,117,240.82	196.590000	2,842,101.63	724,860.81	0.36
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	111,107.000	18.050663	2,005,555.00	15.830000	1,758,823.81	-246,731.19	0.22
		Base		18.050663	2,005,555.00	15.830000	1,758,823.81	-246,731.19	0.22
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,325.000	57.422593	1,454,227.18	35.670000	903,342.75	-550,884.43	0.11
		Base		57.422593	1,454,227.18	35.670000	903,342.75	-550,884.43	0.11

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912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	73,800.000	31.353791	2,313,909.80	19.110000	1,410,318.00	-903,591.80	0.18
		Base		31.353791	2,313,909.80	19.110000	1,410,318.00	-903,591.80	0.18
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	23,021.000	58.969690	1,357,541.23	105.200000	2,421,809.20	1,064,267.97	0.30
		Base		58.969690	1,357,541.23	105.200000	2,421,809.20	1,064,267.97	0.30
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,589.000	23.793394	1,108,510.41	25.940000	1,208,518.66	100,008.25	0.15
		Base		23.793394	1,108,510.41	25.940000	1,208,518.66	100,008.25	0.15
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,687.000	27.917760	1,135,889.89	62.970000	2,562,060.39	1,426,170.50	0.32
		Base		27.917760	1,135,889.89	62.970000	2,562,060.39	1,426,170.50	0.32
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	112,714.000	11.307957	1,274,565.07	9.460000	1,066,274.44	-208,290.63	0.13
		Base		11.307957	1,274,565.07	9.460000	1,066,274.44	-208,290.63	0.13
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,624.000	94.355840	1,096,792.28	140.380000	1,631,777.12	534,984.84	0.21
		Base		94.355840	1,096,792.28	140.380000	1,631,777.12	534,984.84	0.21
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,887.000	31.217387	1,151,515.76	106.690000	3,935,474.03	2,783,958.27	0.50
		Base		31.217387	1,151,515.76	106.690000	3,935,474.03	2,783,958.27	0.50
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,727.000	26.661073	1,112,486.58	48.850000	2,038,363.95	925,877.37	0.26
		Base		26.661073	1,112,486.58	48.850000	2,038,363.95	925,877.37	0.26
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	57,994.000	35.404768	2,053,264.12	28.460000	1,650,509.24	-402,754.88	0.21
		Base		35.404768	2,053,264.12	28.460000	1,650,509.24	-402,754.88	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,334.000	8.813001	602,227.64	12.160000	830,941.44	228,713.80	0.10
		Base		8.813001	602,227.64	12.160000	830,941.44	228,713.80	0.10

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928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	31,436.000	21.614002	679,457.77	47.980000	1,508,299.28	828,841.51	0.19
		Base		21.614002	679,457.77	47.980000	1,508,299.28	828,841.51	0.19
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,141.000	36.884732	927,319.04	67.890000	1,706,822.49	779,503.45	0.21
		Base		36.884732	927,319.04	67.890000	1,706,822.49	779,503.45	0.21
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	93,492.000	19.313566	1,805,663.92	10.490000	980,731.08	-824,932.84	0.12
		Base		19.313566	1,805,663.92	10.490000	980,731.08	-824,932.84	0.12
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	48,676.000	31.004439	1,509,172.09	82.930000	4,036,700.68	2,527,528.59	0.51
		Base		31.004439	1,509,172.09	82.930000	4,036,700.68	2,527,528.59	0.51
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	41,873.000	28.395040	1,188,985.52	20.340000	851,696.82	-337,288.70	0.11
		Base		28.395040	1,188,985.52	20.340000	851,696.82	-337,288.70	0.11
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,942.000	17.072262	801,406.12	24.290000	1,140,221.18	338,815.06	0.14
		Base		17.072262	801,406.12	24.290000	1,140,221.18	338,815.06	0.14
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	61,740.000	25.235251	1,558,024.41	67.280000	4,153,867.20	2,595,842.79	0.52
		Base		25.235251	1,558,024.41	67.280000	4,153,867.20	2,595,842.79	0.52
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,972.000	66.024251	856,466.58	134.470000	1,744,344.84	887,878.26	0.22
		Base		66.024251	856,466.58	134.470000	1,744,344.84	887,878.26	0.22
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	19,005.000	61.744300	1,173,450.42	62.740000	1,192,373.70	18,923.28	0.15
		Base		61.744300	1,173,450.42	62.740000	1,192,373.70	18,923.28	0.15
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,254.000	21.518480	995,315.78	36.640000	1,694,746.56	699,430.78	0.21
		Base		21.518480	995,315.78	36.640000	1,694,746.56	699,430.78	0.21

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948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,531.000	23.396674	1,346,034.08	36.920000	2,124,044.52	778,010.44	0.27
		Base		23.396674	1,346,034.08	36.920000	2,124,044.52	778,010.44	0.27
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,252.000	35.612875	792,457.70	89.990000	2,002,457.48	1,209,999.78	0.25
		Base		35.612875	792,457.70	89.990000	2,002,457.48	1,209,999.78	0.25
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	110,383.000	5.012302	553,272.94	10.860000	1,198,759.38	645,486.44	0.15
		Base		5.012302	553,272.94	10.860000	1,198,759.38	645,486.44	0.15
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,488.000	22.907588	515,145.84	25.340000	569,845.92	54,700.08	0.07
		Base		22.907588	515,145.84	25.340000	569,845.92	54,700.08	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,370.000	60.283992	2,192,528.79	71.200000	2,589,544.00	397,015.21	0.33
		Base		60.283992	2,192,528.79	71.200000	2,589,544.00	397,015.21	0.33
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	71,309.000	26.212342	1,869,175.93	51.610000	3,680,257.49	1,811,081.56	0.46
		Base		26.212342	1,869,175.93	51.610000	3,680,257.49	1,811,081.56	0.46
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	34,978.000	42.667524	1,492,424.64	26.760000	936,011.28	-556,413.36	0.12
		Base		42.667524	1,492,424.64	26.760000	936,011.28	-556,413.36	0.12
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,496.000	70.230786	1,369,219.41	94.490000	1,842,177.04	472,957.63	0.23
		Base		70.230786	1,369,219.41	94.490000	1,842,177.04	472,957.63	0.23
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,899.000	20.731950	1,843,049.59	40.210000	3,574,628.79	1,731,579.20	0.45
		Base		20.731950	1,843,049.59	40.210000	3,574,628.79	1,731,579.20	0.45
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	24,759.000	42.772649	1,059,008.02	49.590000	1,227,798.81	168,790.79	0.15
		Base		42.772649	1,059,008.02	49.590000	1,227,798.81	168,790.79	0.15

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969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	42,121.000	30.591599	1,288,548.76	58.780000	2,475,872.38	1,187,323.62	0.31
		Base		30.591599	1,288,548.76	58.780000	2,475,872.38	1,187,323.62	0.31
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,945.000	22.168168	1,284,534.48	10.890000	631,021.05	-653,513.43	0.08
		Base		22.168168	1,284,534.48	10.890000	631,021.05	-653,513.43	0.08
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	28,703.000	30.441953	873,775.37	54.210000	1,555,989.63	682,214.26	0.20
		Base		30.441953	873,775.37	54.210000	1,555,989.63	682,214.26	0.20
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,711.000	41.295203	1,474,693.01	46.730000	1,668,775.03	194,082.02	0.21
		Base		41.295203	1,474,693.01	46.730000	1,668,775.03	194,082.02	0.21
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	23,340.000	16.599884	387,441.29	37.750000	881,085.00	493,643.71	0.11
		Base		16.599884	387,441.29	37.750000	881,085.00	493,643.71	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	118,053.000	16.251302	1,918,514.90	9.660000	1,140,391.98	-778,122.92	0.14
		Base		16.251302	1,918,514.90	9.660000	1,140,391.98	-778,122.92	0.14
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,286.000	36.651574	963,423.28	62.560000	1,644,452.16	681,028.88	0.21
		Base		36.651574	963,423.28	62.560000	1,644,452.16	681,028.88	0.21
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,667.000	31.442422	964,244.77	46.350000	1,421,415.45	457,170.68	0.18
		Base		31.442422	964,244.77	46.350000	1,421,415.45	457,170.68	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	91,543.000	29.554474	2,705,505.18	22.770000	2,084,434.11	-621,071.07	0.26
		Base		29.554474	2,705,505.18	22.770000	2,084,434.11	-621,071.07	0.26
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	30,924.000	69.343538	2,144,379.56	63.980000	1,978,517.52	-165,862.04	0.25
		Base		69.343538	2,144,379.56	63.980000	1,978,517.52	-165,862.04	0.25

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G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	149,724.000	10.295425	1,541,472.14	11.960000	1,790,699.04	249,226.90	0.23
		Base		10.295425	1,541,472.14	11.960000	1,790,699.04	249,226.90	0.23
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,737.000	87.751940	1,907,463.93	184.900000	4,019,171.30	2,111,707.37	0.51
		Base		87.751940	1,907,463.93	184.900000	4,019,171.30	2,111,707.37	0.51
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,437.000	67.464909	1,446,245.26	52.730000	1,130,373.01	-315,872.25	0.14
		Base		67.464909	1,446,245.26	52.730000	1,130,373.01	-315,872.25	0.14
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	143,036.000	13.362485	1,911,316.37	9.800000	1,401,752.80	-509,563.57	0.18
		Base		13.362485	1,911,316.37	9.800000	1,401,752.80	-509,563.57	0.18
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	122,083.000	12.734390	1,554,652.56	11.230000	1,370,992.09	-183,660.47	0.17
		Base		12.734390	1,554,652.56	11.230000	1,370,992.09	-183,660.47	0.17
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	22,124.000	93.554323	2,069,795.84	110.910000	2,453,772.84	383,977.00	0.31
		Base		93.554323	2,069,795.84	110.910000	2,453,772.84	383,977.00	0.31
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,972.000	29.119391	1,833,706.27	18.810000	1,184,503.32	-649,202.95	0.15
		Base		29.119391	1,833,706.27	18.810000	1,184,503.32	-649,202.95	0.15
G84720104	STERIS PLC COMMON STOCK								
		Local	43,307.000	74.556270	3,228,808.38	70.670000	3,060,505.69	-168,302.69	0.39
		Base		74.556270	3,228,808.38	70.670000	3,060,505.69	-168,302.69	0.39
US DOLLAR Total									
		Local	20,488,124.420		592,875,207.73		774,321,063.96	181,445,856.23	97.45
		Base			592,875,207.73		774,321,063.96	181,445,856.23	97.45
EQUITY Total									
		Base	20,488,124.420		592,875,207.73		774,321,063.96	181,445,856.23	97.45

& 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: *April 30, 2016* *View Date:* *May 13, 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

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		40,725,145.730	Base	613,112,229.04		794,558,085.27	181,445,856.23	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-2,492.470	Local	1.000000	-2,492.47	1.000000	-2,492.47	0.00	0.00
			Base	1.000000	-2,492.47	1.000000	-2,492.47	0.00	0.00
US DOLLAR Total									
		-2,492.470	Local		-2,492.47		-2,492.47	0.00	0.00
			Base		-2,492.47		-2,492.47	0.00	0.00
CASH Total									
		-2,492.470	Base		-2,492.47		-2,492.47	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4681506	31 Dec 2099		
		13,978,711.350	Local	100.000000	13,978,711.35	100.000000	13,978,711.35	0.00	2.71
			Base	100.000000	13,978,711.35	100.000000	13,978,711.35	0.00	2.71
US DOLLAR Total									
		13,978,711.350	Local		13,978,711.35		13,978,711.35	0.00	2.71
			Base		13,978,711.35		13,978,711.35	0.00	2.71
CASH EQUIVALENT Total									
		13,978,711.350	Base		13,978,711.35		13,978,711.35	0.00	2.71
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		30,678.000	Local	11.456256	351,455.01	26.520000	813,580.56	462,125.55	0.16
			Base	11.456256	351,455.01	26.520000	813,580.56	462,125.55	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.								
		Local	25,417.000	24.251736	616,406.37	24.040000	611,024.68	-5,381.69	0.12
		Base		24.251736	616,406.37	24.040000	611,024.68	-5,381.69	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,131.000	24.066813	1,038,025.72	32.170000	1,387,524.27	349,498.55	0.27
		Base		24.066813	1,038,025.72	32.170000	1,387,524.27	349,498.55	0.27
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	137,514.000	6.817519	937,504.34	4.680000	643,565.52	-293,938.82	0.12
		Base		6.817519	937,504.34	4.680000	643,565.52	-293,938.82	0.12
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,794.000	26.287100	704,336.56	26.520000	710,576.88	6,240.32	0.14
		Base		26.287100	704,336.56	26.520000	710,576.88	6,240.32	0.14
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	36,869.000	10.895748	401,715.33	35.510000	1,309,218.19	907,502.86	0.25
		Base		10.895748	401,715.33	35.510000	1,309,218.19	907,502.86	0.25
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,827.000	65.611085	382,315.79	45.470000	264,953.69	-117,362.10	0.05
		Base		65.611085	382,315.79	45.470000	264,953.69	-117,362.10	0.05
002474104	AZZ INC COMMON STOCK USD1.								
		Local	19,921.000	28.936051	576,435.07	54.920000	1,094,061.32	517,626.25	0.21
		Base		28.936051	576,435.07	54.920000	1,094,061.32	517,626.25	0.21
002567105	ABAXIS INC COMMON STOCK								
		Local	16,411.000	32.197799	528,398.08	45.320000	743,746.52	215,348.44	0.14
		Base		32.197799	528,398.08	45.320000	743,746.52	215,348.44	0.14
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	54,330.000	25.102431	1,363,815.08	33.700000	1,830,921.00	467,105.92	0.35
		Base		25.102431	1,363,815.08	33.700000	1,830,921.00	467,105.92	0.35
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	22,786.000	20.784286	473,590.73	22.430000	511,089.98	37,499.25	0.10
		Base		20.784286	473,590.73	22.430000	511,089.98	37,499.25	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	35,275.000	28.878374	1,018,684.64	25.850000	911,858.75	-106,825.89	0.18
		Base		28.878374	1,018,684.64	25.850000	911,858.75	-106,825.89	0.18
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	45,420.000	25.969180	1,179,520.16	26.710000	1,213,168.20	33,648.04	0.23
		Base		25.969180	1,179,520.16	26.710000	1,213,168.20	33,648.04	0.23
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	9,241.000	54.949180	507,785.37	68.120000	629,496.92	121,711.55	0.12
		Base		54.949180	507,785.37	68.120000	629,496.92	121,711.55	0.12
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,964.000	20.977962	796,407.35	19.320000	733,464.48	-62,942.87	0.14
		Base		20.977962	796,407.35	19.320000	733,464.48	-62,942.87	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	27,266.000	19.992371	545,111.98	21.230000	578,857.18	33,745.20	0.11
		Base		19.992371	545,111.98	21.230000	578,857.18	33,745.20	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	49,656.000	8.997619	446,785.77	18.120000	899,766.72	452,980.95	0.17
		Base		8.997619	446,785.77	18.120000	899,766.72	452,980.95	0.17
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,728.000	16.168262	496,818.34	32.350000	994,050.80	497,232.46	0.19
		Base		16.168262	496,818.34	32.350000	994,050.80	497,232.46	0.19
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,822.000	28.776172	455,296.60	28.880000	456,939.36	1,642.76	0.09
		Base		28.776172	455,296.60	28.880000	456,939.36	1,642.76	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,689.000	8.485495	99,186.95	10.680000	124,838.52	25,651.57	0.02
		Base		8.485495	99,186.95	10.680000	124,838.52	25,651.57	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	14,796.000	30.530910	451,735.35	38.780000	573,788.88	122,053.53	0.11
		Base		30.530910	451,735.35	38.780000	573,788.88	122,053.53	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009128307	AIR METHODS CORP COMMON STOCK USD.06								
			26,508.000	Local	29.814829	790,331.50	36.980000	980,265.84	189,934.34	0.19
				Base	29.814829	790,331.50	36.980000	980,265.84	189,934.34	0.19
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
			22,207.000	Local	26.591758	590,523.18	40.290000	894,720.03	304,196.85	0.17
				Base	26.591758	590,523.18	40.290000	894,720.03	304,196.85	0.17
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
			20,805.000	Local	17.532551	364,764.72	15.050000	313,115.25	-51,649.47	0.06
				Base	17.532551	364,764.72	15.050000	313,115.25	-51,649.47	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
			10,104.000	Local	67.470357	681,720.49	160.570000	1,622,399.28	940,678.79	0.31
				Base	67.470357	681,720.49	160.570000	1,622,399.28	940,678.79	0.31
018522300	ALLETE INC COMMON STOCK								
			35,594.000	Local	44.352832	1,578,694.69	56.190000	2,000,026.86	421,332.17	0.39
				Base	44.352832	1,578,694.69	56.190000	2,000,026.86	421,332.17	0.39
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
			6,671.000	Local	28.047332	187,103.75	42.010000	280,248.71	93,144.96	0.05
				Base	28.047332	187,103.75	42.010000	280,248.71	93,144.96	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
			21,822.000	Local	23.073140	503,502.07	51.490000	1,123,614.78	620,112.71	0.22
				Base	23.073140	503,502.07	51.490000	1,123,614.78	620,112.71	0.22
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
			30,459.000	Local	33.126128	1,008,988.74	39.670000	1,208,308.53	199,319.79	0.23
				Base	33.126128	1,008,988.74	39.670000	1,208,308.53	199,319.79	0.23
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
			63,121.000	Local	25.814380	1,629,429.49	14.000000	883,694.00	-745,735.49	0.17
				Base	25.814380	1,629,429.49	14.000000	883,694.00	-745,735.49	0.17
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
			12,377.000	Local	38.178670	472,537.40	23.160000	286,651.32	-185,886.08	0.06
				Base	38.178670	472,537.40	23.160000	286,651.32	-185,886.08	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,527.000	71.290850	394,024.53	28.650000	158,348.55	-235,675.98	0.03
		Base		71.290850	394,024.53	28.650000	158,348.55	-235,675.98	0.03
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,162.000	21.274013	599,118.76	41.690000	1,174,073.78	574,955.02	0.23
		Base		21.274013	599,118.76	41.690000	1,174,073.78	574,955.02	0.23
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,823.000	14.303635	283,540.96	16.550000	328,070.65	44,529.69	0.06
		Base		14.303635	283,540.96	16.550000	328,070.65	44,529.69	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,542.000	41.462042	437,092.85	72.840000	767,879.28	330,786.43	0.15
		Base		41.462042	437,092.85	72.840000	767,879.28	330,786.43	0.15
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,750.000	27.240153	401,792.26	53.880000	794,730.00	392,937.74	0.15
		Base		27.240153	401,792.26	53.880000	794,730.00	392,937.74	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.								
		Local	21,442.000	31.235345	669,748.26	31.400000	673,278.80	3,530.54	0.13
		Base		31.235345	669,748.26	31.400000	673,278.80	3,530.54	0.13
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,575.000	60.733819	581,526.32	78.990000	756,329.25	174,802.93	0.15
		Base		60.733819	581,526.32	78.990000	756,329.25	174,802.93	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,262.000	32.614213	660,829.19	33.510000	678,979.62	18,150.43	0.13
		Base		32.614213	660,829.19	33.510000	678,979.62	18,150.43	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	20,425.000	16.756264	342,246.70	12.250000	250,206.25	-92,040.45	0.05
		Base		16.756264	342,246.70	12.250000	250,206.25	-92,040.45	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,050.000	35.691100	394,386.66	45.660000	504,543.00	110,156.34	0.10
		Base		35.691100	394,386.66	45.660000	504,543.00	110,156.34	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	21,863.000	66.658364	1,457,351.82	62.300000	1,362,064.90	-95,286.92	0.26
		Base		66.658364	1,457,351.82	62.300000	1,362,064.90	-95,286.92	0.26
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,272.000	19.138178	426,245.50	41.440000	922,951.68	496,706.18	0.18
		Base		19.138178	426,245.50	41.440000	922,951.68	496,706.18	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,270.000	35.905402	1,086,856.53	45.830000	1,387,274.10	300,417.57	0.27
		Base		35.905402	1,086,856.53	45.830000	1,387,274.10	300,417.57	0.27
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,689.000	23.440350	438,076.70	19.090000	356,773.01	-81,303.69	0.07
		Base		23.440350	438,076.70	19.090000	356,773.01	-81,303.69	0.07
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	53,547.000	10.748219	575,534.87	9.850000	527,437.95	-48,096.92	0.10
		Base		10.748219	575,534.87	9.850000	527,437.95	-48,096.92	0.10
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,043.000	23.722891	238,248.99	16.630000	167,015.09	-71,233.90	0.03
		Base		23.722891	238,248.99	16.630000	167,015.09	-71,233.90	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	19,072.000	47.435007	904,680.45	60.620000	1,156,144.64	251,464.19	0.22
		Base		47.435007	904,680.45	60.620000	1,156,144.64	251,464.19	0.22
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,535.000	36.195413	526,100.33	48.400000	703,494.00	177,393.67	0.14
		Base		36.195413	526,100.33	48.400000	703,494.00	177,393.67	0.14
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,370.000	12.648797	890,095.85	15.040000	1,058,364.80	168,268.95	0.20
		Base		12.648797	890,095.85	15.040000	1,058,364.80	168,268.95	0.20
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	8,298.000	45.603302	378,416.20	71.910000	596,709.18	218,292.98	0.12
		Base		45.603302	378,416.20	71.910000	596,709.18	218,292.98	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,997.000	45.727321	868,681.92	39.940000	758,740.18	-109,941.74	0.15
		Base		45.727321	868,681.92	39.940000	758,740.18	-109,941.74	0.15
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	44,946.000	6.064553	272,577.42	9.660000	434,178.36	161,600.94	0.08
		Base		6.064553	272,577.42	9.660000	434,178.36	161,600.94	0.08
05379B107	AVISTA CORP COMMON STOCK								
		Local	48,187.000	26.886482	1,295,578.92	40.070000	1,930,853.09	635,274.17	0.37
		Base		26.886482	1,295,578.92	40.070000	1,930,853.09	635,274.17	0.37
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	34,683.149	27.844227	965,725.49	35.380000	1,227,089.81	261,364.32	0.24
		Base		27.844227	965,725.49	35.380000	1,227,089.81	261,364.32	0.24
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,836.000	24.200346	1,157,647.75	41.210000	1,971,321.56	813,673.81	0.38
		Base		24.200346	1,157,647.75	41.210000	1,971,321.56	813,673.81	0.38
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,228.000	18.827263	832,692.18	20.370000	900,924.36	68,232.18	0.17
		Base		18.827263	832,692.18	20.370000	900,924.36	68,232.18	0.17
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	11,198.000	40.564178	454,237.67	71.330000	798,753.34	344,515.67	0.15
		Base		40.564178	454,237.67	71.330000	798,753.34	344,515.67	0.15
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,316.000	43.077313	1,047,467.94	61.360000	1,492,029.76	444,561.82	0.29
		Base		43.077313	1,047,467.94	61.360000	1,492,029.76	444,561.82	0.29
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	34,649.000	17.547200	607,992.94	20.350000	705,107.15	97,114.21	0.14
		Base		17.547200	607,992.94	20.350000	705,107.15	97,114.21	0.14
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,681.000	4.418011	144,385.01	8.080000	264,062.48	119,677.47	0.05
		Base		4.418011	144,385.01	8.080000	264,062.48	119,677.47	0.05

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Base Currency: USD - US DOLLAR

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06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	15,689.000	33.781076	529,991.30	42.780000	671,175.42	141,184.12	0.13
		Base		33.781076	529,991.30	42.780000	671,175.42	141,184.12	0.13
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	46,651.000	11.963623	558,114.98	11.750000	548,149.25	-9,965.73	0.11
		Base		11.963623	558,114.98	11.750000	548,149.25	-9,965.73	0.11
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,136.000	11.807639	355,835.01	9.360000	282,072.96	-73,762.05	0.05
		Base		11.807639	355,835.01	9.360000	282,072.96	-73,762.05	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,067.000	27.205303	1,062,829.59	32.490000	1,269,286.83	206,457.24	0.25
		Base		27.205303	1,062,829.59	32.490000	1,269,286.83	206,457.24	0.25
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	38,442.000	19.655880	755,611.35	7.960000	305,998.32	-449,613.03	0.06
		Base		19.655880	755,611.35	7.960000	305,998.32	-449,613.03	0.06
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	29,936.000	19.055205	570,436.62	3.200000	95,795.20	-474,641.42	0.02
		Base		19.055205	570,436.62	3.200000	95,795.20	-474,641.42	0.02
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	61,350.000	10.447988	640,984.09	15.620000	958,287.00	317,302.91	0.19
		Base		10.447988	640,984.09	15.620000	958,287.00	317,302.91	0.19
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,816.000	19.662717	134,021.08	16.660000	113,554.56	-20,466.52	0.02
		Base		19.662717	134,021.08	16.660000	113,554.56	-20,466.52	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,414.000	17.169087	659,533.29	19.420000	745,999.88	86,466.59	0.14
		Base		17.169087	659,533.29	19.420000	745,999.88	86,466.59	0.14
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,194.000	10.214855	144,989.65	12.090000	171,605.46	26,615.81	0.03
		Base		10.214855	144,989.65	12.090000	171,605.46	26,615.81	0.03

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08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	813.000	384.423456	312,536.27	373.940000	304,013.22	-8,523.05	0.06
		Base		384.423456	312,536.27	373.940000	304,013.22	-8,523.05	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,239.000	44.771184	682,268.07	44.600000	679,659.40	-2,608.67	0.13
		Base		44.771184	682,268.07	44.600000	679,659.40	-2,608.67	0.13
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,861.000	27.655768	328,025.06	14.620000	173,407.82	-154,617.24	0.03
		Base		27.655768	328,025.06	14.620000	173,407.82	-154,617.24	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	36,218.000	31.294473	1,133,423.24	61.770000	2,237,185.86	1,103,762.62	0.43
		Base		31.294473	1,133,423.24	61.770000	2,237,185.86	1,103,762.62	0.43
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	31,772.000	11.121981	353,367.57	8.010000	254,493.72	-98,873.85	0.05
		Base		11.121981	353,367.57	8.010000	254,493.72	-98,873.85	0.05
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,975.000	41.205212	369,816.78	25.780000	231,375.50	-138,441.28	0.04
		Base		41.205212	369,816.78	25.780000	231,375.50	-138,441.28	0.04
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,268.000	48.866881	746,099.54	45.540000	695,304.72	-50,794.82	0.13
		Base		48.866881	746,099.54	45.540000	695,304.72	-50,794.82	0.13
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,901.000	30.536827	913,081.65	20.870000	624,033.87	-289,047.78	0.12
		Base		30.536827	913,081.65	20.870000	624,033.87	-289,047.78	0.12
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	31,450.000	22.123303	695,777.87	3.880000	122,026.00	-573,751.87	0.02
		Base		22.123303	695,777.87	3.880000	122,026.00	-573,751.87	0.02
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	64,374.000	8.456957	544,408.16	12.220000	786,650.28	242,242.12	0.15
		Base		8.456957	544,408.16	12.220000	786,650.28	242,242.12	0.15

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,222.000	25.362525	741,143.70	24.560000	717,692.32	-23,451.38	0.14
		Base		25.362525	741,143.70	24.560000	717,692.32	-23,451.38	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	62,039.000	10.007642	620,864.08	18.640000	1,156,406.96	535,542.88	0.22
		Base		10.007642	620,864.08	18.640000	1,156,406.96	535,542.88	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,009.000	30.437256	1,096,015.16	26.490000	953,878.41	-142,136.75	0.18
		Base		30.437256	1,096,015.16	26.490000	953,878.41	-142,136.75	0.18
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,270.000	18.726798	623,040.57	21.170000	704,325.90	81,285.33	0.14
		Base		18.726798	623,040.57	21.170000	704,325.90	81,285.33	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	37,694.000	28.036604	1,056,811.77	33.840000	1,275,564.96	218,753.19	0.25
		Base		28.036604	1,056,811.77	33.840000	1,275,564.96	218,753.19	0.25
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	26,951.000	49.258992	1,327,579.10	22.920000	617,716.92	-709,862.18	0.12
		Base		49.258992	1,327,579.10	22.920000	617,716.92	-709,862.18	0.12
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	54,280.000	9.162871	497,360.63	11.380000	617,706.40	120,345.77	0.12
		Base		9.162871	497,360.63	11.380000	617,706.40	120,345.77	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	52,771.000	10.810098	570,459.69	9.460000	499,213.66	-71,246.03	0.10
		Base		10.810098	570,459.69	9.460000	499,213.66	-71,246.03	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,491.000	42.807496	919,975.90	28.940000	621,949.54	-298,026.36	0.12
		Base		42.807496	919,975.90	28.940000	621,949.54	-298,026.36	0.12
125071100	CDI CORP COMMON STOCK USD.1								
		Local	11,243.000	13.948262	156,820.31	7.150000	80,387.45	-76,432.86	0.02
		Base		13.948262	156,820.31	7.150000	80,387.45	-76,432.86	0.02

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126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,210.000	19.668771	495,849.71	44.380000	1,118,819.80	622,970.09	0.22
		Base		19.668771	495,849.71	44.380000	1,118,819.80	622,970.09	0.22
126501105	CTS CORP COMMON STOCK								
		Local	25,118.000	11.519197	289,339.20	16.570000	416,205.26	126,866.06	0.08
		Base		11.519197	289,339.20	16.570000	416,205.26	126,866.06	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	76,278.000	12.823734	978,168.78	17.180000	1,310,456.04	332,287.26	0.25
		Base		12.823734	978,168.78	17.180000	1,310,456.04	332,287.26	0.25
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,413.000	43.805656	806,593.55	41.890000	771,320.57	-35,272.98	0.15
		Base		43.805656	806,593.55	41.890000	771,320.57	-35,272.98	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,701.000	64.016475	1,197,172.09	96.150000	1,798,101.15	600,929.06	0.35
		Base		64.016475	1,197,172.09	96.150000	1,798,101.15	600,929.06	0.35
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,921.000	22.859716	546,827.27	50.760000	1,214,229.96	667,402.69	0.24
		Base		22.859716	546,827.27	50.760000	1,214,229.96	667,402.69	0.24
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	13,299.000	13.027543	173,253.30	8.240000	109,583.76	-63,669.54	0.02
		Base		13.027543	173,253.30	8.240000	109,583.76	-63,669.54	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,186.000	15.320281	431,817.43	14.970000	421,944.42	-9,873.01	0.08
		Base		15.320281	431,817.43	14.970000	421,944.42	-9,873.01	0.08
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,394.000	29.393233	334,906.50	57.170000	651,394.98	316,488.48	0.13
		Base		29.393233	334,906.50	57.170000	651,394.98	316,488.48	0.13
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,693.000	15.035035	506,575.42	25.210000	849,400.53	342,825.11	0.16
		Base		15.035035	506,575.42	25.210000	849,400.53	342,825.11	0.16

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129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	38,948.000	16.334722	636,204.75	16.390000	638,357.72	2,152.97	0.12
		Base		16.334722	636,204.75	16.390000	638,357.72	2,152.97	0.12
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	36,913.000	25.892612	955,773.97	27.930000	1,030,980.09	75,206.12	0.20
		Base		25.892612	955,773.97	27.930000	1,030,980.09	75,206.12	0.20
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,299.000	7.441801	538,034.75	9.340000	675,272.66	137,237.91	0.13
		Base		7.441801	538,034.75	9.340000	675,272.66	137,237.91	0.13
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,518.000	12.189056	298,851.28	48.240000	1,182,748.32	883,897.04	0.23
		Base		12.189056	298,851.28	48.240000	1,182,748.32	883,897.04	0.23
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	27,656.000	20.496498	566,851.14	66.990000	1,852,675.44	1,285,824.30	0.36
		Base		20.496498	566,851.14	66.990000	1,852,675.44	1,285,824.30	0.36
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,236.000	44.459271	366,166.56	55.310000	455,533.16	89,366.60	0.09
		Base		44.459271	366,166.56	55.310000	455,533.16	89,366.60	0.09
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	73,980.000	12.263247	907,234.99	9.720000	719,085.60	-188,149.39	0.14
		Base		12.263247	907,234.99	9.720000	719,085.60	-188,149.39	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,212.000	37.405854	569,017.85	14.850000	225,898.20	-343,119.65	0.04
		Base		37.405854	569,017.85	14.850000	225,898.20	-343,119.65	0.04
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	24,961.000	17.477747	436,262.05	22.130000	552,386.93	116,124.88	0.11
		Base		17.477747	436,262.05	22.130000	552,386.93	116,124.88	0.11
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	34,846.000	26.458912	921,987.26	39.420000	1,373,629.32	451,642.06	0.27
		Base		26.458912	921,987.26	39.420000	1,373,629.32	451,642.06	0.27

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141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	52,508.000	5.962904	313,100.18	5.340000	280,392.72	-32,707.46	0.05
		Base		5.962904	313,100.18	5.340000	280,392.72	-32,707.46	0.05
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	50,996.000	12.056755	614,846.28	12.720000	648,669.12	33,822.84	0.13
		Base		12.056755	614,846.28	12.720000	648,669.12	33,822.84	0.13
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	41,834.000	33.904737	1,418,370.77	35.370000	1,479,668.58	61,297.81	0.29
		Base		33.904737	1,418,370.77	35.370000	1,479,668.58	61,297.81	0.29
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,869.000	22.544661	425,395.21	36.960000	697,398.24	272,003.03	0.14
		Base		22.544661	425,395.21	36.960000	697,398.24	272,003.03	0.14
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,168.000	28.087278	566,464.22	36.590000	737,947.12	171,482.90	0.14
		Base		28.087278	566,464.22	36.590000	737,947.12	171,482.90	0.14
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	57,663.000	5.428379	313,016.61	6.920000	399,027.96	86,011.35	0.08
		Base		5.428379	313,016.61	6.920000	399,027.96	86,011.35	0.08
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,494.000	20.985145	451,054.70	10.070000	216,444.58	-234,610.12	0.04
		Base		20.985145	451,054.70	10.070000	216,444.58	-234,610.12	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,621.000	15.725355	119,842.93	16.270000	123,993.67	4,150.74	0.02
		Base		15.725355	119,842.93	16.270000	123,993.67	4,150.74	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
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,155.000	21.594728	521,620.65	23.340000	563,777.70	42,157.05	0.11
		Base		21.594728	521,620.65	23.340000	563,777.70	42,157.05	0.11

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,253.000	13.619530	520,987.87	8.820000	337,391.46	-183,596.41	0.07
		Base		13.619530	520,987.87	8.820000	337,391.46	-183,596.41	0.07
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,763.000	25.304172	398,869.67	23.060000	363,494.78	-35,374.89	0.07
		Base		25.304172	398,869.67	23.060000	363,494.78	-35,374.89	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,585.000	34.469504	812,963.26	25.740000	607,077.90	-205,885.36	0.12
		Base		34.469504	812,963.26	25.740000	607,077.90	-205,885.36	0.12
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	129.780000	1,699,728.66	736,869.66	0.33
		Base		73.517523	962,859.00	129.780000	1,699,728.66	736,869.66	0.33
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	139,852.000	3.910809	546,934.48	9.120000	1,275,450.24	728,515.76	0.25
		Base		3.910809	546,934.48	9.120000	1,275,450.24	728,515.76	0.25
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,327.000	30.535119	1,414,600.45	24.630000	1,141,034.01	-273,566.44	0.22
		Base		30.535119	1,414,600.45	24.630000	1,141,034.01	-273,566.44	0.22
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,396.000	49.700429	765,187.80	77.910000	1,199,502.36	434,314.56	0.23
		Base		49.700429	765,187.80	77.910000	1,199,502.36	434,314.56	0.23
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,712.000	30.240500	384,417.24	30.540000	388,224.48	3,807.24	0.08
		Base		30.240500	384,417.24	30.540000	388,224.48	3,807.24	0.08
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	55,668.000	4.350301	242,172.57	2.320000	129,149.76	-113,022.81	0.03
		Base		4.350301	242,172.57	2.320000	129,149.76	-113,022.81	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	161,937.000	3.358073	543,796.25	3.820000	618,599.34	74,803.09	0.12
		Base		3.358073	543,796.25	3.820000	618,599.34	74,803.09	0.12
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,624.000	42.913613	541,741.45	56.450000	712,624.80	170,883.35	0.14
		Base		42.913613	541,741.45	56.450000	712,624.80	170,883.35	0.14
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	48,671.000	20.084720	977,543.39	36.100000	1,757,023.10	779,479.71	0.34
		Base		20.084720	977,543.39	36.100000	1,757,023.10	779,479.71	0.34
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,552.000	35.369510	408,588.58	49.120000	567,434.24	158,845.66	0.11
		Base		35.369510	408,588.58	49.120000	567,434.24	158,845.66	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,453.000	40.150044	540,138.54	59.740000	803,682.22	263,543.68	0.16
		Base		40.150044	540,138.54	59.740000	803,682.22	263,543.68	0.16
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	47,166.000	17.013239	802,446.45	2.210000	104,236.86	-698,209.59	0.02
		Base		17.013239	802,446.45	2.210000	104,236.86	-698,209.59	0.02
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,720.000	36.788328	1,166,925.77	38.700000	1,227,564.00	60,638.23	0.24
		Base		36.788328	1,166,925.77	38.700000	1,227,564.00	60,638.23	0.24
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	18,657.000	50.869061	949,064.08	93.400000	1,742,563.80	793,499.72	0.34
		Base		50.869061	949,064.08	93.400000	1,742,563.80	793,499.72	0.34
192576106	COHU INC COMMON STOCK USD1.								
		Local	19,227.000	12.112328	232,883.73	11.560000	222,264.12	-10,619.61	0.04
		Base		12.112328	232,883.73	11.560000	222,264.12	-10,619.61	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	44,524.000	21.873689	973,904.11	29.490000	1,313,012.76	339,108.65	0.25
		Base		21.873689	973,904.11	29.490000	1,313,012.76	339,108.65	0.25

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199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,858.000	12.993883	374,977.48	29.490000	851,022.42	476,044.94	0.16
		Base		12.993883	374,977.48	29.490000	851,022.42	476,044.94	0.16
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	33,830.000	28.706762	971,149.75	39.570000	1,338,653.10	367,503.35	0.26
		Base		28.706762	971,149.75	39.570000	1,338,653.10	367,503.35	0.26
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,173.000	60.669511	495,851.91	51.330000	419,520.09	-76,331.82	0.08
		Base		60.669511	495,851.91	51.330000	419,520.09	-76,331.82	0.08
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	12,455.000	29.092412	362,345.99	24.200000	301,411.00	-60,934.99	0.06
		Base		29.092412	362,345.99	24.200000	301,411.00	-60,934.99	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,873.000	30.908532	614,245.25	41.420000	823,139.66	208,894.41	0.16
		Base		30.908532	614,245.25	41.420000	823,139.66	208,894.41	0.16
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	38,916.000	23.861576	928,597.08	23.640000	919,974.24	-8,622.84	0.18
		Base		23.861576	928,597.08	23.640000	919,974.24	-8,622.84	0.18
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	13,465.000	46.321557	623,719.77	12.580000	169,389.70	-454,330.07	0.03
		Base		46.321557	623,719.77	12.580000	169,389.70	-454,330.07	0.03
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	17,843.000	66.923737	1,194,120.24	81.660000	1,457,059.38	262,939.14	0.28
		Base		66.923737	1,194,120.24	81.660000	1,457,059.38	262,939.14	0.28
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	23,343.000	42.496479	991,995.32	74.930000	1,749,090.99	757,095.67	0.34
		Base		42.496479	991,995.32	74.930000	1,749,090.99	757,095.67	0.34
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,850.000	27.548462	216,255.43	45.200000	354,820.00	138,564.57	0.07
		Base		27.548462	216,255.43	45.200000	354,820.00	138,564.57	0.07

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222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	154,882.000	9.202934	1,425,368.84	10.350000	1,603,028.70	177,659.86	0.31
		Base		9.202934	1,425,368.84	10.350000	1,603,028.70	177,659.86	0.31
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,372.000	37.425962	1,174,127.29	37.870000	1,188,057.64	13,930.35	0.23
		Base		37.425962	1,174,127.29	37.870000	1,188,057.64	13,930.35	0.23
227046109	CROCS INC COMMON STOCK USD.001								
		Local	56,295.000	20.218496	1,138,200.26	8.350000	470,063.25	-668,137.01	0.09
		Base		20.218496	1,138,200.26	8.350000	470,063.25	-668,137.01	0.09
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,117.000	8.065480	202,580.67	12.430000	312,204.31	109,623.64	0.06
		Base		8.065480	202,580.67	12.430000	312,204.31	109,623.64	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	19,647.000	6.540851	128,508.09	12.400000	243,622.80	115,114.71	0.05
		Base		6.540851	128,508.09	12.400000	243,622.80	115,114.71	0.05
229669106	CUBIC CORP COMMON STOCK								
		Local	16,846.000	48.166234	811,408.38	41.570000	700,288.22	-111,120.16	0.14
		Base		48.166234	811,408.38	41.570000	700,288.22	-111,120.16	0.14
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	17,721.000	25.544846	452,680.22	48.940000	867,265.74	414,585.52	0.17
		Base		25.544846	452,680.22	48.940000	867,265.74	414,585.52	0.17
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	32,051.000	8.184440	262,319.48	7.110000	227,882.61	-34,436.87	0.04
		Base		8.184440	262,319.48	7.110000	227,882.61	-34,436.87	0.04
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,688.000	7.700162	128,500.31	9.500000	158,536.00	30,035.69	0.03
		Base		7.700162	128,500.31	9.500000	158,536.00	30,035.69	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	13,483.000	31.522516	425,018.08	21.820000	294,199.06	-130,819.02	0.06
		Base		31.522516	425,018.08	21.820000	294,199.06	-130,819.02	0.06

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,781.000	68.116844	666,250.85	21.850000	213,714.85	-452,536.00	0.04
		Base		68.116844	666,250.85	21.850000	213,714.85	-452,536.00	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	29,841.000	10.442378	311,611.01	8.700000	259,616.70	-51,994.31	0.05
		Base		10.442378	311,611.01	8.700000	259,616.70	-51,994.31	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	126,588.000	16.940855	2,144,508.96	14.490000	1,834,260.12	-310,248.84	0.36
		Base		16.940855	2,144,508.96	14.490000	1,834,260.12	-310,248.84	0.36
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,244.000	62.010280	511,212.75	62.500000	515,250.00	4,037.25	0.10
		Base		62.010280	511,212.75	62.500000	515,250.00	4,037.25	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	46,960.000	11.978801	562,524.50	17.380000	816,164.80	253,640.30	0.16
		Base		11.978801	562,524.50	17.380000	816,164.80	253,640.30	0.16
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	154,784.000	10.582782	1,638,045.36	8.910000	1,379,125.44	-258,919.92	0.27
		Base		10.582782	1,638,045.36	8.910000	1,379,125.44	-258,919.92	0.27
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,897.000	11.216795	223,180.58	10.570000	210,311.29	-12,869.29	0.04
		Base		11.216795	223,180.58	10.570000	210,311.29	-12,869.29	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	23,629.000	14.165852	334,724.92	18.110000	427,921.19	93,196.27	0.08
		Base		14.165852	334,724.92	18.110000	427,921.19	93,196.27	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	12,858.000	61.006881	784,426.48	86.000000	1,105,788.00	321,361.52	0.21
		Base		61.006881	784,426.48	86.000000	1,105,788.00	321,361.52	0.21
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,700.000	24.785239	736,121.60	18.620000	553,014.00	-183,107.60	0.11
		Base		24.785239	736,121.60	18.620000	553,014.00	-183,107.60	0.11

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25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	27,374.000	27.488900	752,481.15	30.290000	829,158.46	76,677.31	0.16
		Base		27.488900	752,481.15	30.290000	829,158.46	76,677.31	0.16
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,331.000	38.913450	907,889.71	53.790000	1,254,974.49	347,084.78	0.24
		Base		38.913450	907,889.71	53.790000	1,254,974.49	347,084.78	0.24
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	18,798.000	33.754910	634,524.80	64.830000	1,218,674.34	584,149.54	0.24
		Base		33.754910	634,524.80	64.830000	1,218,674.34	584,149.54	0.24
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	25,363.000	23.560448	597,563.63	70.600000	1,790,627.80	1,193,064.17	0.35
		Base		23.560448	597,563.63	70.600000	1,790,627.80	1,193,064.17	0.35
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	24,980.000	13.750058	343,476.44	14.770000	368,954.60	25,478.16	0.07
		Base		13.750058	343,476.44	14.770000	368,954.60	25,478.16	0.07
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,856.000	20.797961	308,974.51	9.530000	141,577.68	-167,396.83	0.03
		Base		20.797961	308,974.51	9.530000	141,577.68	-167,396.83	0.03
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,798.000	49.175859	1,219,462.95	59.750000	1,481,680.50	262,217.55	0.29
		Base		49.175859	1,219,462.95	59.750000	1,481,680.50	262,217.55	0.29
278715206	EBIX INC COMMON STOCK USD.1								
		Local	19,818.000	20.761115	411,443.77	48.120000	953,642.16	542,198.39	0.18
		Base		20.761115	411,443.77	48.120000	953,642.16	542,198.39	0.18
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,226.000	25.495842	490,183.06	23.370000	449,311.62	-40,871.44	0.09
		Base		25.495842	490,183.06	23.370000	449,311.62	-40,871.44	0.09
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	48,745.000	33.707841	1,643,088.71	39.770000	1,938,588.65	295,499.94	0.38
		Base		33.707841	1,643,088.71	39.770000	1,938,588.65	295,499.94	0.38

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28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,852.000	16.544318	212,627.58	11.190000	143,813.88	-68,813.70	0.03
		Base		16.544318	212,627.58	11.190000	143,813.88	-68,813.70	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	68,206.000	10.105688	689,268.53	11.340000	773,456.04	84,187.51	0.15
		Base		10.105688	689,268.53	11.340000	773,456.04	84,187.51	0.15
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,214.000	33.292457	1,039,190.75	45.100000	1,407,751.40	368,560.65	0.27
		Base		33.292457	1,039,190.75	45.100000	1,407,751.40	368,560.65	0.27
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	21,360.000	13.057587	278,910.06	7.050000	150,588.00	-128,322.06	0.03
		Base		13.057587	278,910.06	7.050000	150,588.00	-128,322.06	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,348.000	23.818206	865,744.14	39.840000	1,448,104.32	582,360.18	0.28
		Base		23.818206	865,744.14	39.840000	1,448,104.32	582,360.18	0.28
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,122.000	22.695821	207,031.28	19.050000	173,774.10	-33,257.18	0.03
		Base		22.695821	207,031.28	19.050000	173,774.10	-33,257.18	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	46,772.000	31.264631	1,462,309.32	48.480000	2,267,506.56	805,197.24	0.44
		Base		31.264631	1,462,309.32	48.480000	2,267,506.56	805,197.24	0.44
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	23,740.000	21.819097	517,985.37	38.520000	914,464.80	396,479.43	0.18
		Base		21.819097	517,985.37	38.520000	914,464.80	396,479.43	0.18
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	24,840.000	18.152445	450,906.73	29.700000	737,748.00	286,841.27	0.14
		Base		18.152445	450,906.73	29.700000	737,748.00	286,841.27	0.14
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,214.000	47.005210	480,111.22	29.200000	298,248.80	-181,862.42	0.06
		Base		47.005210	480,111.22	29.200000	298,248.80	-181,862.42	0.06

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,134.000	29.391300	532,981.84	28.150000	510,472.10	-22,509.74	0.10
		Base		29.391300	532,981.84	28.150000	510,472.10	-22,509.74	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,951.000	28.702884	457,839.70	38.250000	610,125.75	152,286.05	0.12
		Base		28.702884	457,839.70	38.250000	610,125.75	152,286.05	0.12
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	33,491.000	35.771124	1,198,010.73	58.370000	1,954,869.67	756,858.94	0.38
		Base		35.771124	1,198,010.73	58.370000	1,954,869.67	756,858.94	0.38
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,320.000	21.477490	286,080.17	19.670000	262,004.40	-24,075.77	0.05
		Base		21.477490	286,080.17	19.670000	262,004.40	-24,075.77	0.05
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,922.000	47.022971	795,722.72	58.580000	991,290.76	195,568.04	0.19
		Base		47.022971	795,722.72	58.580000	991,290.76	195,568.04	0.19
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	20,705.000	28.037849	580,523.66	8.810000	182,411.05	-398,112.61	0.04
		Base		28.037849	580,523.66	8.810000	182,411.05	-398,112.61	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,372.000	12.059498	438,628.07	22.560000	820,552.32	381,924.25	0.16
		Base		12.059498	438,628.07	22.560000	820,552.32	381,924.25	0.16
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,500.000	74.264569	334,190.56	80.390000	361,755.00	27,564.44	0.07
		Base		74.264569	334,190.56	80.390000	361,755.00	27,564.44	0.07
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,912.000	34.600689	688,968.91	38.480000	766,213.76	77,244.85	0.15
		Base		34.600689	688,968.91	38.480000	766,213.76	77,244.85	0.15
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	28,751.000	33.616642	966,512.06	30.790000	885,243.29	-81,268.77	0.17
		Base		33.616642	966,512.06	30.790000	885,243.29	-81,268.77	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,727.000	22.114784	436,258.35	34.040000	671,507.08	235,248.73	0.13
		Base		22.114784	436,258.35	34.040000	671,507.08	235,248.73	0.13
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,630.000	44.934094	1,376,331.29	51.640000	1,581,733.20	205,401.91	0.31
		Base		44.934094	1,376,331.29	51.640000	1,581,733.20	205,401.91	0.31
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	37,410.000	7.251041	271,261.45	6.100000	228,201.00	-43,060.45	0.04
		Base		7.251041	271,261.45	6.100000	228,201.00	-43,060.45	0.04
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	30,070.000	38.473489	1,156,897.81	36.050000	1,084,023.50	-72,874.31	0.21
		Base		38.473489	1,156,897.81	36.050000	1,084,023.50	-72,874.31	0.21
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	25,552.000	28.148901	719,260.71	48.390000	1,236,461.28	517,200.57	0.24
		Base		28.148901	719,260.71	48.390000	1,236,461.28	517,200.57	0.24
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,833.000	26.011391	515,883.91	49.840000	988,476.72	472,592.81	0.19
		Base		26.011391	515,883.91	49.840000	988,476.72	472,592.81	0.19
30219E103	EXPRESS INC COMMON STOCK								
		Local	55,368.000	18.761161	1,038,767.95	18.180000	1,006,590.24	-32,177.71	0.19
		Base		18.761161	1,038,767.95	18.180000	1,006,590.24	-32,177.71	0.19
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	27,098.000	15.132405	410,057.91	15.300000	414,599.40	4,541.49	0.08
		Base		15.132405	410,057.91	15.300000	414,599.40	4,541.49	0.08
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	40,037.000	23.461288	939,319.58	4.950000	198,183.15	-741,136.43	0.04
		Base		23.461288	939,319.58	4.950000	198,183.15	-741,136.43	0.04
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	14,146.000	24.496138	346,522.37	27.810000	393,400.26	46,877.89	0.08
		Base		24.496138	346,522.37	27.810000	393,400.26	46,877.89	0.08

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311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,792.000	42.852973	548,175.23	29.040000	371,479.68	-176,695.55	0.07
		Base		42.852973	548,175.23	29.040000	371,479.68	-176,695.55	0.07
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	48,135.000	7.560043	363,902.66	13.690000	658,968.15	295,065.49	0.13
		Base		7.560043	363,902.66	13.690000	658,968.15	295,065.49	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	39,913.000	31.416897	1,253,942.60	32.210000	1,285,597.73	31,655.13	0.25
		Base		31.416897	1,253,942.60	32.210000	1,285,597.73	31,655.13	0.25
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	34,202.000	21.507966	735,615.45	19.750000	675,489.50	-60,125.95	0.13
		Base		21.507966	735,615.45	19.750000	675,489.50	-60,125.95	0.13
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	89,557.000	4.870788	436,213.18	3.900000	349,272.30	-86,940.88	0.07
		Base		4.870788	436,213.18	3.900000	349,272.30	-86,940.88	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	21,776.000	44.268539	963,991.70	45.730000	995,816.48	31,824.78	0.19
		Base		44.268539	963,991.70	45.730000	995,816.48	31,824.78	0.19
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	68,595.000	6.022009	413,079.71	9.180000	629,702.10	216,622.39	0.12
		Base		6.022009	413,079.71	9.180000	629,702.10	216,622.39	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	47,529.000	16.455360	782,106.82	19.500000	926,815.50	144,708.68	0.18
		Base		16.455360	782,106.82	19.500000	926,815.50	144,708.68	0.18
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	50,909.000	19.943782	1,015,318.00	32.380000	1,648,433.42	633,115.42	0.32
		Base		19.943782	1,015,318.00	32.380000	1,648,433.42	633,115.42	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	60,393.000	12.423741	750,306.97	18.480000	1,116,062.64	365,755.67	0.22
		Base		12.423741	750,306.97	18.480000	1,116,062.64	365,755.67	0.22

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32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,210.000	37.894986	462,697.78	21.740000	265,445.40	-197,252.38	0.05
		Base		37.894986	462,697.78	21.740000	265,445.40	-197,252.38	0.05
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,060.000	32.791734	1,379,220.32	41.700000	1,753,902.00	374,681.68	0.34
		Base		32.791734	1,379,220.32	41.700000	1,753,902.00	374,681.68	0.34
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	41,328.000	20.813452	860,178.35	9.450000	390,549.60	-469,628.75	0.08
		Base		20.813452	860,178.35	9.450000	390,549.60	-469,628.75	0.08
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	26,144.000	15.701638	410,503.63	13.500000	352,944.00	-57,559.63	0.07
		Base		15.701638	410,503.63	13.500000	352,944.00	-57,559.63	0.07
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,661.000	34.716820	265,965.56	33.620000	257,562.82	-8,402.74	0.05
		Base		34.716820	265,965.56	33.620000	257,562.82	-8,402.74	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,552.000	35.195037	828,913.51	45.580000	1,073,500.16	244,586.65	0.21
		Base		35.195037	828,913.51	45.580000	1,073,500.16	244,586.65	0.21
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	56,109.000	19.007398	1,066,486.07	17.750000	995,934.75	-70,551.32	0.19
		Base		19.007398	1,066,486.07	17.750000	995,934.75	-70,551.32	0.19
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	32,120.000	26.291816	844,493.14	16.600000	533,192.00	-311,301.14	0.10
		Base		26.291816	844,493.14	16.600000	533,192.00	-311,301.14	0.10
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,511.000	26.255664	774,830.90	31.590000	932,252.49	157,421.59	0.18
		Base		26.255664	774,830.90	31.590000	932,252.49	157,421.59	0.18
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	68,753.000	12.619780	867,647.73	10.620000	730,156.86	-137,490.87	0.14
		Base		12.619780	867,647.73	10.620000	730,156.86	-137,490.87	0.14

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356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,067.000	13.981546	378,438.50	14.670000	397,072.89	18,634.39	0.08
		Base		13.981546	378,438.50	14.670000	397,072.89	18,634.39	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	38,543.000	27.857467	1,073,710.34	44.720000	1,723,642.96	649,932.62	0.33
		Base		27.857467	1,073,710.34	44.720000	1,723,642.96	649,932.62	0.33
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,527.000	15.321890	268,546.76	11.240000	197,003.48	-71,543.28	0.04
		Base		15.321890	268,546.76	11.240000	197,003.48	-71,543.28	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,341.000	39.153380	600,652.01	70.650000	1,083,841.65	483,189.64	0.21
		Base		39.153380	600,652.01	70.650000	1,083,841.65	483,189.64	0.21
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	56,871.000	24.051806	1,367,850.26	32.030000	1,821,578.13	453,727.87	0.35
		Base		24.051806	1,367,850.26	32.030000	1,821,578.13	453,727.87	0.35
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,899.000	39.237082	1,212,386.59	45.250000	1,398,179.75	185,793.16	0.27
		Base		39.237082	1,212,386.59	45.250000	1,398,179.75	185,793.16	0.27
36467J108	GAMING AND LEISURE PROPERTIE REIT								
		Local	39,895.600	19.134591	763,385.97	32.790000	1,308,176.72	544,790.75	0.25
		Base		19.134591	763,385.97	32.790000	1,308,176.72	544,790.75	0.25
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	89,505.000	12.256165	1,096,988.01	16.850000	1,508,159.25	411,171.24	0.29
		Base		12.256165	1,096,988.01	16.850000	1,508,159.25	411,171.24	0.29
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	37,851.000	24.019184	909,150.15	15.640000	591,989.64	-317,160.51	0.11
		Base		24.019184	909,150.15	15.640000	591,989.64	-317,160.51	0.11
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	22,702.000	11.147741	253,076.02	16.900000	383,663.80	130,587.78	0.07
		Base		11.147741	253,076.02	16.900000	383,663.80	130,587.78	0.07

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371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,034.000	55.452031	944,569.90	69.180000	1,178,412.12	233,842.22	0.23
		Base		55.452031	944,569.90	69.180000	1,178,412.12	233,842.22	0.23
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,009.000	51.354423	1,438,386.02	36.740000	1,029,050.66	-409,335.36	0.20
		Base		51.354423	1,438,386.02	36.740000	1,029,050.66	-409,335.36	0.20
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,276.000	45.714004	469,757.10	16.360000	168,115.36	-301,641.74	0.03
		Base		45.714004	469,757.10	16.360000	168,115.36	-301,641.74	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,471.000	20.173391	412,969.48	19.680000	402,869.28	-10,100.20	0.08
		Base		20.173391	412,969.48	19.680000	402,869.28	-10,100.20	0.08
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,923.000	13.103674	300,375.51	26.450000	606,313.35	305,937.84	0.12
		Base		13.103674	300,375.51	26.450000	606,313.35	305,937.84	0.12
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	58,667.000	16.496501	967,800.22	25.890000	1,518,888.63	551,088.41	0.29
		Base		16.496501	967,800.22	25.890000	1,518,888.63	551,088.41	0.29
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,497.000	19.541882	654,594.42	22.930000	768,086.21	113,491.79	0.15
		Base		19.541882	654,594.42	22.930000	768,086.21	113,491.79	0.15
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	0.336	44.791667	15.05	72.180000	24.25	9.20	0.00
		Base		44.791667	15.05	72.180000	24.25	9.20	0.00
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	54,843.000	23.084931	1,266,046.85	18.920000	1,037,629.56	-228,417.29	0.20
		Base		23.084931	1,266,046.85	18.920000	1,037,629.56	-228,417.29	0.20
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	39,619.000	30.654604	1,214,504.76	31.520000	1,248,790.88	34,286.12	0.24
		Base		30.654604	1,214,504.76	31.520000	1,248,790.88	34,286.12	0.24

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39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	19,460.000	27.808063	541,144.90	34.800000	677,208.00	136,063.10	0.13
		Base		27.808063	541,144.90	34.800000	677,208.00	136,063.10	0.13
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,777.000	21.206066	737,483.35	22.230000	773,092.71	35,609.36	0.15
		Base		21.206066	737,483.35	22.230000	773,092.71	35,609.36	0.15
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,885.000	23.702971	660,957.36	18.100000	504,718.50	-156,238.86	0.10
		Base		23.702971	660,957.36	18.100000	504,718.50	-156,238.86	0.10
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,066.000	32.570157	653,552.78	29.990000	601,779.34	-51,773.44	0.12
		Base		32.570157	653,552.78	29.990000	601,779.34	-51,773.44	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,375.000	45.846121	979,960.83	22.020000	470,677.50	-509,283.33	0.09
		Base		45.846121	979,960.83	22.020000	470,677.50	-509,283.33	0.09
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,290.000	10.976980	321,515.75	15.810000	463,074.90	141,559.15	0.09
		Base		10.976980	321,515.75	15.810000	463,074.90	141,559.15	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	17,152.000	53.024455	909,475.45	65.840000	1,129,287.68	219,812.23	0.22
		Base		53.024455	909,475.45	65.840000	1,129,287.68	219,812.23	0.22
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,325.000	25.903232	267,450.87	7.510000	77,540.75	-189,910.12	0.02
		Base		25.903232	267,450.87	7.510000	77,540.75	-189,910.12	0.02
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	19,900.000	34.411305	684,784.97	6.780000	134,922.00	-549,862.97	0.03
		Base		34.411305	684,784.97	6.780000	134,922.00	-549,862.97	0.03
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,902.000	42.252052	291,623.66	29.960000	206,783.92	-84,839.74	0.04
		Base		42.252052	291,623.66	29.960000	206,783.92	-84,839.74	0.04

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40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,648.000	20.344240	542,133.31	31.830000	848,205.84	306,072.53	0.16
		Base		20.344240	542,133.31	31.830000	848,205.84	306,072.53	0.16
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	64,774.000	14.463394	936,851.91	16.890000	1,094,032.86	157,180.95	0.21
		Base		14.463394	936,851.91	16.890000	1,094,032.86	157,180.95	0.21
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	39,206.000	33.693456	1,320,985.65	32.430000	1,271,450.58	-49,535.07	0.25
		Base		33.693456	1,320,985.65	32.430000	1,271,450.58	-49,535.07	0.25
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	24,795.000	11.579847	287,122.31	23.120000	573,260.40	286,138.09	0.11
		Base		11.579847	287,122.31	23.120000	573,260.40	286,138.09	0.11
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	58,611.000	6.292710	368,822.03	3.460000	202,794.06	-166,027.97	0.04
		Base		6.292710	368,822.03	3.460000	202,794.06	-166,027.97	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	61,758.000	16.052704	991,382.92	7.090000	437,864.22	-553,518.70	0.08
		Base		16.052704	991,382.92	7.090000	437,864.22	-553,518.70	0.08
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	36,366.000	7.537046	274,092.21	1.820000	66,186.12	-207,906.09	0.01
		Base		7.537046	274,092.21	1.820000	66,186.12	-207,906.09	0.01
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	15,517.000	14.547345	225,731.16	18.670000	289,702.39	63,971.23	0.06
		Base		14.547345	225,731.16	18.670000	289,702.39	63,971.23	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,645.000	24.654925	903,479.74	42.070000	1,541,655.15	638,175.41	0.30
		Base		24.654925	903,479.74	42.070000	1,541,655.15	638,175.41	0.30
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,331.000	38.868220	284,942.92	39.130000	286,862.03	1,919.11	0.06
		Base		38.868220	284,942.92	39.130000	286,862.03	1,919.11	0.06

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420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,624.000	55.099223	530,274.92	37.530000	361,188.72	-169,086.20	0.07
		Base		55.099223	530,274.92	37.530000	361,188.72	-169,086.20	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	55,652.000	20.744834	1,154,491.52	37.850000	2,106,428.20	951,936.68	0.41
		Base		20.744834	1,154,491.52	37.850000	2,106,428.20	951,936.68	0.41
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	57,078.000	6.822465	389,412.65	20.010000	1,142,130.78	752,718.13	0.22
		Base		6.822465	389,412.65	20.010000	1,142,130.78	752,718.13	0.22
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,793.000	27.391090	514,760.75	22.620000	425,097.66	-89,663.09	0.08
		Base		27.391090	514,760.75	22.620000	425,097.66	-89,663.09	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	24,236.000	13.143472	318,545.18	11.650000	282,349.40	-36,195.78	0.05
		Base		13.143472	318,545.18	11.650000	282,349.40	-36,195.78	0.05
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	27,104.000	31.737164	860,204.09	25.150000	681,665.60	-178,538.49	0.13
		Base		31.737164	860,204.09	25.150000	681,665.60	-178,538.49	0.13
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	45,599.000	17.586397	801,922.12	18.110000	825,797.89	23,875.77	0.16
		Base		17.586397	801,922.12	18.110000	825,797.89	23,875.77	0.16
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,325.000	21.766349	290,036.60	19.730000	262,902.25	-27,134.35	0.05
		Base		21.766349	290,036.60	19.730000	262,902.25	-27,134.35	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	77,117.000	5.198819	400,917.30	8.630000	665,519.71	264,602.41	0.13
		Base		5.198819	400,917.30	8.630000	665,519.71	264,602.41	0.13
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,570.000	41.603689	730,976.81	36.100000	634,277.00	-96,699.81	0.12
		Base		41.603689	730,976.81	36.100000	634,277.00	-96,699.81	0.12

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431571108	HILLENBRAND INC COMMON STOCK								
		48,578.000	Local	23.605427	1,146,704.42	30.310000	1,472,399.18	325,694.76	0.29
			Base	23.605427	1,146,704.42	30.310000	1,472,399.18	325,694.76	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		47,092.000	Local	20.378524	959,665.43	42.990000	2,024,485.08	1,064,819.65	0.39
			Base	20.378524	959,665.43	42.990000	2,024,485.08	1,064,819.65	0.39
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		31,147.000	Local	19.079562	594,271.11	31.100000	968,671.70	374,400.59	0.19
			Base	19.079562	594,271.11	31.100000	968,671.70	374,400.59	0.19
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		24,694.000	Local	30.268109	747,440.69	11.740000	289,907.56	-457,533.13	0.06
			Base	30.268109	747,440.69	11.740000	289,907.56	-457,533.13	0.06
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		26,979.000	Local	35.491755	957,532.06	38.520000	1,039,231.08	81,699.02	0.20
			Base	35.491755	957,532.06	38.520000	1,039,231.08	81,699.02	0.20
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		11,186.000	Local	55.792077	624,090.17	99.340000	1,111,217.24	487,127.07	0.22
			Base	55.792077	624,090.17	99.340000	1,111,217.24	487,127.07	0.22
45071R109	IXIA COMMON STOCK								
		47,521.000	Local	15.495736	736,372.86	10.120000	480,912.52	-255,460.34	0.09
			Base	15.495736	736,372.86	10.120000	480,912.52	-255,460.34	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		37,315.000	Local	21.872255	816,163.19	8.480000	316,431.20	-499,731.99	0.06
			Base	21.872255	816,163.19	8.480000	316,431.20	-499,731.99	0.06
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		52,622.000	Local	22.676780	1,193,297.51	33.350000	1,754,943.70	561,646.19	0.34
			Base	22.676780	1,193,297.51	33.350000	1,754,943.70	561,646.19	0.34
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		20,274.000	Local	31.390717	636,415.39	47.030000	953,486.22	317,070.83	0.18
			Base	31.390717	636,415.39	47.030000	953,486.22	317,070.83	0.18

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45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,537.000	58.999226	503,676.39	80.160000	684,325.92	180,649.53	0.13
		Base		58.999226	503,676.39	80.160000	684,325.92	180,649.53	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,618.000	18.901251	540,915.99	24.710000	707,150.78	166,234.79	0.14
		Base		18.901251	540,915.99	24.710000	707,150.78	166,234.79	0.14
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,511.000	47.080508	871,507.28	48.360000	895,191.96	23,684.68	0.17
		Base		47.080508	871,507.28	48.360000	895,191.96	23,684.68	0.17
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,873.000	50.365111	749,080.30	36.960000	549,706.08	-199,374.22	0.11
		Base		50.365111	749,080.30	36.960000	549,706.08	-199,374.22	0.11
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	12,458.000	30.783117	383,496.07	52.770000	657,408.66	273,912.59	0.13
		Base		30.783117	383,496.07	52.770000	657,408.66	273,912.59	0.13
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	11,062.000	44.964082	497,392.67	48.860000	540,489.32	43,096.65	0.10
		Base		44.964082	497,392.67	48.860000	540,489.32	43,096.65	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	12,819.000	23.700321	303,814.42	26.580000	340,729.02	36,914.60	0.07
		Base		23.700321	303,814.42	26.580000	340,729.02	36,914.60	0.07
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	22,254.000	43.809510	974,936.83	70.820000	1,576,028.28	601,091.45	0.31
		Base		43.809510	974,936.83	70.820000	1,576,028.28	601,091.45	0.31
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,150.000	21.825953	287,011.28	30.620000	402,653.00	115,641.72	0.08
		Base		21.825953	287,011.28	30.620000	402,653.00	115,641.72	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	44,895.000	20.505805	920,608.12	38.000000	1,706,010.00	785,401.88	0.33
		Base		20.505805	920,608.12	38.000000	1,706,010.00	785,401.88	0.33

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45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	13,590.000	37.216733	505,775.40	37.170000	505,140.30	-635.10	0.10
		Base		37.216733	505,775.40	37.170000	505,140.30	-635.10	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	50,802.000	16.389428	832,615.73	17.020000	864,650.04	32,034.31	0.17
		Base		16.389428	832,615.73	17.020000	864,650.04	32,034.31	0.17
46113M108	INTERVAL LEISURE GROUP W/I COMMON STOCK USD.01								
		Local	30,144.000	16.312542	491,725.28	14.120000	425,633.28	-66,092.00	0.08
		Base		16.312542	491,725.28	14.120000	425,633.28	-66,092.00	0.08
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,915.000	29.792947	354,982.96	27.300000	325,279.50	-29,703.46	0.06
		Base		29.792947	354,982.96	27.300000	325,279.50	-29,703.46	0.06
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,318.000	24.080265	561,503.61	11.240000	262,094.32	-299,409.29	0.05
		Base		24.080265	561,503.61	11.240000	262,094.32	-299,409.29	0.05
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	43,452.000	15.163451	658,882.29	1.280000	55,618.56	-603,263.73	0.01
		Base		15.163451	658,882.29	1.280000	55,618.56	-603,263.73	0.01
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	25,284.000	14.507013	366,795.31	19.520000	493,543.68	126,748.37	0.10
		Base		14.507013	366,795.31	19.520000	493,543.68	126,748.37	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,348.000	9.475802	590,797.28	8.070000	503,148.36	-87,648.92	0.10
		Base		9.475802	590,797.28	8.070000	503,148.36	-87,648.92	0.10
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	22,356.000	29.102484	650,615.14	37.380000	835,667.28	185,052.14	0.16
		Base		29.102484	650,615.14	37.380000	835,667.28	185,052.14	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	113.920000	21,160,753.92	2,622,159.81	4.10
		Base		99.803469	18,538,594.11	113.920000	21,160,753.92	2,622,159.81	4.10

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465741106	ITRON INC COMMON STOCK								
		Local	29,222.000	34.486181	1,007,755.17	41.120000	1,201,608.64	193,853.47	0.23
		Base		34.486181	1,007,755.17	41.120000	1,201,608.64	193,853.47	0.23
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,383.000	62.021535	705,991.13	101.130000	1,151,162.79	445,171.66	0.22
		Base		62.021535	705,991.13	101.130000	1,151,162.79	445,171.66	0.22
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,542.000	21.720194	489,616.61	52.140000	1,175,339.88	685,723.27	0.23
		Base		21.720194	489,616.61	52.140000	1,175,339.88	685,723.27	0.23
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,875.000	58.451823	811,019.05	94.830000	1,315,766.25	504,747.20	0.25
		Base		58.451823	811,019.05	94.830000	1,315,766.25	504,747.20	0.25
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	20,830.000	35.287900	735,046.95	42.090000	876,734.70	141,687.75	0.17
		Base		35.287900	735,046.95	42.090000	876,734.70	141,687.75	0.17
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	66,135.000	13.079175	864,991.23	15.890000	1,050,885.15	185,893.92	0.20
		Base		13.079175	864,991.23	15.890000	1,050,885.15	185,893.92	0.20
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	22,912.000	16.763644	384,088.62	18.770000	430,058.24	45,969.62	0.08
		Base		16.763644	384,088.62	18.770000	430,058.24	45,969.62	0.08
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	64,618.000	15.764696	1,018,683.12	14.760000	953,761.68	-64,921.44	0.18
		Base		15.764696	1,018,683.12	14.760000	953,761.68	-64,921.44	0.18
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,081.000	14.359117	159,113.38	16.420000	181,950.02	22,836.64	0.04
		Base		14.359117	159,113.38	16.420000	181,950.02	22,836.64	0.04
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	64,313.000	24.386413	1,568,363.37	27.230000	1,751,242.99	182,879.62	0.34
		Base		24.386413	1,568,363.37	27.230000	1,751,242.99	182,879.62	0.34

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499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	47,265.000	18.678391	882,834.15	26.570000	1,255,831.05	372,996.90	0.24
		Base		18.678391	882,834.15	26.570000	1,255,831.05	372,996.90	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
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,851.000	35.220784	558,284.65	25.130000	398,335.63	-159,949.02	0.08
		Base		35.220784	558,284.65	25.130000	398,335.63	-159,949.02	0.08
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,169.000	19.448533	859,022.25	27.140000	1,198,746.66	339,724.41	0.23
		Base		19.448533	859,022.25	27.140000	1,198,746.66	339,724.41	0.23
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	23,620.000	28.492626	672,995.83	22.710000	536,410.20	-136,585.63	0.10
		Base		28.492626	672,995.83	22.710000	536,410.20	-136,585.63	0.10
501014104	KRISPY KREME DOUGHNUTS INC COMMON STOCK								
		Local	48,536.000	17.414900	845,249.59	17.410000	845,011.76	-237.83	0.16
		Base		17.414900	845,249.59	17.410000	845,011.76	-237.83	0.16
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	54,255.000	10.539096	571,798.68	10.720000	581,613.60	9,814.92	0.11
		Base		10.539096	571,798.68	10.720000	581,613.60	9,814.92	0.11
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	9,978.000	24.928986	248,741.42	40.340000	402,512.52	153,771.10	0.08
		Base		24.928986	248,741.42	40.340000	402,512.52	153,771.10	0.08
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,563.000	35.599654	554,037.42	13.160000	204,809.08	-349,228.34	0.04
		Base		35.599654	554,037.42	13.160000	204,809.08	-349,228.34	0.04
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,928.000	33.852437	979,283.31	46.390000	1,341,969.92	362,686.61	0.26
		Base		33.852437	979,283.31	46.390000	1,341,969.92	362,686.61	0.26

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505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	38,470.000	13.432256	516,738.88	25.870000	995,218.90	478,480.02	0.19
		Base		13.432256	516,738.88	25.870000	995,218.90	478,480.02	0.19
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,389.000	52.636644	388,932.16	34.740000	256,693.86	-132,238.30	0.05
		Base		52.636644	388,932.16	34.740000	256,693.86	-132,238.30	0.05
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,471.000	40.088145	860,732.56	19.180000	411,813.78	-448,918.78	0.08
		Base		40.088145	860,732.56	19.180000	411,813.78	-448,918.78	0.08
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	33,799.000	19.671207	664,867.11	24.660000	833,483.34	168,616.23	0.16
		Base		19.671207	664,867.11	24.660000	833,483.34	168,616.23	0.16
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,312.000	86.309601	458,476.60	89.470000	475,264.64	16,788.04	0.09
		Base		86.309601	458,476.60	89.470000	475,264.64	16,788.04	0.09
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	163,237.000	9.625055	1,571,165.08	8.780000	1,433,220.86	-137,944.22	0.28
		Base		9.625055	1,571,165.08	8.780000	1,433,220.86	-137,944.22	0.28
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	13,982.000	60.735062	849,197.64	120.870000	1,690,004.34	840,806.70	0.33
		Base		60.735062	849,197.64	120.870000	1,690,004.34	840,806.70	0.33
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,586.000	69.331546	595,280.65	76.460000	656,485.56	61,204.91	0.13
		Base		69.331546	595,280.65	76.460000	656,485.56	61,204.91	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,879.000	26.131420	493,335.08	5.580000	105,344.82	-387,990.26	0.02
		Base		26.131420	493,335.08	5.580000	105,344.82	-387,990.26	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,871.000	38.844330	694,187.03	83.020000	1,483,650.42	789,463.39	0.29
		Base		38.844330	694,187.03	83.020000	1,483,650.42	789,463.39	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	17,227.000	61.926891	1,066,814.55	116.480000	2,006,600.96	939,786.41	0.39
		Base		61.926891	1,066,814.55	116.480000	2,006,600.96	939,786.41	0.39
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	38,003.000	12.407453	471,520.44	6.050000	229,918.15	-241,602.29	0.04
		Base		12.407453	471,520.44	6.050000	229,918.15	-241,602.29	0.04
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,353.000	39.930229	772,769.72	59.700000	1,155,374.10	382,604.38	0.22
		Base		39.930229	772,769.72	59.700000	1,155,374.10	382,604.38	0.22
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,887.000	28.710301	599,672.05	14.910000	311,425.17	-288,246.88	0.06
		Base		28.710301	599,672.05	14.910000	311,425.17	-288,246.88	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	36,448.000	23.756495	865,876.74	25.300000	922,134.40	56,257.66	0.18
		Base		23.756495	865,876.74	25.300000	922,134.40	56,257.66	0.18
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,607.000	22.168559	656,344.53	20.100000	595,100.70	-61,243.83	0.12
		Base		22.168559	656,344.53	20.100000	595,100.70	-61,243.83	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	17,712.000	14.557571	257,843.70	12.750000	225,828.00	-32,015.70	0.04
		Base		14.557571	257,843.70	12.750000	225,828.00	-32,015.70	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,196.000	14.251396	188,061.42	36.790000	485,480.84	297,419.42	0.09
		Base		14.251396	188,061.42	36.790000	485,480.84	297,419.42	0.09
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	52,976.000	25.739695	1,363,586.07	34.760000	1,841,445.76	477,859.69	0.36
		Base		25.739695	1,363,586.07	34.760000	1,841,445.76	477,859.69	0.36
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,011.000	16.242997	308,795.62	20.100000	382,121.10	73,325.48	0.07
		Base		16.242997	308,795.62	20.100000	382,121.10	73,325.48	0.07

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55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,067.000	28.425235	1,167,339.12	35.860000	1,472,662.62	305,323.50	0.29
		Base		28.425235	1,167,339.12	35.860000	1,472,662.62	305,323.50	0.29
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	11,383.000	45.942009	522,957.89	56.220000	639,952.26	116,994.37	0.12
		Base		45.942009	522,957.89	56.220000	639,952.26	116,994.37	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	14,988.000	30.674220	459,745.21	25.510000	382,343.88	-77,401.33	0.07
		Base		30.674220	459,745.21	25.510000	382,343.88	-77,401.33	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,885.000	26.340438	1,129,609.67	35.010000	1,501,403.85	371,794.18	0.29
		Base		26.340438	1,129,609.67	35.010000	1,501,403.85	371,794.18	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,058.000	53.161326	1,013,148.56	70.460000	1,342,826.68	329,678.12	0.26
		Base		53.161326	1,013,148.56	70.460000	1,342,826.68	329,678.12	0.26
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,883.000	29.088480	549,277.77	33.800000	638,245.40	88,967.63	0.12
		Base		29.088480	549,277.77	33.800000	638,245.40	88,967.63	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	14,613.000	12.634185	184,623.35	19.350000	282,761.55	98,138.20	0.05
		Base		12.634185	184,623.35	19.350000	282,761.55	98,138.20	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,683.000	11.109632	207,561.25	19.010000	355,163.83	147,602.58	0.07
		Base		11.109632	207,561.25	19.010000	355,163.83	147,602.58	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,351.000	29.186616	564,790.20	62.640000	1,212,146.64	647,356.44	0.23
		Base		29.186616	564,790.20	62.640000	1,212,146.64	647,356.44	0.23
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,408.000	21.737371	400,141.53	18.660000	343,493.28	-56,648.25	0.07
		Base		21.737371	400,141.53	18.660000	343,493.28	-56,648.25	0.07

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574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,343.000	24.754657	850,149.20	43.350000	1,488,769.05	638,619.85	0.29
		Base		24.754657	850,149.20	43.350000	1,488,769.05	638,619.85	0.29
576690101	MATERION CORP COMMON STOCK								
		Local	15,427.000	33.088030	510,449.04	28.990000	447,228.73	-63,220.31	0.09
		Base		33.088030	510,449.04	28.990000	447,228.73	-63,220.31	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,753.000	14.861821	308,427.38	18.840000	390,986.52	82,559.14	0.08
		Base		14.861821	308,427.38	18.840000	390,986.52	82,559.14	0.08
57686G105	MATSON INC COMMON STOCK								
		Local	33,498.000	25.895676	867,453.35	38.880000	1,302,402.24	434,948.89	0.25
		Base		25.895676	867,453.35	38.880000	1,302,402.24	434,948.89	0.25
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,456.000	42.838501	1,090,496.89	52.640000	1,340,003.84	249,506.95	0.26
		Base		42.838501	1,090,496.89	52.640000	1,340,003.84	249,506.95	0.26
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	183,394.000	12.313727	2,258,263.66	13.310000	2,440,974.14	182,710.48	0.47
		Base		12.313727	2,258,263.66	13.310000	2,440,974.14	182,710.48	0.47
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	53,546.000	23.012062	1,232,203.85	35.590000	1,905,702.14	673,498.29	0.37
		Base		23.012062	1,232,203.85	35.590000	1,905,702.14	673,498.29	0.37
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,163.000	21.855937	156,554.08	31.530000	225,849.39	69,295.31	0.04
		Base		21.855937	156,554.08	31.530000	225,849.39	69,295.31	0.04
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	43,457.000	24.138377	1,048,981.46	43.630000	1,896,028.91	847,047.45	0.37
		Base		24.138377	1,048,981.46	43.630000	1,896,028.91	847,047.45	0.37
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	30,289.000	16.260130	492,503.07	21.020000	636,674.78	144,171.71	0.12
		Base		16.260130	492,503.07	21.020000	636,674.78	144,171.71	0.12

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589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,423.000	20.284381	657,680.49	19.110000	619,603.53	-38,076.96	0.12
		Base		20.284381	657,680.49	19.110000	619,603.53	-38,076.96	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,132.000	15.584874	531,942.91	20.250000	691,173.00	159,230.09	0.13
		Base		15.584874	531,942.91	20.250000	691,173.00	159,230.09	0.13
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	28,529.000	30.485055	869,708.14	34.030000	970,841.87	101,133.73	0.19
		Base		30.485055	869,708.14	34.030000	970,841.87	101,133.73	0.19
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,463.000	16.496747	469,546.90	29.730000	846,204.99	376,658.09	0.16
		Base		16.496747	469,546.90	29.730000	846,204.99	376,658.09	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,222.000	138.629435	1,001,181.78	179.320000	1,295,049.04	293,867.26	0.25
		Base		138.629435	1,001,181.78	179.320000	1,295,049.04	293,867.26	0.25
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	75,647.000	11.351957	858,741.47	7.530000	569,621.91	-289,119.56	0.11
		Base		11.351957	858,741.47	7.530000	569,621.91	-289,119.56	0.11
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,385.000	26.286795	903,871.43	32.250000	1,108,916.25	205,044.82	0.21
		Base		26.286795	903,871.43	32.250000	1,108,916.25	205,044.82	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	47,852.000	16.005976	765,917.97	9.510000	455,072.52	-310,845.45	0.09
		Base		16.005976	765,917.97	9.510000	455,072.52	-310,845.45	0.09
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,249.000	12.389782	102,203.31	19.000000	156,731.00	54,527.69	0.03
		Base		12.389782	102,203.31	19.000000	156,731.00	54,527.69	0.03
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	28,516.000	24.679920	703,772.61	62.420000	1,779,968.72	1,076,196.11	0.34
		Base		24.679920	703,772.61	62.420000	1,779,968.72	1,076,196.11	0.34

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61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,857.000	17.190504	530,447.38	22.030000	679,779.71	149,332.33	0.13
		Base		17.190504	530,447.38	22.030000	679,779.71	149,332.33	0.13
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	24,824.000	41.797342	1,037,577.23	69.220000	1,718,317.28	680,740.05	0.33
		Base		41.797342	1,037,577.23	69.220000	1,718,317.28	680,740.05	0.33
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	69,326.000	4.652006	322,504.98	3.200000	221,843.20	-100,661.78	0.04
		Base		4.652006	322,504.98	3.200000	221,843.20	-100,661.78	0.04
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	25,726.000	45.759886	1,177,218.83	48.860000	1,256,972.36	79,753.53	0.24
		Base		45.759886	1,177,218.83	48.860000	1,256,972.36	79,753.53	0.24
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,132.000	34.194445	483,235.89	32.070000	453,213.24	-30,022.65	0.09
		Base		34.194445	483,235.89	32.070000	453,213.24	-30,022.65	0.09
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,634.000	20.324262	256,776.73	28.210000	356,405.14	99,628.41	0.07
		Base		20.324262	256,776.73	28.210000	356,405.14	99,628.41	0.07
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,073.000	22.643718	997,976.57	31.560000	1,390,943.88	392,967.31	0.27
		Base		22.643718	997,976.57	31.560000	1,390,943.88	392,967.31	0.27
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,198.000	12.517813	215,281.35	13.480000	231,829.04	16,547.69	0.04
		Base		12.517813	215,281.35	13.480000	231,829.04	16,547.69	0.04
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,253.000	22.252417	739,959.62	28.340000	942,390.02	202,430.40	0.18
		Base		22.252417	739,959.62	28.340000	942,390.02	202,430.40	0.18
62914B100	NIC INC COMMON STOCK								
		Local	47,078.000	16.742478	788,202.38	17.710000	833,751.38	45,549.00	0.16
		Base		16.742478	788,202.38	17.710000	833,751.38	45,549.00	0.16

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630077105	NANOMETRICS INC COMMON STOCK								
		Local	18,735.000	16.159750	302,752.92	17.860000	334,607.10	31,854.18	0.06
		Base		16.159750	302,752.92	17.860000	334,607.10	31,854.18	0.06
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,743.000	93.317547	349,287.58	87.190000	326,352.17	-22,935.41	0.06
		Base		93.317547	349,287.58	87.190000	326,352.17	-22,935.41	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,462.000	53.189089	450,086.07	82.610000	699,045.82	248,959.75	0.14
		Base		53.189089	450,086.07	82.610000	699,045.82	248,959.75	0.14
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,564.000	19.728950	504,350.87	31.870000	814,724.68	310,373.81	0.16
		Base		19.728950	504,350.87	31.870000	814,724.68	310,373.81	0.16
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,556.000	11.683626	427,106.64	15.960000	583,433.76	156,327.12	0.11
		Base		11.683626	427,106.64	15.960000	583,433.76	156,327.12	0.11
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	12,912.000	29.451966	380,283.79	65.090000	840,442.08	460,158.29	0.16
		Base		29.451966	380,283.79	65.090000	840,442.08	460,158.29	0.16
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	104,816.000	12.515081	1,311,780.69	15.680000	1,643,514.88	331,734.19	0.32
		Base		12.515081	1,311,780.69	15.680000	1,643,514.88	331,734.19	0.32
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	28,870.000	31.585891	911,884.68	47.240000	1,363,818.80	451,934.12	0.26
		Base		31.585891	911,884.68	47.240000	1,363,818.80	451,934.12	0.26
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,996.000	34.904984	872,484.97	42.400000	1,059,830.40	187,345.43	0.21
		Base		34.904984	872,484.97	42.400000	1,059,830.40	187,345.43	0.21
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,877.000	11.840551	768,179.42	4.670000	302,975.59	-465,203.83	0.06
		Base		11.840551	768,179.42	4.670000	302,975.59	-465,203.83	0.06

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651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	29,784.000	16.214197	482,923.64	22.990000	684,734.16	201,810.52	0.13
		Base		16.214197	482,923.64	22.990000	684,734.16	201,810.52	0.13
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	40,404.000	11.195165	452,329.45	5.460000	220,605.84	-231,723.61	0.04
		Base		11.195165	452,329.45	5.460000	220,605.84	-231,723.61	0.04
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	30,150.000	15.500788	467,348.75	15.860000	478,179.00	10,830.25	0.09
		Base		15.500788	467,348.75	15.860000	478,179.00	10,830.25	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	78,475.000	12.589877	987,990.57	14.020000	1,100,219.50	112,228.93	0.21
		Base		12.589877	987,990.57	14.020000	1,100,219.50	112,228.93	0.21
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	21,154.000	45.825148	969,385.19	51.540000	1,090,277.16	120,891.97	0.21
		Base		45.825148	969,385.19	51.540000	1,090,277.16	120,891.97	0.21
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	37,149.000	40.258915	1,495,578.44	56.840000	2,111,549.16	615,970.72	0.41
		Base		40.258915	1,495,578.44	56.840000	2,111,549.16	615,970.72	0.41
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	22,679.000	14.414204	326,899.74	22.020000	499,391.58	172,491.84	0.10
		Base		14.414204	326,899.74	22.020000	499,391.58	172,491.84	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	38,314.000	29.826647	1,142,778.16	52.940000	2,028,343.16	885,565.00	0.39
		Base		29.826647	1,142,778.16	52.940000	2,028,343.16	885,565.00	0.39
67075N108	NUVECTRA CORP COMMON STOCK USD.001								
		Local	1.000	7.960000	7.96	8.405000	8.41	0.45	0.00
		Base		7.960000	7.96	8.405000	8.41	0.45	0.00
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	33,825.000	15.365123	519,725.29	8.830000	298,674.75	-221,050.54	0.06
		Base		15.365123	519,725.29	8.830000	298,674.75	-221,050.54	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,191.000	48.648293	690,367.92	50.890000	722,179.99	31,812.07	0.14
		Base		48.648293	690,367.92	50.890000	722,179.99	31,812.07	0.14
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	88,142.000	11.941954	1,052,587.67	13.400000	1,181,102.80	128,515.13	0.23
		Base		11.941954	1,052,587.67	13.400000	1,181,102.80	128,515.13	0.23
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,011.000	23.202612	162,673.51	22.620000	158,588.82	-4,084.69	0.03
		Base		23.202612	162,673.51	22.620000	158,588.82	-4,084.69	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,628.000	19.288585	532,905.03	31.860000	880,228.08	347,323.05	0.17
		Base		19.288585	532,905.03	31.860000	880,228.08	347,323.05	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	36,918.000	18.207327	672,178.08	36.060000	1,331,263.08	659,085.00	0.26
		Base		18.207327	672,178.08	36.060000	1,331,263.08	659,085.00	0.26
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	21,036.000	8.548981	179,836.37	5.840000	122,850.24	-56,986.13	0.02
		Base		8.548981	179,836.37	5.840000	122,850.24	-56,986.13	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,101.000	13.679503	398,087.22	17.330000	504,320.33	106,233.11	0.10
		Base		13.679503	398,087.22	17.330000	504,320.33	106,233.11	0.10
690070107	OUTERWALL INC COMMON STOCK USD.001								
		Local	12,811.000	51.015391	653,558.18	41.310000	529,222.41	-124,335.77	0.10
		Base		51.015391	653,558.18	41.310000	529,222.41	-124,335.77	0.10
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	11,251.000	45.459797	511,468.18	66.420000	747,291.42	235,823.24	0.14
		Base		45.459797	511,468.18	66.420000	747,291.42	235,823.24	0.14
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	35,002.000	42.239555	1,478,468.91	62.790000	2,197,775.58	719,306.67	0.43
		Base		42.239555	1,478,468.91	62.790000	2,197,775.58	719,306.67	0.43

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69336V101	PGT INC COMMON STOCK USD.01								
		Local	37,515.000	9.057665	339,798.32	10.470000	392,782.05	52,983.73	0.08
		Base		9.057665	339,798.32	10.470000	392,782.05	52,983.73	0.08
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,640.000	30.878005	1,100,492.09	33.180000	1,182,535.20	82,043.11	0.23
		Base		30.878005	1,100,492.09	33.180000	1,182,535.20	82,043.11	0.23
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,009.000	64.874320	973,698.67	95.760000	1,437,261.84	463,563.17	0.28
		Base		64.874320	973,698.67	95.760000	1,437,261.84	463,563.17	0.28
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,531.000	23.674174	509,728.65	56.590000	1,218,439.29	708,710.64	0.24
		Base		23.674174	509,728.65	56.590000	1,218,439.29	708,710.64	0.24
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,617.000	27.052652	422,481.27	16.310000	254,713.27	-167,768.00	0.05
		Base		27.052652	422,481.27	16.310000	254,713.27	-167,768.00	0.05
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	62,837.000	17.037491	1,070,584.85	16.450000	1,033,668.65	-36,916.20	0.20
		Base		17.037491	1,070,584.85	16.450000	1,033,668.65	-36,916.20	0.20
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	53,405.000	16.014933	855,277.48	22.940000	1,225,110.70	369,833.22	0.24
		Base		16.014933	855,277.48	22.940000	1,225,110.70	369,833.22	0.24
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,731.000	12.773309	354,216.64	20.880000	579,023.28	224,806.64	0.11
		Base		12.773309	354,216.64	20.880000	579,023.28	224,806.64	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,533.000	12.730997	197,750.57	18.300000	284,253.90	86,503.33	0.06
		Base		12.730997	197,750.57	18.300000	284,253.90	86,503.33	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,530.000	16.268768	382,804.10	23.640000	556,249.20	173,445.10	0.11
		Base		16.268768	382,804.10	23.640000	556,249.20	173,445.10	0.11

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,256.000	32.232360	459,504.53	20.740000	295,669.44	-163,835.09	0.06
		Base		32.232360	459,504.53	20.740000	295,669.44	-163,835.09	0.06
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK								
		Local	62,647.000	33.748362	2,114,233.61	59.800000	3,746,290.60	1,632,056.99	0.73
		Base		33.748362	2,114,233.61	59.800000	3,746,290.60	1,632,056.99	0.73
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	27,215.000	23.172162	630,630.40	49.170000	1,338,161.55	707,531.15	0.26
		Base		23.172162	630,630.40	49.170000	1,338,161.55	707,531.15	0.26
72348Y105	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	46,936.000	11.205000	525,917.88	11.040000	518,173.44	-7,744.44	0.10
		Base		11.205000	525,917.88	11.040000	518,173.44	-7,744.44	0.10
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	49,732.000	10.907083	542,431.03	3.110000	154,666.52	-387,764.51	0.03
		Base		10.907083	542,431.03	3.110000	154,666.52	-387,764.51	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,908.000	33.263824	362,841.79	41.710000	454,972.68	92,130.89	0.09
		Base		33.263824	362,841.79	41.710000	454,972.68	92,130.89	0.09
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	25,735.000	32.799904	844,105.54	41.760000	1,074,693.60	230,588.06	0.21
		Base		32.799904	844,105.54	41.760000	1,074,693.60	230,588.06	0.21
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,312.000	60.617805	1,049,415.44	53.760000	930,693.12	-118,722.32	0.18
		Base		60.617805	1,049,415.44	53.760000	930,693.12	-118,722.32	0.18
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,745.000	38.277536	258,181.98	31.120000	209,904.40	-48,277.58	0.04
		Base		38.277536	258,181.98	31.120000	209,904.40	-48,277.58	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,146.000	39.553984	875,962.53	48.250000	1,068,544.50	192,581.97	0.21
		Base		39.553984	875,962.53	48.250000	1,068,544.50	192,581.97	0.21

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74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,929.000	38.280361	1,566,776.88	47.730000	1,953,541.17	386,764.29	0.38
		Base		38.280361	1,566,776.88	47.730000	1,953,541.17	386,764.29	0.38
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	39,251.000	24.143251	947,646.75	25.520000	1,001,685.52	54,038.77	0.19
		Base		24.143251	947,646.75	25.520000	1,001,685.52	54,038.77	0.19
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,182.000	77.135098	1,402,470.35	59.830000	1,087,829.06	-314,641.29	0.21
		Base		77.135098	1,402,470.35	59.830000	1,087,829.06	-314,641.29	0.21
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,721.000	45.049859	437,929.68	49.840000	484,494.64	46,564.96	0.09
		Base		45.049859	437,929.68	49.840000	484,494.64	46,564.96	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	45,658.000	15.060472	687,631.02	19.980000	912,246.84	224,615.82	0.18
		Base		15.060472	687,631.02	19.980000	912,246.84	224,615.82	0.18
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	63,875.000	10.095623	644,857.95	13.090000	836,123.75	191,265.80	0.16
		Base		10.095623	644,857.95	13.090000	836,123.75	191,265.80	0.16
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	10,184.000	48.119838	490,052.43	89.060000	906,987.04	416,934.61	0.18
		Base		48.119838	490,052.43	89.060000	906,987.04	416,934.61	0.18
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,272.000	34.714786	1,189,745.15	14.080000	482,549.76	-707,195.39	0.09
		Base		34.714786	1,189,745.15	14.080000	482,549.76	-707,195.39	0.09
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	18,584.000	25.807686	479,610.03	25.180000	467,945.12	-11,664.91	0.09
		Base		25.807686	479,610.03	25.180000	467,945.12	-11,664.91	0.09
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,384.000	17.107097	451,353.64	18.840000	497,074.56	45,720.92	0.10
		Base		17.107097	451,353.64	18.840000	497,074.56	45,720.92	0.10

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74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,553.000	7.686862	211,796.12	3.520000	96,986.56	-114,809.56	0.02
		Base		7.686862	211,796.12	3.520000	96,986.56	-114,809.56	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		Local	29,232.000	36.436127	1,065,100.85	62.180000	1,817,645.76	752,544.91	0.35
		Base		36.436127	1,065,100.85	62.180000	1,817,645.76	752,544.91	0.35
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	84,441.000	11.431189	965,260.99	11.620000	981,204.42	15,943.43	0.19
		Base		11.431189	965,260.99	11.620000	981,204.42	15,943.43	0.19
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,056.000	23.249429	768,533.13	10.250000	338,824.00	-429,709.13	0.07
		Base		23.249429	768,533.13	10.250000	338,824.00	-429,709.13	0.07
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,558.000	32.250758	437,255.78	36.800000	498,934.40	61,678.62	0.10
		Base		32.250758	437,255.78	36.800000	498,934.40	61,678.62	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,510.000	41.429957	435,428.85	64.860000	681,678.60	246,249.75	0.13
		Base		41.429957	435,428.85	64.860000	681,678.60	246,249.75	0.13
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,419.000	15.627735	459,752.34	13.670000	402,157.73	-57,594.61	0.08
		Base		15.627735	459,752.34	13.670000	402,157.73	-57,594.61	0.08
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	25,469.000	18.520158	471,689.90	26.640000	678,494.16	206,804.26	0.13
		Base		18.520158	471,689.90	26.640000	678,494.16	206,804.26	0.13
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	40,937.000	11.875048	486,128.82	14.700000	601,773.90	115,645.08	0.12
		Base		11.875048	486,128.82	14.700000	601,773.90	115,645.08	0.12
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	28,633.000	11.384012	325,958.41	14.770000	422,909.41	96,951.00	0.08
		Base		11.384012	325,958.41	14.770000	422,909.41	96,951.00	0.08

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	76,789.000	15.941984	1,224,168.98	19.670000	1,510,439.63	286,270.65	0.29
		Base		15.941984	1,224,168.98	19.670000	1,510,439.63	286,270.65	0.29
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	37,393.000	9.516057	355,833.93	1.010000	37,766.93	-318,067.00	0.01
		Base		9.516057	355,833.93	1.010000	37,766.93	-318,067.00	0.01
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,442.000	56.663636	251,699.87	54.370000	241,511.54	-10,188.33	0.05
		Base		56.663636	251,699.87	54.370000	241,511.54	-10,188.33	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,310.000	25.016431	583,133.00	11.820000	275,524.20	-307,608.80	0.05
		Base		25.016431	583,133.00	11.820000	275,524.20	-307,608.80	0.05
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	21,980.000	28.940430	636,110.66	32.190000	707,536.20	71,425.54	0.14
		Base		28.940430	636,110.66	32.190000	707,536.20	71,425.54	0.14
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	13,855.000	49.341620	683,628.14	57.360000	794,722.80	111,094.66	0.15
		Base		49.341620	683,628.14	57.360000	794,722.80	111,094.66	0.15
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	63,726.000	10.784424	687,248.23	17.620000	1,122,852.12	435,603.89	0.22
		Base		10.784424	687,248.23	17.620000	1,122,852.12	435,603.89	0.22
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,842.000	8.651749	413,916.99	4.400000	210,504.80	-203,412.19	0.04
		Base		8.651749	413,916.99	4.400000	210,504.80	-203,412.19	0.04
781220108	RUCKUS WIRELESS INC COMMON STOCK USD.001								
		Local	69,181.000	13.072737	904,385.00	13.740000	950,546.94	46,161.94	0.18
		Base		13.072737	904,385.00	13.740000	950,546.94	46,161.94	0.18
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,926.000	9.856795	235,833.68	13.870000	331,853.62	96,019.94	0.06
		Base		9.856795	235,833.68	13.870000	331,853.62	96,019.94	0.06

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783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	25,937.000	7.254251	188,153.52	15.880000	411,879.56	223,726.04	0.08
		Base		7.254251	188,153.52	15.880000	411,879.56	223,726.04	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	26,841.000	22.755944	610,792.30	25.670000	689,008.47	78,216.17	0.13
		Base		22.755944	610,792.30	25.670000	689,008.47	78,216.17	0.13
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,274.000	12.280479	396,340.18	16.100000	519,611.40	123,271.22	0.10
		Base		12.280479	396,340.18	16.100000	519,611.40	123,271.22	0.10
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,099.000	33.716057	1,082,251.71	29.960000	961,686.04	-120,565.67	0.19
		Base		33.716057	1,082,251.71	29.960000	961,686.04	-120,565.67	0.19
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,265.000	22.695779	1,140,803.31	21.090000	1,060,088.85	-80,714.46	0.21
		Base		22.695779	1,140,803.31	21.090000	1,060,088.85	-80,714.46	0.21
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,823.000	46.630985	504,687.15	56.610000	612,690.03	108,002.88	0.12
		Base		46.630985	504,687.15	56.610000	612,690.03	108,002.88	0.12
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	18,483.000	24.912258	460,453.27	11.640000	215,142.12	-245,311.15	0.04
		Base		24.912258	460,453.27	11.640000	215,142.12	-245,311.15	0.04
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,258.000	35.147079	676,862.45	28.920000	556,941.36	-119,921.09	0.11
		Base		35.147079	676,862.45	28.920000	556,941.36	-119,921.09	0.11
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	15,317.000	53.701656	822,548.27	91.740000	1,405,181.58	582,633.31	0.27
		Base		53.701656	822,548.27	91.740000	1,405,181.58	582,633.31	0.27
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	59,514.000	16.503749	982,204.14	23.650000	1,407,506.10	425,301.96	0.27
		Base		16.503749	982,204.14	23.650000	1,407,506.10	425,301.96	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,778.000	42.182838	370,280.95	53.180000	466,814.04	96,533.09	0.09
		Base		42.182838	370,280.95	53.180000	466,814.04	96,533.09	0.09
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,214.000	35.417438	715,928.10	40.680000	822,305.52	106,377.42	0.16
		Base		35.417438	715,928.10	40.680000	822,305.52	106,377.42	0.16
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,659.000	30.924353	638,866.20	36.380000	751,574.42	112,708.22	0.15
		Base		30.924353	638,866.20	36.380000	751,574.42	112,708.22	0.15
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	22,589.000	25.705510	580,661.76	27.890000	630,007.21	49,345.45	0.12
		Base		25.705510	580,661.76	27.890000	630,007.21	49,345.45	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,549.000	32.116511	756,311.72	34.390000	809,850.11	53,538.39	0.16
		Base		32.116511	756,311.72	34.390000	809,850.11	53,538.39	0.16
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,093.000	13.125787	500,000.62	13.200000	502,827.60	2,826.98	0.10
		Base		13.125787	500,000.62	13.200000	502,827.60	2,826.98	0.10
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	38,696.000	11.685062	452,165.16	9.920000	383,864.32	-68,300.84	0.07
		Base		11.685062	452,165.16	9.920000	383,864.32	-68,300.84	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	41,076.000	15.935264	654,556.89	15.180000	623,533.68	-31,023.21	0.12
		Base		15.935264	654,556.89	15.180000	623,533.68	-31,023.21	0.12
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,178.000	72.564031	883,684.77	58.770000	715,701.06	-167,983.71	0.14
		Base		72.564031	883,684.77	58.770000	715,701.06	-167,983.71	0.14
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	37,499.000	19.643607	736,615.62	24.680000	925,475.32	188,859.70	0.18
		Base		19.643607	736,615.62	24.680000	925,475.32	188,859.70	0.18

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81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	80,982.000	13.527397	1,095,475.68	13.380000	1,083,539.16	-11,936.52	0.21
		Base		13.527397	1,095,475.68	13.380000	1,083,539.16	-11,936.52	0.21
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	44,403.000	19.063851	846,492.16	34.710000	1,541,228.13	694,735.97	0.30
		Base		19.063851	846,492.16	34.710000	1,541,228.13	694,735.97	0.30
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	50,043.000	19.795666	990,634.53	21.640000	1,082,930.52	92,295.99	0.21
		Base		19.795666	990,634.53	21.640000	1,082,930.52	92,295.99	0.21
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,633.000	26.310574	121,896.89	32.590000	150,989.47	29,092.58	0.03
		Base		26.310574	121,896.89	32.590000	150,989.47	29,092.58	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	16,689.000	44.599200	744,316.05	49.280000	822,433.92	78,117.87	0.16
		Base		44.599200	744,316.05	49.280000	822,433.92	78,117.87	0.16
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,007.000	37.211841	818,920.98	46.700000	1,027,726.90	208,805.92	0.20
		Base		37.211841	818,920.98	46.700000	1,027,726.90	208,805.92	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,652.000	29.965918	948,481.23	37.600000	1,190,115.20	241,633.97	0.23
		Base		29.965918	948,481.23	37.600000	1,190,115.20	241,633.97	0.23
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,100.000	15.260906	230,439.68	2.650000	40,015.00	-190,424.68	0.01
		Base		15.260906	230,439.68	2.650000	40,015.00	-190,424.68	0.01
830879102	SKYWEST INC COMMON STOCK								
		Local	39,422.000	13.925500	548,971.05	23.500000	926,417.00	377,445.95	0.18
		Base		13.925500	548,971.05	23.500000	926,417.00	377,445.95	0.18
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	37,874.000	13.114540	496,700.08	34.370000	1,301,729.38	805,029.30	0.25
		Base		13.114540	496,700.08	34.370000	1,301,729.38	805,029.30	0.25

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,291.000	16.528086	368,427.57	18.760000	418,179.16	49,751.59	0.08
		Base		16.528086	368,427.57	18.760000	418,179.16	49,751.59	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	53,252.000	26.919001	1,433,490.62	27.910000	1,486,263.32	52,772.70	0.29
		Base		26.919001	1,433,490.62	27.910000	1,486,263.32	52,772.70	0.29
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	17,909.000	27.083160	485,032.32	29.210000	523,121.89	38,089.57	0.10
		Base		27.083160	485,032.32	29.210000	523,121.89	38,089.57	0.10
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	36,591.000	42.942179	1,571,297.26	64.910000	2,375,121.81	803,824.55	0.46
		Base		42.942179	1,571,297.26	64.910000	2,375,121.81	803,824.55	0.46
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,749.000	21.777565	626,083.22	27.700000	796,347.30	170,264.08	0.15
		Base		21.777565	626,083.22	27.700000	796,347.30	170,264.08	0.15
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	45,693.000	9.994793	456,692.09	7.090000	323,963.37	-132,728.72	0.06
		Base		9.994793	456,692.09	7.090000	323,963.37	-132,728.72	0.06
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	33,482.000	44.829297	1,500,974.53	63.960000	2,141,508.72	640,534.19	0.41
		Base		44.829297	1,500,974.53	63.960000	2,141,508.72	640,534.19	0.41
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,927.000	14.918322	237,604.11	16.990000	270,599.73	32,995.62	0.05
		Base		14.918322	237,604.11	16.990000	270,599.73	32,995.62	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	20,698.000	17.194803	355,898.03	7.360000	152,337.28	-203,560.75	0.03
		Base		17.194803	355,898.03	7.360000	152,337.28	-203,560.75	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,597.000	32.105361	372,325.87	82.360000	955,128.92	582,803.05	0.18
		Base		32.105361	372,325.87	82.360000	955,128.92	582,803.05	0.18

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853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	15,182.000	20.318493	308,475.36	35.510000	539,112.82	230,637.46	0.10
		Base		20.318493	308,475.36	35.510000	539,112.82	230,637.46	0.10
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,894.000	43.386504	429,266.07	76.690000	758,770.86	329,504.79	0.15
		Base		43.386504	429,266.07	76.690000	758,770.86	329,504.79	0.15
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	22,542.000	9.181512	206,969.64	7.240000	163,204.08	-43,765.56	0.03
		Base		9.181512	206,969.64	7.240000	163,204.08	-43,765.56	0.03
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	14,088.000	42.757308	602,364.96	61.290000	863,453.52	261,088.56	0.17
		Base		42.757308	602,364.96	61.290000	863,453.52	261,088.56	0.17
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	92,568.000	12.021389	1,112,795.91	16.340000	1,512,561.12	399,765.21	0.29
		Base		12.021389	1,112,795.91	16.340000	1,512,561.12	399,765.21	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	17,188.000	19.144455	329,054.89	34.820000	598,486.16	269,431.27	0.12
		Base		19.144455	329,054.89	34.820000	598,486.16	269,431.27	0.12
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	93,337.000	12.282278	1,146,390.97	12.200000	1,138,711.40	-7,679.57	0.22
		Base		12.282278	1,146,390.97	12.200000	1,138,711.40	-7,679.57	0.22
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	43,834.000	27.312729	1,197,226.18	0.980100	42,961.70	-1,154,264.48	0.01
		Base		27.312729	1,197,226.18	0.980100	42,961.70	-1,154,264.48	0.01
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,503.000	42.969154	365,366.72	49.640000	422,088.92	56,722.20	0.08
		Base		42.969154	365,366.72	49.640000	422,088.92	56,722.20	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	14,608.000	35.253448	514,982.37	64.030000	935,350.24	420,367.87	0.18
		Base		35.253448	514,982.37	64.030000	935,350.24	420,367.87	0.18

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866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	66,924.000	13.343696	893,013.48	11.400000	762,933.60	-130,079.88	0.15
		Base		13.343696	893,013.48	11.400000	762,933.60	-130,079.88	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,357.000	13.888847	685,511.80	7.430000	366,722.51	-318,789.29	0.07
		Base		13.888847	685,511.80	7.430000	366,722.51	-318,789.29	0.07
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	28,354.000	18.726816	530,980.14	26.910000	763,006.14	232,026.00	0.15
		Base		18.726816	530,980.14	26.910000	763,006.14	232,026.00	0.15
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,840.000	19.753618	352,404.54	26.120000	465,980.80	113,576.26	0.09
		Base		19.753618	352,404.54	26.120000	465,980.80	113,576.26	0.09
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	26,406.000	16.298116	430,368.05	17.160000	453,126.96	22,758.91	0.09
		Base		16.298116	430,368.05	17.160000	453,126.96	22,758.91	0.09
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	20,843.000	41.081282	856,257.17	48.350000	1,007,759.05	151,501.88	0.20
		Base		41.081282	856,257.17	48.350000	1,007,759.05	151,501.88	0.20
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,020.000	15.829957	158,616.17	20.120000	201,602.40	42,986.23	0.04
		Base		15.829957	158,616.17	20.120000	201,602.40	42,986.23	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,021.000	18.763379	563,295.40	29.150000	875,112.15	311,816.75	0.17
		Base		18.763379	563,295.40	29.150000	875,112.15	311,816.75	0.17
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	30,814.000	34.252024	1,055,441.86	31.070000	957,390.98	-98,050.88	0.19
		Base		34.252024	1,055,441.86	31.070000	957,390.98	-98,050.88	0.19
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	102,029.000	10.219458	1,042,681.08	7.220000	736,649.38	-306,031.70	0.14
		Base		10.219458	1,042,681.08	7.220000	736,649.38	-306,031.70	0.14

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87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	49,833.000	11.680916	582,095.11	6.520000	324,911.16	-257,183.95	0.06
		Base		11.680916	582,095.11	6.520000	324,911.16	-257,183.95	0.06
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,304.000	34.186051	1,275,276.46	17.420000	649,835.68	-625,440.78	0.13
		Base		34.186051	1,275,276.46	17.420000	649,835.68	-625,440.78	0.13
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	65,395.000	17.663589	1,155,110.37	34.180000	2,235,201.10	1,080,090.73	0.43
		Base		17.663589	1,155,110.37	34.180000	2,235,201.10	1,080,090.73	0.43
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	48,937.000	15.210811	744,371.46	19.400000	949,377.80	205,006.34	0.18
		Base		15.210811	744,371.46	19.400000	949,377.80	205,006.34	0.18
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	28,884.000	14.650622	423,168.58	8.820000	254,756.88	-168,411.70	0.05
		Base		14.650622	423,168.58	8.820000	254,756.88	-168,411.70	0.05
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,401.000	19.095346	790,566.41	18.260000	755,982.26	-34,584.15	0.15
		Base		19.095346	790,566.41	18.260000	755,982.26	-34,584.15	0.15
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,688.000	19.764051	250,766.28	27.790000	352,599.52	101,833.24	0.07
		Base		19.764051	250,766.28	27.790000	352,599.52	101,833.24	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,610.000	43.800804	596,128.94	53.410000	726,910.10	130,781.16	0.14
		Base		43.800804	596,128.94	53.410000	726,910.10	130,781.16	0.14
88157K101	TESCO CORP COMMON STOCK								
		Local	30,279.000	13.164876	398,619.29	9.460000	286,439.34	-112,179.95	0.06
		Base		13.164876	398,619.29	9.460000	286,439.34	-112,179.95	0.06
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	61,883.000	10.685157	661,229.60	7.200000	445,557.60	-215,672.00	0.09
		Base		10.685157	661,229.60	7.200000	445,557.60	-215,672.00	0.09

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	45,203.000	23.636834	1,068,455.79	29.400000	1,328,968.20	260,512.41	0.26
		Base		23.636834	1,068,455.79	29.400000	1,328,968.20	260,512.41	0.26
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	36,461.000	19.596090	714,493.04	28.720000	1,047,159.92	332,666.88	0.20
		Base		19.596090	714,493.04	28.720000	1,047,159.92	332,666.88	0.20
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	35,380.000	36.216525	1,281,340.65	45.820000	1,621,111.60	339,770.95	0.31
		Base		36.216525	1,281,340.65	45.820000	1,621,111.60	339,770.95	0.31
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	48,639.000	20.091224	977,217.06	40.720000	1,980,580.08	1,003,363.02	0.38
		Base		20.091224	977,217.06	40.720000	1,980,580.08	1,003,363.02	0.38
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,216.000	18.995924	687,956.37	8.760000	317,252.16	-370,704.21	0.06
		Base		18.995924	687,956.37	8.760000	317,252.16	-370,704.21	0.06
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,315.000	18.239037	534,677.37	12.740000	373,473.10	-161,204.27	0.07
		Base		18.239037	534,677.37	12.740000	373,473.10	-161,204.27	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	33,699.000	22.941226	773,096.36	6.630000	223,424.37	-549,671.99	0.04
		Base		22.941226	773,096.36	6.630000	223,424.37	-549,671.99	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,471.000	42.621813	403,671.19	65.340000	618,835.14	215,163.95	0.12
		Base		42.621813	403,671.19	65.340000	618,835.14	215,163.95	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,179.000	28.851048	841,844.74	31.220000	910,968.38	69,123.64	0.18
		Base		28.851048	841,844.74	31.220000	910,968.38	69,123.64	0.18
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,152.000	19.666218	376,647.41	15.960000	305,665.92	-70,981.49	0.06
		Base		19.666218	376,647.41	15.960000	305,665.92	-70,981.49	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,829.000	43.250321	1,030,611.91	47.450000	1,130,686.05	100,074.14	0.22
		Base		43.250321	1,030,611.91	47.450000	1,130,686.05	100,074.14	0.22
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	32,406.000	17.328125	561,535.23	18.690000	605,668.14	44,132.91	0.12
		Base		17.328125	561,535.23	18.690000	605,668.14	44,132.91	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	73,534.000	5.512885	405,384.48	6.410000	471,352.94	65,968.46	0.09
		Base		5.512885	405,384.48	6.410000	471,352.94	65,968.46	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,221.000	8.124162	278,016.95	8.680000	297,038.28	19,021.33	0.06
		Base		8.124162	278,016.95	8.680000	297,038.28	19,021.33	0.06
89969Q104	TUMI HOLDINGS INC COMMON STOCK USD.01								
		Local	43,132.000	17.721710	764,372.78	26.680000	1,150,761.76	386,388.98	0.22
		Base		17.721710	764,372.78	26.680000	1,150,761.76	386,388.98	0.22
902104108	II VI INC COMMON STOCK								
		Local	40,621.000	21.512236	873,848.52	20.870000	847,760.27	-26,088.25	0.16
		Base		21.512236	873,848.52	20.870000	847,760.27	-26,088.25	0.16
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	32,462.000	45.189116	1,466,929.07	55.750000	1,809,756.50	342,827.43	0.35
		Base		45.189116	1,466,929.07	55.750000	1,809,756.50	342,827.43	0.35
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,661.000	43.424256	462,945.99	61.760000	658,423.36	195,477.37	0.13
		Base		43.424256	462,945.99	61.760000	658,423.36	195,477.37	0.13
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,636.000	49.343752	475,476.39	49.860000	480,450.96	4,974.57	0.09
		Base		49.343752	475,476.39	49.860000	480,450.96	4,974.57	0.09
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	47,903.000	31.260720	1,497,482.25	25.550000	1,223,921.65	-273,560.60	0.24
		Base		31.260720	1,497,482.25	25.550000	1,223,921.65	-273,560.60	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904034105	ULTRATECH INC COMMON STOCK USD.001								
		20,449.000	Local	25.846713	528,539.44	21.690000	443,538.81	-85,000.63	0.09
			Base	25.846713	528,539.44	21.690000	443,538.81	-85,000.63	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		11,554.000	Local	29.728179	343,479.38	25.760000	297,631.04	-45,848.34	0.06
			Base	29.728179	343,479.38	25.760000	297,631.04	-45,848.34	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		11,775.000	Local	66.956040	788,407.37	108.380000	1,276,174.50	487,767.13	0.25
			Base	66.956040	788,407.37	108.380000	1,276,174.50	487,767.13	0.25
909218109	UNIT CORP COMMON STOCK USD.2								
		39,341.000	Local	24.140628	949,716.43	12.660000	498,057.06	-451,659.37	0.10
			Base	24.140628	949,716.43	12.660000	498,057.06	-451,659.37	0.10
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		46,971.000	Local	13.841265	650,138.08	20.130000	945,526.23	295,388.15	0.18
			Base	13.841265	650,138.08	20.130000	945,526.23	295,388.15	0.18
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		49,932.000	Local	27.999812	1,398,086.62	38.690000	1,931,869.08	533,782.46	0.37
			Base	27.999812	1,398,086.62	38.690000	1,931,869.08	533,782.46	0.37
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		16,321.000	Local	22.098970	360,677.29	44.820000	731,507.22	370,829.93	0.14
			Base	22.098970	360,677.29	44.820000	731,507.22	370,829.93	0.14
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		13,772.000	Local	23.362855	321,753.24	16.310000	224,621.32	-97,131.92	0.04
			Base	23.362855	321,753.24	16.310000	224,621.32	-97,131.92	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		17,517.000	Local	45.187949	791,557.30	54.550000	955,552.35	163,995.05	0.19
			Base	45.187949	791,557.30	54.550000	955,552.35	163,995.05	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		11,180.000	Local	28.687271	320,723.69	66.410000	742,463.80	421,740.11	0.14
			Base	28.687271	320,723.69	66.410000	742,463.80	421,740.11	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,531.000	36.079128	560,344.94	76.650000	1,190,451.15	630,106.21	0.23
		Base		36.079128	560,344.94	76.650000	1,190,451.15	630,106.21	0.23
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,454.000	42.053535	397,574.12	54.600000	516,188.40	118,614.28	0.10
		Base		42.053535	397,574.12	54.600000	516,188.40	118,614.28	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	24,636.000	15.939802	392,692.97	17.610000	433,839.96	41,146.99	0.08
		Base		15.939802	392,692.97	17.610000	433,839.96	41,146.99	0.08
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	16,257.000	14.507241	235,844.22	3.950000	64,215.15	-171,629.07	0.01
		Base		14.507241	235,844.22	3.950000	64,215.15	-171,629.07	0.01
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	20,407.000	19.173095	391,265.35	20.560000	419,567.92	28,302.57	0.08
		Base		19.173095	391,265.35	20.560000	419,567.92	28,302.57	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,782.000	46.941760	787,776.61	45.030000	755,693.46	-32,083.15	0.15
		Base		46.941760	787,776.61	45.030000	755,693.46	-32,083.15	0.15
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	15,366.000	8.282033	127,261.72	4.490000	68,993.34	-58,268.38	0.01
		Base		8.282033	127,261.72	4.490000	68,993.34	-58,268.38	0.01
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,208.000	12.359082	286,829.57	17.330000	402,194.64	115,365.07	0.08
		Base		12.359082	286,829.57	17.330000	402,194.64	115,365.07	0.08
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,384.000	29.712554	397,672.82	34.950000	467,770.80	70,097.98	0.09
		Base		29.712554	397,672.82	34.950000	467,770.80	70,097.98	0.09
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	30,821.000	36.880478	1,136,693.20	18.410000	567,414.61	-569,278.59	0.11
		Base		36.880478	1,136,693.20	18.410000	567,414.61	-569,278.59	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,813.000	17.206110	272,080.22	17.540000	277,360.02	5,279.80	0.05
		Base		17.206110	272,080.22	17.540000	277,360.02	5,279.80	0.05
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	6,292.000	40.284944	253,472.87	41.020000	258,097.84	4,624.97	0.05
		Base		40.284944	253,472.87	41.020000	258,097.84	4,624.97	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,527.000	22.457762	348,701.67	29.750000	461,928.25	113,226.58	0.09
		Base		22.457762	348,701.67	29.750000	461,928.25	113,226.58	0.09
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	34,667.000	46.932500	1,627,008.98	76.700000	2,658,958.90	1,031,949.92	0.51
		Base		46.932500	1,627,008.98	76.700000	2,658,958.90	1,031,949.92	0.51
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	178,682.000	6.289784	1,123,871.20	6.510000	1,163,219.82	39,348.62	0.23
		Base		6.289784	1,123,871.20	6.510000	1,163,219.82	39,348.62	0.23
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,716.000	11.938290	151,807.29	9.590000	121,946.44	-29,860.85	0.02
		Base		11.938290	151,807.29	9.590000	121,946.44	-29,860.85	0.02
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	20,918.000	24.107488	504,280.44	35.540000	743,425.72	239,145.28	0.14
		Base		24.107488	504,280.44	35.540000	743,425.72	239,145.28	0.14
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,057.000	107.249504	542,360.74	78.220000	395,558.54	-146,802.20	0.08
		Base		107.249504	542,360.74	78.220000	395,558.54	-146,802.20	0.08
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	19,883.000	41.923053	833,556.06	27.370000	544,197.71	-289,358.35	0.11
		Base		41.923053	833,556.06	27.370000	544,197.71	-289,358.35	0.11
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,325.000	50.166870	517,972.93	102.300000	1,056,247.50	538,274.57	0.20
		Base		50.166870	517,972.93	102.300000	1,056,247.50	538,274.57	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	27,715.000	40.344109	1,118,136.99	53.860000	1,492,729.90	374,592.91	0.29
		Base		40.344109	1,118,136.99	53.860000	1,492,729.90	374,592.91	0.29
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,978.000	19.643067	412,072.25	22.050000	462,564.90	50,492.65	0.09
		Base		19.643067	412,072.25	22.050000	462,564.90	50,492.65	0.09
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,629.000	39.359435	851,305.23	55.870000	1,208,412.23	357,107.00	0.23
		Base		39.359435	851,305.23	55.870000	1,208,412.23	357,107.00	0.23
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,686.000	46.702232	919,380.14	48.720000	959,101.92	39,721.78	0.19
		Base		46.702232	919,380.14	48.720000	959,101.92	39,721.78	0.19
97186T108	WILSHIRE BANCORP INC COMMON STOCK								
		Local	54,575.000	5.667716	309,315.59	10.770000	587,772.75	278,457.16	0.11
		Base		5.667716	309,315.59	10.770000	587,772.75	278,457.16	0.11
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,804.000	12.806260	266,421.43	21.640000	450,198.56	183,777.13	0.09
		Base		12.806260	266,421.43	21.640000	450,198.56	183,777.13	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	37,341.000	37.678469	1,406,951.72	52.020000	1,942,478.82	535,527.10	0.38
		Base		37.678469	1,406,951.72	52.020000	1,942,478.82	535,527.10	0.38
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	77,025.000	20.847569	1,605,783.98	18.950000	1,459,623.75	-146,160.23	0.28
		Base		20.847569	1,605,783.98	18.950000	1,459,623.75	-146,160.23	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	6,537.000	65.031703	425,112.24	43.390000	283,640.43	-141,471.81	0.05
		Base		65.031703	425,112.24	43.390000	283,640.43	-141,471.81	0.05
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	26,414.000	16.035815	423,570.01	16.640000	439,528.96	15,958.95	0.09
		Base		16.035815	423,570.01	16.640000	439,528.96	15,958.95	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	18,210.000	10.475678	190,762.10	17.660000	321,588.60	130,826.50	0.06
		Base		10.475678	190,762.10	17.660000	321,588.60	130,826.50	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	24,675.000	22.407177	552,897.09	29.900000	737,782.50	184,885.41	0.14
		Base		22.407177	552,897.09	29.900000	737,782.50	184,885.41	0.14
989817101	ZUMIEZ INC COMMON STOCK								
		Local	15,432.000	25.700789	396,614.58	16.780000	258,948.96	-137,665.62	0.05
		Base		25.700789	396,614.58	16.780000	258,948.96	-137,665.62	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	67,124.000	8.665773	581,681.36	9.160000	614,855.84	33,174.48	0.12
		Base		8.665773	581,681.36	9.160000	614,855.84	33,174.48	0.12
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	23,555.000	20.394299	480,387.72	31.970000	753,053.35	272,665.63	0.15
		Base		20.394299	480,387.72	31.970000	753,053.35	272,665.63	0.15
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	21,810.000	42.324199	923,090.79	99.530000	2,170,749.30	1,247,658.51	0.42
		Base		42.324199	923,090.79	99.530000	2,170,749.30	1,247,658.51	0.42
US DOLLAR Total									
		Local	19,203,410.085		424,994,612.80		502,515,084.37	77,520,471.57	97.29
		Base			424,994,612.80		502,515,084.37	77,520,471.57	97.29
EQUITY Total									
		Base	19,203,410.085		424,994,612.80		502,515,084.37	77,520,471.57	97.29

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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									
		33,179,628.965	Base		438,970,831.68		516,491,303.25	77,520,471.57	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	11,041,098.170	1.000000	11,041,098.17	1.000000	11,041,098.17	0.00	0.57
		Base		1.000000	11,041,098.17	1.000000	11,041,098.17	0.00	0.57
US DOLLAR Total									
		Local	11,041,098.170		11,041,098.17		11,041,098.17	0.00	0.57
		Base			11,041,098.17		11,041,098.17	0.00	0.57
CASH Total									
		Base	11,041,098.170		11,041,098.17		11,041,098.17	0.00	0.57
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

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Base Currency: 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	99.895936	4,994,796.80	109.084700	5,454,235.00	459,438.20	0.28
		Base		99.895936	4,994,796.80	109.084700	5,454,235.00	459,438.20	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.682047	4,984,102.36	119.277600	5,963,880.00	979,777.64	0.31
		Base		99.682047	4,984,102.36	119.277600	5,963,880.00	979,777.64	0.31
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.914833	3,969,616.32	109.549200	4,352,389.72	382,773.40	0.23
		Base		99.914833	3,969,616.32	109.549200	4,352,389.72	382,773.40	0.23
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	108.161370	5,408,068.48	108.317000	5,415,850.00	7,781.52	0.28
		Base		108.161370	5,408,068.48	108.317000	5,415,850.00	7,781.52	0.28
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.732268	4,986,613.40	141.198900	7,059,945.00	2,073,331.60	0.37
		Base		99.732268	4,986,613.40	141.198900	7,059,945.00	2,073,331.60	0.37
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	98.862000	6,920,340.00	-79,660.00	0.36
		Base		100.000000	7,000,000.00	98.862000	6,920,340.00	-79,660.00	0.36
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.922336	2,997,670.09	120.548900	3,616,467.00	618,796.91	0.19
		Base		99.922336	2,997,670.09	120.548900	3,616,467.00	618,796.91	0.19

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026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		5,000,000.000	Local	108.618366	5,430,918.29	109.763600	5,488,180.00	57,261.71	0.28
			Base	108.618366	5,430,918.29	109.763600	5,488,180.00	57,261.71	0.28
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0156	01 Feb 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	99.589400	6,971,258.00	-28,742.00	0.36
			Base	100.000000	7,000,000.00	99.589400	6,971,258.00	-28,742.00	0.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9182	06 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	98.950400	9,895,040.00	-104,960.00	0.51
			Base	100.000000	10,000,000.00	98.950400	9,895,040.00	-104,960.00	0.51
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.2756	01 Feb 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	99.143100	6,940,017.00	-59,983.00	0.36
			Base	100.000000	7,000,000.00	99.143100	6,940,017.00	-59,983.00	0.36
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.9472	15 Aug 2016		
		5,000,000.000	Local	99.878939	4,993,946.93	99.955600	4,997,780.00	3,833.07	0.26
			Base	99.878939	4,993,946.93	99.955600	4,997,780.00	3,833.07	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		5,000,000.000	Local	101.287900	5,064,395.02	101.342000	5,067,100.00	2,704.98	0.26
			Base	101.287900	5,064,395.02	101.342000	5,067,100.00	2,704.98	0.26
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.0756	06 Mar 2018		
		7,000,000.000	Local	100.000000	7,000,000.00	100.018200	7,001,274.00	1,274.00	0.36
			Base	100.000000	7,000,000.00	100.018200	7,001,274.00	1,274.00	0.36
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.4882	17 Aug 2020		
		3,000,000.000	Local	100.000000	3,000,000.00	99.688900	2,990,667.00	-9,333.00	0.15
			Base	100.000000	3,000,000.00	99.688900	2,990,667.00	-9,333.00	0.15
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		5,000,000.000	Local	99.984079	4,999,203.94	100.796400	5,039,820.00	40,616.06	0.26
			Base	99.984079	4,999,203.94	100.796400	5,039,820.00	40,616.06	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		3,000,000.000	Local	99.906000	2,997,180.00	104.137000	3,124,110.00	126,930.00	0.16
			Base	99.906000	2,997,180.00	104.137000	3,124,110.00	126,930.00	0.16

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12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.521672	4,589,965.04	110.788500	4,601,046.41	11,081.37	0.24
Original Face:		Base	4,153,000.000	110.521672	4,589,965.04	110.788500	4,601,046.41	11,081.37	0.24
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.772309	5,138,615.44	110.193240	5,509,662.00	371,046.56	0.29
Original Face:		Base	5,000,000.000	102.772309	5,138,615.44	110.193240	5,509,662.00	371,046.56	0.29
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.567911	3,384,741.05	107.088910	3,533,934.03	149,192.98	0.18
Original Face:		Base	3,300,000.000	102.567911	3,384,741.05	107.088910	3,533,934.03	149,192.98	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,965,098.180	99.998491	4,965,023.27	100.160600	4,973,072.13	8,048.86	0.26
Original Face:		Base	5,900,000.000	99.998491	4,965,023.27	100.160600	4,973,072.13	8,048.86	0.26
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	5,003,477.040	99.995609	5,003,257.34	99.831070	4,995,024.67	-8,232.67	0.26
Original Face:		Base	10,000,000.000	99.995609	5,003,257.34	99.831070	4,995,024.67	-8,232.67	0.26
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.825636	5,241,281.78	106.229350	5,311,467.50	70,185.72	0.27
Original Face:		Base	5,000,000.000	104.825636	5,241,281.78	106.229350	5,311,467.50	70,185.72	0.27
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	5,114,036.570	100.204149	5,124,476.84	99.736170	5,100,544.21	-23,932.63	0.26
Original Face:		Base	9,500,000.000	100.204149	5,124,476.84	99.736170	5,100,544.21	-23,932.63	0.26
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	3,686,319.840	99.998852	3,686,277.52	99.743130	3,676,850.79	-9,426.73	0.19
Original Face:		Base	5,250,000.000	99.998852	3,686,277.52	99.743130	3,676,850.79	-9,426.73	0.19
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,865,485.980	99.998913	1,865,465.71	99.819740	1,862,123.25	-3,342.46	0.10
Original Face:		Base	2,500,000.000	99.998913	1,865,465.71	99.819740	1,862,123.25	-3,342.46	0.10
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.964170	4,498,387.65	100.850580	4,538,276.10	39,888.45	0.23
Original Face:		Base	4,500,000.000	99.964170	4,498,387.65	100.850580	4,538,276.10	39,888.45	0.23

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126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10275	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	98.896840	6,922,778.80	-77,221.20	0.36
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	98.896840	6,922,778.80	-77,221.20	0.36
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	100.600700	5,030,035.00	30,035.00	0.26
		Base		100.000000	5,000,000.00	100.600700	5,030,035.00	30,035.00	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.866372	2,995,991.17	103.771200	3,113,136.00	117,144.83	0.16
		Base		99.866372	2,995,991.17	103.771200	3,113,136.00	117,144.83	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	96.767700	3,870,708.00	-129,292.00	0.20
		Base		100.000000	4,000,000.00	96.767700	3,870,708.00	-129,292.00	0.20
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.679300	2,093,586.00	93,586.00	0.11
		Base		100.000000	2,000,000.00	104.679300	2,093,586.00	93,586.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	802,635.640	99.443157	798,166.22	99.571630	799,197.39	1,031.17	0.04
Original Face:		Base	1,175,000.000	99.443157	798,166.22	99.571630	799,197.39	1,031.17	0.04
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.881830	5,144,091.49	104.226760	5,211,338.00	67,246.51	0.27
Original Face:		Base	5,000,000.000	102.881830	5,144,091.49	104.226760	5,211,338.00	67,246.51	0.27
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.722521	9,972,252.08	116.160600	11,616,060.00	1,643,807.92	0.60
		Base		99.722521	9,972,252.08	116.160600	11,616,060.00	1,643,807.92	0.60
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.814208	4,990,710.40	110.110600	5,505,530.00	514,819.60	0.28
		Base		99.814208	4,990,710.40	110.110600	5,505,530.00	514,819.60	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.929600	5,596,479.99	110.959100	5,547,955.00	-48,524.99	0.29
Original Face:		Base	5,000,000.000	111.929600	5,596,479.99	110.959100	5,547,955.00	-48,524.99	0.29

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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	99.977100	4,998,855.00	-1,145.00	0.26
		Base		100.000000	5,000,000.00	99.977100	4,998,855.00	-1,145.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.886029	2,996,580.88	102.663600	3,079,908.00	83,327.12	0.16
		Base		99.886029	2,996,580.88	102.663600	3,079,908.00	83,327.12	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.827051	2,994,811.53	99.530200	2,985,906.00	-8,905.53	0.15
		Base		99.827051	2,994,811.53	99.530200	2,985,906.00	-8,905.53	0.15
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9506	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.052000	10,005,200.00	5,200.00	0.52
		Base		100.000000	10,000,000.00	100.052000	10,005,200.00	5,200.00	0.52
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.990084	4,999,504.19	105.097700	5,254,885.00	255,380.81	0.27
		Base		99.990084	4,999,504.19	105.097700	5,254,885.00	255,380.81	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.940585	4,997,029.26	109.558200	5,477,910.00	480,880.74	0.28
		Base		99.940585	4,997,029.26	109.558200	5,477,910.00	480,880.74	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.720641	4,986,032.03	109.168400	5,458,420.00	472,387.97	0.28
		Base		99.720641	4,986,032.03	109.168400	5,458,420.00	472,387.97	0.28
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.68383	25 Aug 2045		
		Local	5,695,000.000	102.156648	5,817,821.09	101.945380	5,805,789.39	-12,031.70	0.30
	Original Face:	Base	5,695,000.000	102.156648	5,817,821.09	101.945380	5,805,789.39	-12,031.70	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	168,686.150	100.188320	169,003.82	112.821035	190,313.46	21,309.64	0.01
	Original Face:	Base	5,000,000.000	100.188320	169,003.82	112.821035	190,313.46	21,309.64	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	456,372.000	100.000000	456,372.00	102.911505	469,659.29	13,287.29	0.02
	Original Face:	Base	15,000,000.000	100.000000	456,372.00	102.911505	469,659.29	13,287.29	0.02

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3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	507,888.070	100.296238	509,392.63	103.291420	524,604.80	15,212.17	0.03
Original Face:		Base	16,453,008.000	100.296238	509,392.63	103.291420	524,604.80	15,212.17	0.03
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,582,990.100	104.997523	7,961,951.76	101.082909	7,665,106.98	-296,844.78	0.40
Original Face:		Base	10,000,000.000	104.997523	7,961,951.76	101.082909	7,665,106.98	-296,844.78	0.40
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,466,864.050	103.537239	1,518,750.53	106.641449	1,564,285.08	45,534.55	0.08
Original Face:		Base	5,085,000.000	103.537239	1,518,750.53	106.641449	1,564,285.08	45,534.55	0.08
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	5,472,180.040	103.035362	5,638,280.54	105.122783	5,752,507.95	114,227.41	0.30
Original Face:		Base	11,186,424.000	103.035362	5,638,280.54	105.122783	5,752,507.95	114,227.41	0.30
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,387,318.010	102.291924	4,487,871.99	102.923349	4,515,574.63	27,702.64	0.23
Original Face:		Base	5,300,000.000	102.291924	4,487,871.99	102.923349	4,515,574.63	27,702.64	0.23
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	5,342,654.310	104.015680	5,557,198.22	104.107000	5,562,077.12	4,878.90	0.29
Original Face:		Base	7,000,000.000	104.015680	5,557,198.22	104.107000	5,562,077.12	4,878.90	0.29
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	4,687.980	99.847482	4,680.83	103.533140	4,853.61	172.78	0.00
Original Face:		Base	3,000,000.000	99.847482	4,680.83	103.533140	4,853.61	172.78	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,690,832.560	105.232670	2,831,634.96	113.175673	3,045,367.86	213,732.90	0.16
Original Face:		Base	10,300,000.000	105.232670	2,831,634.96	113.175673	3,045,367.86	213,732.90	0.16
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	155,378.350	99.824268	155,105.30	103.392367	160,649.35	5,544.05	0.01
Original Face:		Base	5,000,000.000	99.824268	155,105.30	103.392367	160,649.35	5,544.05	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,196,978.190	99.547922	1,191,566.91	111.840676	1,338,708.50	147,141.59	0.07
Original Face:		Base	14,598,876.000	99.547922	1,191,566.91	111.840676	1,338,708.50	147,141.59	0.07

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31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	970,891.720	99.537582	966,402.14	111.840334	1,085,848.54	119,446.40	0.06
	Original Face:	Base	11,774,977.000	99.537582	966,402.14	111.840334	1,085,848.54	119,446.40	0.06
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	449,313.610	99.469235	446,928.81	111.478035	500,885.98	53,957.17	0.03
	Original Face:	Base	3,598,890.000	99.469235	446,928.81	111.478035	500,885.98	53,957.17	0.03
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	429,519.280	99.574559	427,691.93	111.381918	478,406.81	50,714.88	0.02
	Original Face:	Base	6,241,535.000	99.574559	427,691.93	111.381918	478,406.81	50,714.88	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	256,774.040	99.989423	256,746.88	102.838425	264,062.38	7,315.50	0.01
	Original Face:	Base	5,489,657.000	99.989423	256,746.88	102.838425	264,062.38	7,315.50	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	542,697.850	100.265223	544,137.21	112.630876	611,245.34	67,108.13	0.03
	Original Face:	Base	5,000,000.000	100.265223	544,137.21	112.630876	611,245.34	67,108.13	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	389,097.350	101.009539	393,025.44	113.089289	440,027.43	47,001.99	0.02
	Original Face:	Base	5,000,000.000	101.009539	393,025.44	113.089289	440,027.43	47,001.99	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	526,461.000	100.684898	530,066.72	113.670615	598,431.46	68,364.74	0.03
	Original Face:	Base	5,000,000.000	100.684898	530,066.72	113.670615	598,431.46	68,364.74	0.03
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.552	01 Jan 2037		
		Local	2,549,543.340	104.211589	2,656,919.63	105.311599	2,684,964.86	28,045.23	0.14
	Original Face:	Base	6,000,000.000	104.211589	2,656,919.63	105.311599	2,684,964.86	28,045.23	0.14
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.634	01 Oct 2036		
		Local	1,916,267.750	104.159800	1,995,980.66	105.409895	2,019,935.82	23,955.16	0.10
	Original Face:	Base	5,000,000.000	104.159800	1,995,980.66	105.409895	2,019,935.82	23,955.16	0.10
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,006,626.100	104.163410	6,256,706.60	103.333801	6,206,875.06	-49,831.54	0.32
	Original Face:	Base	10,000,000.000	104.163410	6,256,706.60	103.333801	6,206,875.06	-49,831.54	0.32

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31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,222,372.100	104.092037	6,476,993.89	103.332793	6,429,750.88	-47,243.01	0.33
Original Face:		Base	10,000,000.000	104.092037	6,476,993.89	103.332793	6,429,750.88	-47,243.01	0.33
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,469,825.380	103.128751	4,609,675.07	104.863106	4,687,197.73	77,522.66	0.24
Original Face:		Base	5,920,907.000	103.128751	4,609,675.07	104.863106	4,687,197.73	77,522.66	0.24
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	7,621,692.700	103.978361	7,924,911.18	104.848773	7,991,251.28	66,340.10	0.41
Original Face:		Base	10,000,000.000	103.978361	7,924,911.18	104.848773	7,991,251.28	66,340.10	0.41
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,838,176.450	104.741870	5,067,596.48	106.264000	5,141,239.82	73,643.34	0.27
Original Face:		Base	5,000,000.000	104.741870	5,067,596.48	106.264000	5,141,239.82	73,643.34	0.27
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,925,535.930	101.450280	7,025,975.56	103.156448	7,144,136.87	118,161.31	0.37
Original Face:		Base	8,000,000.000	101.450280	7,025,975.56	103.156448	7,144,136.87	118,161.31	0.37
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	115.262809	5,763,140.44	122.829800	6,141,490.00	378,349.56	0.32
		Base		115.262809	5,763,140.44	122.829800	6,141,490.00	378,349.56	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.883371	5,044,168.54	105.172900	5,258,645.00	214,476.46	0.27
		Base		100.883371	5,044,168.54	105.172900	5,258,645.00	214,476.46	0.27
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	117.351848	5,867,592.38	125.839700	6,291,985.00	424,392.62	0.33
		Base		117.351848	5,867,592.38	125.839700	6,291,985.00	424,392.62	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.612732	10,061,273.24	100.663800	10,066,380.00	5,106.76	0.52
		Base		100.612732	10,061,273.24	100.663800	10,066,380.00	5,106.76	0.52
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.715085	5,085,754.27	101.982000	5,099,100.00	13,345.73	0.26
		Base		101.715085	5,085,754.27	101.982000	5,099,100.00	13,345.73	0.26

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313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.222841	5,061,142.06	101.795300	5,089,765.00	28,622.94	0.26
		Base		101.222841	5,061,142.06	101.795300	5,089,765.00	28,622.94	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	110.347957	5,517,397.87	111.218800	5,560,940.00	43,542.13	0.29
		Base		110.347957	5,517,397.87	111.218800	5,560,940.00	43,542.13	0.29
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	109.273096	6,020,947.61	110.378600	6,081,860.86	60,913.25	0.31
		Base		109.273096	6,020,947.61	110.378600	6,081,860.86	60,913.25	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,125,183.290	105.233909	2,236,413.46	107.223390	2,278,693.57	42,280.11	0.12
	Original Face:	Base	3,000,000.000	105.233909	2,236,413.46	107.223390	2,278,693.57	42,280.11	0.12
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.59494	25 Mar 2052		
		Local	851,579.090	109.950976	936,319.52	112.433710	957,461.96	21,142.44	0.05
	Original Face:	Base	4,261,779.000	109.950976	936,319.52	112.433710	957,461.96	21,142.44	0.05
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	4,011,619.800	106.313732	4,264,902.72	107.623050	4,317,427.58	52,524.86	0.22
	Original Face:	Base	6,000,000.000	106.313732	4,264,902.72	107.623050	4,317,427.58	52,524.86	0.22
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.277710	5,113,885.52	105.832410	5,291,620.50	177,734.98	0.27
	Original Face:	Base	5,000,000.000	102.277710	5,113,885.52	105.832410	5,291,620.50	177,734.98	0.27
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,900,715.750	105.140888	3,049,838.30	105.839270	3,070,096.37	20,258.07	0.16
	Original Face:	Base	5,000,000.000	105.140888	3,049,838.30	105.839270	3,070,096.37	20,258.07	0.16
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,508,427.890	111.056729	5,006,912.53	108.714210	4,901,301.76	-105,610.77	0.25
	Original Face:	Base	5,469,245.000	111.056729	5,006,912.53	108.714210	4,901,301.76	-105,610.77	0.25
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	3,791,010.100	100.578395	3,812,937.11	100.751790	3,819,510.53	6,573.42	0.20
	Original Face:	Base	10,000,000.000	100.578395	3,812,937.11	100.751790	3,819,510.53	6,573.42	0.20

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3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,344,584.300	102.432132	3,425,928.99	100.215810	3,351,802.25	-74,126.74	0.17
Original Face:		Base	5,000,000.000	102.432132	3,425,928.99	100.215810	3,351,802.25	-74,126.74	0.17
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,806,220.720	99.912326	3,802,883.66	102.766870	3,911,533.90	108,650.24	0.20
Original Face:		Base	6,000,000.000	99.912326	3,802,883.66	102.766870	3,911,533.90	108,650.24	0.20
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,463,487.600	99.188215	3,435,371.52	102.256830	3,541,652.63	106,281.11	0.18
Original Face:		Base	5,000,000.000	99.188215	3,435,371.52	102.256830	3,541,652.63	106,281.11	0.18
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.78885	25 Apr 2038		
		Local	3,340,867.300	99.829894	3,335,184.27	99.688870	3,330,472.86	-4,711.41	0.17
Original Face:		Base	5,000,000.000	99.829894	3,335,184.27	99.688870	3,330,472.86	-4,711.41	0.17
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,475,168.700	106.834694	3,712,685.85	107.256390	3,727,340.49	14,654.64	0.19
Original Face:		Base	5,000,000.000	106.834694	3,712,685.85	107.256390	3,727,340.49	14,654.64	0.19
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,499,914.920	104.360261	1,565,315.13	107.162090	1,607,340.18	42,025.05	0.08
Original Face:		Base	1,750,000.000	104.360261	1,565,315.13	107.162090	1,607,340.18	42,025.05	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.292777	3,406,867.50	99.032180	3,616,459.13	209,591.63	0.19
Original Face:		Base	3,651,802.000	93.292777	3,406,867.50	99.032180	3,616,459.13	209,591.63	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,780,250.920	102.870099	5,946,149.83	102.747020	5,939,035.57	-7,114.26	0.31
Original Face:		Base	8,500,000.000	102.870099	5,946,149.83	102.747020	5,939,035.57	-7,114.26	0.31
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,726,058.400	103.189613	3,844,905.26	103.350840	3,850,912.66	6,007.40	0.20
Original Face:		Base	5,000,000.000	103.189613	3,844,905.26	103.350840	3,850,912.66	6,007.40	0.20
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,102,689.850	106.289031	4,360,709.30	106.838140	4,383,237.53	22,528.23	0.23
Original Face:		Base	5,000,000.000	106.289031	4,360,709.30	106.838140	4,383,237.53	22,528.23	0.23

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3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,522,282.450	102.992430	3,627,684.27	104.269300	3,672,659.25	44,974.98	0.19
	Original Face:	Base	5,000,000.000	102.992430	3,627,684.27	104.269300	3,672,659.25	44,974.98	0.19
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,327,660.900	101.322871	4,384,910.28	104.130140	4,506,399.35	121,489.07	0.23
	Original Face:	Base	5,000,000.000	101.322871	4,384,910.28	104.130140	4,506,399.35	121,489.07	0.23
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,068,592.950	108.432588	7,664,658.28	110.261990	7,793,971.25	129,312.97	0.40
	Original Face:	Base	8,346,000.000	108.432588	7,664,658.28	110.261990	7,793,971.25	129,312.97	0.40
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,736,466.700	102.435606	3,827,472.30	103.940390	3,883,698.06	56,225.76	0.20
	Original Face:	Base	5,000,000.000	102.435606	3,827,472.30	103.940390	3,883,698.06	56,225.76	0.20
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,581,247.800	102.844599	4,711,565.93	104.018860	4,765,361.74	53,795.81	0.25
	Original Face:	Base	6,000,000.000	102.844599	4,711,565.93	104.018860	4,765,361.74	53,795.81	0.25
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,238,709.590	104.415659	8,602,502.89	107.719240	8,874,675.36	272,172.47	0.46
	Original Face:	Base	9,284,523.000	104.415659	8,602,502.89	107.719240	8,874,675.36	272,172.47	0.46
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,548,962.250	101.617736	3,606,375.10	100.950210	3,582,684.84	-23,690.26	0.19
	Original Face:	Base	5,000,000.000	101.617736	3,606,375.10	100.950210	3,582,684.84	-23,690.26	0.19
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.65298	25 May 2018		
		Local	9,003,114.000	100.154115	9,016,989.18	99.922440	8,996,131.18	-20,858.00	0.47
	Original Face:	Base	10,000,000.000	100.154115	9,016,989.18	99.922440	8,996,131.18	-20,858.00	0.47
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.694274	10,980,352.08	102.327980	10,941,186.98	-39,165.10	0.57
	Original Face:	Base	10,692,273.000	102.694274	10,980,352.08	102.327980	10,941,186.98	-39,165.10	0.57
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	9,853,993.380	105.779512	10,423,506.13	105.373010	10,383,449.43	-40,056.70	0.54
	Original Face:	Base	11,000,000.000	105.779512	10,423,506.13	105.373010	10,383,449.43	-40,056.70	0.54

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3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,100,590.230	104.838591	2,202,229.19	105.614120	2,218,519.89	16,290.70	0.11
Original Face:		Base	2,304,044.000	104.838591	2,202,229.19	105.614120	2,218,519.89	16,290.70	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,932,671.920	105.348974	7,303,498.75	105.575110	7,319,176.01	15,677.26	0.38
Original Face:		Base	6,976,000.000	105.348974	7,303,498.75	105.575110	7,319,176.01	15,677.26	0.38
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	490,961.330	99.835787	490,155.11	111.220419	546,049.25	55,894.14	0.03
Original Face:		Base	6,625,000.000	99.835787	490,155.11	111.220419	546,049.25	55,894.14	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	173,315.650	99.996700	173,309.93	103.123615	178,729.36	5,419.43	0.01
Original Face:		Base	5,000,000.000	99.996700	173,309.93	103.123615	178,729.36	5,419.43	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	464,225.340	99.922505	463,865.59	113.342232	526,163.36	62,297.77	0.03
Original Face:		Base	6,000,000.000	99.922505	463,865.59	113.342232	526,163.36	62,297.77	0.03
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,861,072.450	103.068606	2,948,867.49	105.918340	3,030,400.45	81,532.96	0.16
Original Face:		Base	5,000,000.000	103.068606	2,948,867.49	105.918340	3,030,400.45	81,532.96	0.16
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	118,691.850	102.335156	121,463.49	100.264250	119,005.49	-2,458.00	0.01
Original Face:		Base	5,000,000.000	102.335156	121,463.49	100.264250	119,005.49	-2,458.00	0.01
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	105.621784	5,281,089.20	110.923730	5,546,186.50	265,097.30	0.29
Original Face:		Base	5,000,000.000	105.621784	5,281,089.20	110.923730	5,546,186.50	265,097.30	0.29
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,789,430.860	104.782777	1,875,015.35	106.379200	1,903,582.23	28,566.88	0.10
Original Face:		Base	7,703,000.000	104.782777	1,875,015.35	106.379200	1,903,582.23	28,566.88	0.10
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,777,155.790	103.220058	1,834,381.23	102.431770	1,820,372.13	-14,009.10	0.09
Original Face:		Base	10,316,000.000	103.220058	1,834,381.23	102.431770	1,820,372.13	-14,009.10	0.09

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,409,204.200	103.579540	2,495,442.64	107.752880	2,595,986.91	100,544.27	0.13
	Original Face:	Base	10,000,000.000	103.579540	2,495,442.64	107.752880	2,595,986.91	100,544.27	0.13
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	4,494,976.500	103.379433	4,646,881.23	105.367770	4,736,256.50	89,375.27	0.25
	Original Face:	Base	10,000,000.000	103.379433	4,646,881.23	105.367770	4,736,256.50	89,375.27	0.25
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	6,093,958.000	102.974097	6,275,198.24	101.614290	6,192,332.15	-82,866.09	0.32
	Original Face:	Base	13,000,000.000	102.974097	6,275,198.24	101.614290	6,192,332.15	-82,866.09	0.32
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,803,842.400	107.728748	3,020,544.31	108.107190	3,031,155.23	10,610.92	0.16
	Original Face:	Base	5,000,000.000	107.728748	3,020,544.31	108.107190	3,031,155.23	10,610.92	0.16
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	6,189,906.160	105.521027	6,531,652.56	107.959350	6,682,582.46	150,929.90	0.35
	Original Face:	Base	8,000,000.000	105.521027	6,531,652.56	107.959350	6,682,582.46	150,929.90	0.35
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,878,989.800	102.558220	3,978,222.91	102.035700	3,957,954.40	-20,268.51	0.20
	Original Face:	Base	5,000,000.000	102.558220	3,978,222.91	102.035700	3,957,954.40	-20,268.51	0.20
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,635,341.600	104.371420	3,794,257.66	102.991920	3,744,108.11	-50,149.55	0.19
	Original Face:	Base	5,000,000.000	104.371420	3,794,257.66	102.991920	3,744,108.11	-50,149.55	0.19
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,416,466.700	100.995104	3,450,464.11	103.318420	3,529,839.41	79,375.30	0.18
	Original Face:	Base	5,000,000.000	100.995104	3,450,464.11	103.318420	3,529,839.41	79,375.30	0.18
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,619,885.700	104.627886	3,787,409.88	105.528970	3,820,028.09	32,618.21	0.20
	Original Face:	Base	5,000,000.000	104.627886	3,787,409.88	105.528970	3,820,028.09	32,618.21	0.20
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.761119	6,327,798.25	103.735130	6,514,566.16	186,767.91	0.34
	Original Face:	Base	6,280,000.000	100.761119	6,327,798.25	103.735130	6,514,566.16	186,767.91	0.34

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3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,487,911.650	106.196245	6,889,918.53	107.422180	6,969,456.13	79,537.60	0.36
Original Face:		Base	8,090,000.000	106.196245	6,889,918.53	107.422180	6,969,456.13	79,537.60	0.36
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,440,195.500	105.792318	2,581,539.39	106.784660	2,605,754.47	24,215.08	0.13
Original Face:		Base	3,000,000.000	105.792318	2,581,539.39	106.784660	2,605,754.47	24,215.08	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,755,055.650	105.432662	3,959,055.12	106.660910	4,005,176.53	46,121.41	0.21
Original Face:		Base	5,000,000.000	105.432662	3,959,055.12	106.660910	4,005,176.53	46,121.41	0.21
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,882,500.550	102.082869	3,963,367.96	103.622220	4,023,133.26	59,765.30	0.21
Original Face:		Base	5,000,000.000	102.082869	3,963,367.96	103.622220	4,023,133.26	59,765.30	0.21
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	734,894.330	101.184734	743,600.87	102.785150	755,362.24	11,761.37	0.04
Original Face:		Base	1,000,000.000	101.184734	743,600.87	102.785150	755,362.24	11,761.37	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,367,697.200	102.986969	7,587,768.01	104.739410	7,716,882.58	129,114.57	0.40
Original Face:		Base	10,000,000.000	102.986969	7,587,768.01	104.739410	7,716,882.58	129,114.57	0.40
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,929,637.850	102.293178	4,019,751.46	104.570960	4,109,260.02	89,508.56	0.21
Original Face:		Base	5,000,000.000	102.293178	4,019,751.46	104.570960	4,109,260.02	89,508.56	0.21
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,694,910.050	102.402957	3,783,697.14	103.971010	3,841,635.30	57,938.16	0.20
Original Face:		Base	5,000,000.000	102.402957	3,783,697.14	103.971010	3,841,635.30	57,938.16	0.20
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,193,421.650	103.679960	4,347,737.87	102.227720	4,286,839.34	-60,898.53	0.22
Original Face:		Base	6,185,000.000	103.679960	4,347,737.87	102.227720	4,286,839.34	-60,898.53	0.22
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,501,720.500	103.390525	4,654,352.47	103.762340	4,671,090.53	16,738.06	0.24
Original Face:		Base	6,000,000.000	103.390525	4,654,352.47	103.762340	4,671,090.53	16,738.06	0.24

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3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.669708	1,761,231.60	107.437830	1,917,740.55	156,508.95	0.10
Original Face:		Base	1,784,977.000	98.669708	1,761,231.60	107.437830	1,917,740.55	156,508.95	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	7,712,513.200	101.681829	7,842,224.49	103.922770	8,015,057.35	172,832.86	0.41
Original Face:		Base	10,000,000.000	101.681829	7,842,224.49	103.922770	8,015,057.35	172,832.86	0.41
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,460,418.620	102.988042	4,593,697.78	105.395780	4,701,093.00	107,395.22	0.24
Original Face:		Base	5,183,921.000	102.988042	4,593,697.78	105.395780	4,701,093.00	107,395.22	0.24
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,838,511.900	103.129557	3,958,640.32	103.464040	3,971,479.49	12,839.17	0.21
Original Face:		Base	5,000,000.000	103.129557	3,958,640.32	103.464040	3,971,479.49	12,839.17	0.21
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,638,256.050	101.634144	3,697,710.41	102.731290	3,737,627.37	39,916.96	0.19
Original Face:		Base	5,000,000.000	101.634144	3,697,710.41	102.731290	3,737,627.37	39,916.96	0.19
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	8,020,739.200	103.148016	8,273,233.34	104.046300	8,345,282.37	72,049.03	0.43
Original Face:		Base	10,000,000.000	103.148016	8,273,233.34	104.046300	8,345,282.37	72,049.03	0.43
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.838401	5,291,920.03	107.281170	5,364,058.50	72,138.47	0.28
Original Face:		Base	5,000,000.000	105.838401	5,291,920.03	107.281170	5,364,058.50	72,138.47	0.28
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,762,309.130	105.199670	2,905,940.08	105.347460	2,910,022.51	4,082.43	0.15
Original Face:		Base	3,000,000.000	105.199670	2,905,940.08	105.347460	2,910,022.51	4,082.43	0.15
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,585,938.650	104.024689	4,770,508.44	103.452090	4,744,249.38	-26,259.06	0.25
Original Face:		Base	5,000,000.000	104.024689	4,770,508.44	103.452090	4,744,249.38	-26,259.06	0.25
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,401,818.240	104.955269	2,520,834.80	105.885330	2,543,173.17	22,338.37	0.13
Original Face:		Base	2,579,263.000	104.955269	2,520,834.80	105.885330	2,543,173.17	22,338.37	0.13

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3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,608,163.250	103.034386	4,747,992.70	103.742330	4,780,615.93	32,623.23	0.25
Original Face:		Base	5,000,000.000	103.034386	4,747,992.70	103.742330	4,780,615.93	32,623.23	0.25
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	5,000,000.000	103.374259	5,168,712.93	103.333820	5,166,691.00	-2,021.93	0.27
Original Face:		Base	5,000,000.000	103.374259	5,168,712.93	103.333820	5,166,691.00	-2,021.93	0.27
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.668248	1,993,364.95	104.543200	2,090,864.00	97,499.05	0.11
		Base		99.668248	1,993,364.95	104.543200	2,090,864.00	97,499.05	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.911	01 Nov 2020		
		Local	4,085,000.000	100.554101	4,107,635.02	100.181517	4,092,414.97	-15,220.05	0.21
Original Face:		Base	4,085,000.000	100.554101	4,107,635.02	100.181517	4,092,414.97	-15,220.05	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	104.089033	1,972,487.18	104.199564	1,974,581.74	2,094.56	0.10
Original Face:		Base	1,895,000.000	104.089033	1,972,487.18	104.199564	1,974,581.74	2,094.56	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,539,997.100	104.840821	4,759,770.23	107.157395	4,864,942.63	105,172.40	0.25
Original Face:		Base	10,000,000.000	104.840821	4,759,770.23	107.157395	4,864,942.63	105,172.40	0.25
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,981,476.400	103.670496	3,090,911.38	106.169514	3,165,419.00	74,507.62	0.16
Original Face:		Base	7,000,000.000	103.670496	3,090,911.38	106.169514	3,165,419.00	74,507.62	0.16
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.564	01 Nov 2035		
		Local	1,852,268.450	104.074424	1,927,737.72	105.654138	1,956,998.26	29,260.54	0.10
Original Face:		Base	5,000,000.000	104.074424	1,927,737.72	105.654138	1,956,998.26	29,260.54	0.10
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	7,641,031.600	106.733212	8,155,518.44	109.119902	8,337,886.19	182,367.75	0.43
Original Face:		Base	20,000,000.000	106.733212	8,155,518.44	109.119902	8,337,886.19	182,367.75	0.43
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.485	01 May 2036		
		Local	1,978,062.000	104.229872	2,061,731.50	105.315480	2,083,205.49	21,473.99	0.11
Original Face:		Base	5,000,000.000	104.229872	2,061,731.50	105.315480	2,083,205.49	21,473.99	0.11

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3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.076	01 Oct 2037		
		Local	1,096,878.480	107.849782	1,182,981.05	104.809969	1,149,637.99	-33,343.06	0.06
Original Face:		Base	4,000,000.000	107.849782	1,182,981.05	104.809969	1,149,637.99	-33,343.06	0.06
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	5,059,930.560	105.573918	5,341,966.96	108.663750	5,498,310.29	156,343.33	0.28
Original Face:		Base	8,000,000.000	105.573918	5,341,966.96	108.663750	5,498,310.29	156,343.33	0.28
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,544,614.500	110.243423	5,010,138.58	110.658754	5,029,013.78	18,875.20	0.26
Original Face:		Base	5,000,000.000	110.243423	5,010,138.58	110.658754	5,029,013.78	18,875.20	0.26
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.404	01 Aug 2037		
		Local	785,127.800	108.179277	849,345.58	104.688499	821,938.51	-27,407.07	0.04
Original Face:		Base	5,000,000.000	108.179277	849,345.58	104.688499	821,938.51	-27,407.07	0.04
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,704,949.840	103.345536	3,828,900.26	104.720150	3,879,829.03	50,928.77	0.20
Original Face:		Base	6,000,000.000	103.345536	3,828,900.26	104.720150	3,879,829.03	50,928.77	0.20
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	5,683,988.400	106.002367	6,025,162.27	105.851000	6,016,558.56	-8,603.71	0.31
Original Face:		Base	10,000,000.000	106.002367	6,025,162.27	105.851000	6,016,558.56	-8,603.71	0.31
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,484,644.100	100.862471	3,514,698.13	103.260574	3,598,263.50	83,565.37	0.19
Original Face:		Base	5,000,000.000	100.862471	3,514,698.13	103.260574	3,598,263.50	83,565.37	0.19
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,193,029.400	104.646803	9,620,211.40	107.689712	9,899,946.88	279,735.48	0.51
Original Face:		Base	10,000,000.000	104.646803	9,620,211.40	107.689712	9,899,946.88	279,735.48	0.51
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,932,787.800	105.593750	5,208,715.62	105.675000	5,212,723.51	4,007.89	0.27
Original Face:		Base	6,000,000.000	105.593750	5,208,715.62	105.675000	5,212,723.51	4,007.89	0.27
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	6,366,367.130	105.765625	6,733,427.98	105.593000	6,722,438.04	-10,989.94	0.35
Original Face:		Base	6,750,000.000	105.765625	6,733,427.98	105.593000	6,722,438.04	-10,989.94	0.35

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,920,000.000	98.916215	4,866,677.77	103.482000	5,091,314.40	224,636.63	0.26
Original Face:		Base	4,920,000.000	98.916215	4,866,677.77	103.482000	5,091,314.40	224,636.63	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	5,133,825.530	101.753874	5,223,866.34	103.320000	5,304,268.54	80,402.20	0.27
Original Face:		Base	8,125,000.000	101.753874	5,223,866.34	103.320000	5,304,268.54	80,402.20	0.27
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,278,925.570	101.623698	4,348,402.42	101.116648	4,326,706.11	-21,696.31	0.22
Original Face:		Base	5,948,304.000	101.623698	4,348,402.42	101.116648	4,326,706.11	-21,696.31	0.22
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,641,264.900	102.884637	4,775,148.53	106.516535	4,943,714.55	168,566.02	0.26
Original Face:		Base	6,000,000.000	102.884637	4,775,148.53	106.516535	4,943,714.55	168,566.02	0.26
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,745,995.720	105.733544	9,247,451.27	107.938579	9,440,303.50	192,852.23	0.49
Original Face:		Base	11,523,254.000	105.733544	9,247,451.27	107.938579	9,440,303.50	192,852.23	0.49
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	794,723.250	101.255228	804,698.84	102.481470	814,444.07	9,745.23	0.04
Original Face:		Base	5,000,000.000	101.255228	804,698.84	102.481470	814,444.07	9,745.23	0.04
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	1,019,605.700	101.482882	1,034,725.25	102.362290	1,043,691.74	8,966.49	0.05
Original Face:		Base	5,000,000.000	101.482882	1,034,725.25	102.362290	1,043,691.74	8,966.49	0.05
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	619,785.450	101.756974	630,674.92	103.048800	638,681.47	8,006.55	0.03
Original Face:		Base	5,000,000.000	101.756974	630,674.92	103.048800	638,681.47	8,006.55	0.03
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	2,884,748.250	103.222147	2,977,699.08	102.770690	2,964,675.68	-13,023.40	0.15
Original Face:		Base	10,127,769.000	103.222147	2,977,699.08	102.770690	2,964,675.68	-13,023.40	0.15

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	113,533.750	99.855955	113,370.21	104.911780	119,110.28	5,740.07	0.01
Original Face:		Base	5,000,000.000	99.855955	113,370.21	104.911780	119,110.28	5,740.07	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	197,771.170	101.960372	201,648.22	103.339960	204,376.65	2,728.43	0.01
Original Face:		Base	760,000.000	101.960372	201,648.22	103.339960	204,376.65	2,728.43	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	6,006,260.970	120.060989	7,211,176.34	119.174540	7,157,933.88	-53,242.46	0.37
Original Face:		Base	41,000,000.000	120.060989	7,211,176.34	119.174540	7,157,933.88	-53,242.46	0.37
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	477,093.800	101.859804	485,966.81	116.193510	554,352.03	68,385.22	0.03
Original Face:		Base	5,000,000.000	101.859804	485,966.81	116.193510	554,352.03	68,385.22	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02282	25 Sep 2039		
		Local	1,368,458.400	105.888865	1,449,045.07	115.537090	1,581,077.01	132,031.94	0.08
Original Face:		Base	5,000,000.000	105.888865	1,449,045.07	115.537090	1,581,077.01	132,031.94	0.08
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	505,848.900	102.530532	518,649.57	103.261200	522,345.64	3,696.07	0.03
Original Face:		Base	6,000,000.000	102.530532	518,649.57	103.261200	522,345.64	3,696.07	0.03
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	257,812.500	102.055102	263,110.81	102.870240	265,212.34	2,101.53	0.01
Original Face:		Base	5,000,000.000	102.055102	263,110.81	102.870240	265,212.34	2,101.53	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56713	25 Aug 2039		
		Local	3,330,495.900	103.162594	3,435,825.95	113.177090	3,769,358.34	333,532.39	0.20
Original Face:		Base	10,000,000.000	103.162594	3,435,825.95	113.177090	3,769,358.34	333,532.39	0.20
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	1,177,755.180	103.265736	1,216,217.55	102.505520	1,207,264.07	-8,953.48	0.06
Original Face:		Base	6,000,000.000	103.265736	1,216,217.55	102.505520	1,207,264.07	-8,953.48	0.06
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.305416	4,965,270.80	103.392430	5,169,621.50	204,350.70	0.27
Original Face:		Base	5,000,000.000	99.305416	4,965,270.80	103.392430	5,169,621.50	204,350.70	0.27

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,224,152.450	103.333532	1,264,959.96	102.660080	1,256,715.88	-8,244.08	0.07
Original Face:		Base	5,000,000.000	103.333532	1,264,959.96	102.660080	1,256,715.88	-8,244.08	0.07
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.06129	25 Oct 2040		
		Local	1,860,390.250	109.699848	2,040,845.27	115.249250	2,144,085.81	103,240.54	0.11
Original Face:		Base	5,000,000.000	109.699848	2,040,845.27	115.249250	2,144,085.81	103,240.54	0.11
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	158,706.700	100.088213	158,846.70	103.063232	163,568.25	4,721.55	0.01
Original Face:		Base	10,000,000.000	100.088213	158,846.70	103.063232	163,568.25	4,721.55	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,179,857.940	99.553484	2,170,124.52	112.911938	2,461,319.85	291,195.33	0.13
Original Face:		Base	11,959,998.000	99.553484	2,170,124.52	112.911938	2,461,319.85	291,195.33	0.13
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	364,068.100	100.388801	365,483.60	103.102879	375,364.69	9,881.09	0.02
Original Face:		Base	10,000,000.000	100.388801	365,483.60	103.102879	375,364.69	9,881.09	0.02
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	177,312.120	102.752356	182,192.38	103.326965	183,211.23	1,018.85	0.01
Original Face:		Base	3,640,000.000	102.752356	182,192.38	103.326965	183,211.23	1,018.85	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	256,793.030	100.568945	258,254.04	104.141906	267,429.16	9,175.12	0.01
Original Face:		Base	4,300,000.000	100.568945	258,254.04	104.141906	267,429.16	9,175.12	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	441,949.050	99.220980	438,506.18	110.997606	490,552.87	52,046.69	0.03
Original Face:		Base	5,000,000.000	99.220980	438,506.18	110.997606	490,552.87	52,046.69	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	368,207.390	100.756476	370,992.79	112.957786	415,918.92	44,926.13	0.02
Original Face:		Base	6,500,000.000	100.756476	370,992.79	112.957786	415,918.92	44,926.13	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	762,129.280	100.179109	763,494.32	113.331445	863,732.13	100,237.81	0.04
Original Face:		Base	8,000,000.000	100.179109	763,494.32	113.331445	863,732.13	100,237.81	0.04

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31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	442,970.280	100.585114	445,562.16	112.642259	498,971.73	53,409.57	0.03
	Original Face:	Base	5,457,127.000	100.585114	445,562.16	112.642259	498,971.73	53,409.57	0.03
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	472,739.050	100.655833	475,839.43	113.114756	534,737.62	58,898.19	0.03
	Original Face:	Base	5,000,000.000	100.655833	475,839.43	113.114756	534,737.62	58,898.19	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,446,545.970	101.203013	1,463,948.10	113.098206	1,636,017.54	172,069.44	0.08
	Original Face:	Base	10,547,657.000	101.203013	1,463,948.10	113.098206	1,636,017.54	172,069.44	0.08
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,709,018.500	100.676296	1,720,576.52	114.022517	1,948,665.91	228,089.39	0.10
	Original Face:	Base	17,500,000.000	100.676296	1,720,576.52	114.022517	1,948,665.91	228,089.39	0.10
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	639,553.750	104.162470	666,174.98	112.499403	719,494.15	53,319.17	0.04
	Original Face:	Base	9,397,749.000	104.162470	666,174.98	112.499403	719,494.15	53,319.17	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,157,629.840	106.121400	2,289,706.99	113.135786	2,441,051.48	151,344.49	0.13
	Original Face:	Base	9,100,000.000	106.121400	2,289,706.99	113.135786	2,441,051.48	151,344.49	0.13
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,003,285.520	101.892222	2,041,192.13	106.607078	2,135,644.16	94,452.03	0.11
	Original Face:	Base	7,060,000.000	101.892222	2,041,192.13	106.607078	2,135,644.16	94,452.03	0.11
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,800,776.640	104.285318	1,877,945.65	106.669288	1,920,875.62	42,929.97	0.10
	Original Face:	Base	6,000,000.000	104.285318	1,877,945.65	106.669288	1,920,875.62	42,929.97	0.10
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,928,648.600	104.922242	3,072,803.77	107.587908	3,150,871.76	78,067.99	0.16
	Original Face:	Base	5,000,000.000	104.922242	3,072,803.77	107.587908	3,150,871.76	78,067.99	0.16
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,541,962.000	101.655475	3,600,598.29	103.319083	3,659,522.66	58,924.37	0.19
	Original Face:	Base	5,000,000.000	101.655475	3,600,598.29	103.319083	3,659,522.66	58,924.37	0.19

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	977,217.010	101.836316	995,161.80	106.637116	1,042,076.04	46,914.24	0.05
Original Face:		Base	7,000,000.000	101.836316	995,161.80	106.637116	1,042,076.04	46,914.24	0.05
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,434,598.630	107.549001	2,618,386.50	107.756000	2,623,426.10	5,039.60	0.14
Original Face:		Base	6,100,000.000	107.549001	2,618,386.50	107.756000	2,623,426.10	5,039.60	0.14
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,521,901.950	103.605086	3,648,869.55	105.660038	3,721,242.94	72,373.39	0.19
Original Face:		Base	5,000,000.000	103.605086	3,648,869.55	105.660038	3,721,242.94	72,373.39	0.19
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,559,861.430	105.099116	5,843,365.24	107.836364	5,995,552.41	152,187.17	0.31
Original Face:		Base	7,899,440.000	105.099116	5,843,365.24	107.836364	5,995,552.41	152,187.17	0.31
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,812,969.200	107.741947	6,263,006.18	109.549541	6,368,081.08	105,074.90	0.33
Original Face:		Base	8,000,000.000	107.741947	6,263,006.18	109.549541	6,368,081.08	105,074.90	0.33
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.568	01 Feb 2037		
		Local	1,418,956.300	103.748722	1,472,149.02	105.709421	1,499,970.49	27,821.47	0.08
Original Face:		Base	5,000,000.000	103.748722	1,472,149.02	105.709421	1,499,970.49	27,821.47	0.08
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,062,359.290	107.742474	1,144,612.18	111.316467	1,182,580.83	37,968.65	0.06
Original Face:		Base	3,262,241.000	107.742474	1,144,612.18	111.316467	1,182,580.83	37,968.65	0.06
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.496	01 Jan 2037		
		Local	2,245,300.670	103.742124	2,329,322.60	105.432878	2,367,285.12	37,962.52	0.12
Original Face:		Base	6,271,091.000	103.742124	2,329,322.60	105.432878	2,367,285.12	37,962.52	0.12
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	3,070,260.000	104.574567	3,210,711.09	105.873703	3,250,597.95	39,886.86	0.17
Original Face:		Base	12,000,000.000	104.574567	3,210,711.09	105.873703	3,250,597.95	39,886.86	0.17
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.935173	14,990,275.89	99.873800	14,981,070.00	-9,205.89	0.78
		Base		99.935173	14,990,275.89	99.873800	14,981,070.00	-9,205.89	0.78

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341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.606129	4,980,306.47	132.976500	6,648,825.00	1,668,518.53	0.34
		Base		99.606129	4,980,306.47	132.976500	6,648,825.00	1,668,518.53	0.34
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.991776	9,999,177.55	101.586600	10,158,660.00	159,482.45	0.53
		Base		99.991776	9,999,177.55	101.586600	10,158,660.00	159,482.45	0.53
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.855994	4,992,799.70	83.500000	4,175,000.00	-817,799.70	0.22
		Base		99.855994	4,992,799.70	83.500000	4,175,000.00	-817,799.70	0.22
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88275	15 Mar 2020		
		Local	5,000,000.000	99.980830	4,999,041.48	100.020520	5,001,026.00	1,984.52	0.26
	Original Face:	Base	5,000,000.000	99.980830	4,999,041.48	100.020520	5,001,026.00	1,984.52	0.26
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	5,104,017.970	110.957042	5,663,267.38	109.873387	5,607,957.42	-55,309.96	0.29
	Original Face:	Base	6,000,000.000	110.957042	5,663,267.38	109.873387	5,607,957.42	-55,309.96	0.29
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	416,876.390	101.175044	421,774.87	114.511317	477,370.64	55,595.77	0.02
	Original Face:	Base	7,000,000.000	101.175044	421,774.87	114.511317	477,370.64	55,595.77	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	6,398,186.810	106.570869	6,818,603.26	106.163000	6,792,507.06	-26,096.20	0.35
	Original Face:	Base	22,821,698.000	106.570869	6,818,603.26	106.163000	6,792,507.06	-26,096.20	0.35
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,573,969.190	103.184197	1,624,087.47	104.271111	1,641,195.16	17,107.69	0.08
	Original Face:	Base	5,000,000.000	103.184197	1,624,087.47	104.271111	1,641,195.16	17,107.69	0.08
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	231,907.200	99.911986	231,703.09	104.918071	243,312.56	11,609.47	0.01
	Original Face:	Base	7,500,000.000	99.911986	231,703.09	104.918071	243,312.56	11,609.47	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	9,196,034.380	101.636912	9,346,565.35	102.875000	9,460,420.37	113,855.02	0.49
	Original Face:	Base	13,640,889.000	101.636912	9,346,565.35	102.875000	9,460,420.37	113,855.02	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,935,561.900	109.677578	4,316,428.96	108.592118	4,273,710.02	-42,718.94	0.22
Original Face:		Base	5,000,000.000	109.677578	4,316,428.96	108.592118	4,273,710.02	-42,718.94	0.22
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	9,432,897.000	107.348443	10,126,068.06	107.395283	10,130,486.43	4,418.37	0.52
Original Face:		Base	10,000,000.000	107.348443	10,126,068.06	107.395283	10,130,486.43	4,418.37	0.52
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,948,549.900	104.598881	4,130,139.00	103.824780	4,099,573.25	-30,565.75	0.21
Original Face:		Base	14,082,000.000	104.598881	4,130,139.00	103.824780	4,099,573.25	-30,565.75	0.21
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	211,590.450	99.949795	211,484.22	104.949248	222,062.59	10,578.37	0.01
Original Face:		Base	5,000,000.000	99.949795	211,484.22	104.949248	222,062.59	10,578.37	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	321,139.800	101.101084	324,675.82	114.084614	366,371.10	41,695.28	0.02
Original Face:		Base	7,322,535.000	101.101084	324,675.82	114.084614	366,371.10	41,695.28	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,417,673.810	106.247412	2,568,715.85	112.289934	2,714,804.33	146,088.48	0.14
Original Face:		Base	8,800,000.000	106.247412	2,568,715.85	112.289934	2,714,804.33	146,088.48	0.14
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.871316	4,993,565.82	106.790300	5,339,515.00	345,949.18	0.28
		Base		99.871316	4,993,565.82	106.790300	5,339,515.00	345,949.18	0.28
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.953565	4,997,678.25	106.362600	5,318,130.00	320,451.75	0.28
		Base		99.953565	4,997,678.25	106.362600	5,318,130.00	320,451.75	0.28
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.039761	5,001,988.06	101.431000	5,071,550.00	69,561.94	0.26
		Base		100.039761	5,001,988.06	101.431000	5,071,550.00	69,561.94	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	99.805700	9,980,570.00	-19,430.00	0.52
		Base		100.000000	10,000,000.00	99.805700	9,980,570.00	-19,430.00	0.52

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38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.975610	4,998,780.49	106.993200	5,349,660.00	350,879.51	0.28
		Base		99.975610	4,998,780.49	106.993200	5,349,660.00	350,879.51	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	100.516500	9,046,485.00	46,485.00	0.47
		Base		100.000000	9,000,000.00	100.516500	9,046,485.00	46,485.00	0.47
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	107.845404	1,941,217.27	107.468900	1,934,440.20	-6,777.07	0.10
		Base		107.845404	1,941,217.27	107.468900	1,934,440.20	-6,777.07	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,407,906.030	107.609636	1,515,042.55	105.657190	1,487,553.95	-27,488.60	0.08
Original Face:		Base	2,500,000.000	107.609636	1,515,042.55	105.657190	1,487,553.95	-27,488.60	0.08
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,285,399.900	107.366863	5,674,768.06	104.787060	5,538,415.16	-136,352.90	0.29
Original Face:		Base	8,000,000.000	107.366863	5,674,768.06	104.787060	5,538,415.16	-136,352.90	0.29
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,307,480.900	104.254730	1,363,110.68	103.898540	1,358,453.57	-4,657.11	0.07
Original Face:		Base	10,000,000.000	104.254730	1,363,110.68	103.898540	1,358,453.57	-4,657.11	0.07
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	1,101,981.810	103.654174	1,142,250.14	103.528850	1,140,869.10	-1,381.04	0.06
Original Face:		Base	7,440,000.000	103.654174	1,142,250.14	103.528850	1,140,869.10	-1,381.04	0.06
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	711,254.500	103.476816	735,983.51	104.367310	742,317.19	6,333.68	0.04
Original Face:		Base	4,500,000.000	103.476816	735,983.51	104.367310	742,317.19	6,333.68	0.04
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	5,398,480.880	102.766898	5,547,851.35	101.510030	5,479,999.56	-67,851.79	0.28
Original Face:		Base	6,500,000.000	102.766898	5,547,851.35	101.510030	5,479,999.56	-67,851.79	0.28
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,611,752.620	105.149064	1,694,742.80	103.059510	1,661,064.35	-33,678.45	0.09
Original Face:		Base	7,600,000.000	105.149064	1,694,742.80	103.059510	1,661,064.35	-33,678.45	0.09

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38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72986	20 Aug 2034		
		Local	1,588,264.570	109.082709	1,732,522.02	113.008190	1,794,869.04	62,347.02	0.09
Original Face:		Base	5,000,000.000	109.082709	1,732,522.02	113.008190	1,794,869.04	62,347.02	0.09
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11147	20 Apr 2037		
		Local	3,591,782.790	110.155868	3,956,559.51	112.783510	4,050,938.70	94,379.19	0.21
Original Face:		Base	10,000,000.000	110.155868	3,956,559.51	112.783510	4,050,938.70	94,379.19	0.21
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.699045	3,370,218.96	102.144400	3,319,693.00	-50,525.96	0.17
Original Face:		Base	3,250,000.000	103.699045	3,370,218.96	102.144400	3,319,693.00	-50,525.96	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.473556	5,223,677.82	101.344840	5,067,242.00	-156,435.82	0.26
Original Face:		Base	5,000,000.000	104.473556	5,223,677.82	101.344840	5,067,242.00	-156,435.82	0.26
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.650397	1,993,007.94	101.590260	2,031,805.20	38,797.26	0.11
Original Face:		Base	2,000,000.000	99.650397	1,993,007.94	101.590260	2,031,805.20	38,797.26	0.11
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.910098	5,195,504.92	104.538630	5,226,931.50	31,426.58	0.27
Original Face:		Base	5,000,000.000	103.910098	5,195,504.92	104.538630	5,226,931.50	31,426.58	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,811,562.290	100.282914	2,819,516.58	101.017350	2,840,165.72	20,649.14	0.15
Original Face:		Base	3,000,000.000	100.282914	2,819,516.58	101.017350	2,840,165.72	20,649.14	0.15
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.505052	5,293,549.25	106.239290	5,767,731.05	474,181.80	0.30
Original Face:		Base	5,429,000.000	97.505052	5,293,549.25	106.239290	5,767,731.05	474,181.80	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	2,783,376.900	102.905966	2,864,260.88	103.796420	2,889,045.58	24,784.70	0.15
Original Face:		Base	5,000,000.000	102.905966	2,864,260.88	103.796420	2,889,045.58	24,784.70	0.15
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,805,155.670	103.465006	2,902,354.49	105.970100	2,972,626.27	70,271.78	0.15
Original Face:		Base	3,000,000.000	103.465006	2,902,354.49	105.970100	2,972,626.27	70,271.78	0.15

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38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,882,352.500	99.877182	9,870,215.22	100.501400	9,931,902.62	61,687.40	0.51
	Original Face:	Base	10,000,000.000	99.877182	9,870,215.22	100.501400	9,931,902.62	61,687.40	0.51
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	104.685000	5,234,250.00	249,083.74	0.27
		Base		99.703325	4,985,166.26	104.685000	5,234,250.00	249,083.74	0.27
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	3,409,231.850	99.999939	3,409,229.78	99.985830	3,408,748.76	-481.02	0.18
	Original Face:	Base	5,000,000.000	99.999939	3,409,229.78	99.985830	3,408,748.76	-481.02	0.18
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.933879	4,996,693.97	107.655300	5,382,765.00	386,071.03	0.28
		Base		99.933879	4,996,693.97	107.655300	5,382,765.00	386,071.03	0.28
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	124.704315	12,470,431.50	133.461900	13,346,190.00	875,758.50	0.69
		Base		124.704315	12,470,431.50	133.461900	13,346,190.00	875,758.50	0.69
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.151742	4,957,587.10	135.153200	6,757,660.00	1,800,072.90	0.35
		Base		99.151742	4,957,587.10	135.153200	6,757,660.00	1,800,072.90	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.966946	10,996,694.61	110.573360	11,057,336.00	60,641.39	0.57
	Original Face:	Base	10,000,000.000	109.966946	10,996,694.61	110.573360	11,057,336.00	60,641.39	0.57
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,700,465.310	108.118339	6,163,248.40	104.343640	5,948,073.00	-215,175.40	0.31
	Original Face:	Base	5,775,000.000	108.118339	6,163,248.40	104.343640	5,948,073.00	-215,175.40	0.31
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	6,718,281.590	102.854801	6,910,075.18	101.721280	6,833,922.03	-76,153.15	0.35
	Original Face:	Base	10,000,000.000	102.854801	6,910,075.18	101.721280	6,833,922.03	-76,153.15	0.35
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.305491	10,030,549.09	101.303830	10,130,383.00	99,833.91	0.52
	Original Face:	Base	10,000,000.000	100.305491	10,030,549.09	101.303830	10,130,383.00	99,833.91	0.52

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.924808	4,896,240.41	121.317200	6,065,860.00	1,169,619.59	0.31
		Base		97.924808	4,896,240.41	121.317200	6,065,860.00	1,169,619.59	0.31
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	98.715100	4,935,755.00	-64,245.00	0.26
		Base		100.000000	5,000,000.00	98.715100	4,935,755.00	-64,245.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.997017	3,999,880.67	100.275500	4,011,020.00	11,139.33	0.21
		Base		99.997017	3,999,880.67	100.275500	4,011,020.00	11,139.33	0.21
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.897556	4,994,877.78	102.563000	5,128,150.00	133,272.22	0.27
		Base		99.897556	4,994,877.78	102.563000	5,128,150.00	133,272.22	0.27
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.966355	3,498,822.43	100.124900	3,504,371.50	5,549.07	0.18
		Base		99.966355	3,498,822.43	100.124900	3,504,371.50	5,549.07	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	100.779400	3,023,382.00	23,382.00	0.16
		Base		100.000000	3,000,000.00	100.779400	3,023,382.00	23,382.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.546748	1,990,934.95	102.487800	2,049,756.00	58,821.05	0.11
		Base		99.546748	1,990,934.95	102.487800	2,049,756.00	58,821.05	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.970555	2,999,116.64	106.690900	3,200,727.00	201,610.36	0.17
		Base		99.970555	2,999,116.64	106.690900	3,200,727.00	201,610.36	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.659510	4,982,975.51	129.115000	6,455,750.00	1,472,774.49	0.33
		Base		99.659510	4,982,975.51	129.115000	6,455,750.00	1,472,774.49	0.33
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,714,411.410	100.000007	5,714,411.83	99.997480	5,714,267.41	-144.42	0.30
Original Face:		Base	5,800,000.000	100.000007	5,714,411.83	99.997480	5,714,267.41	-144.42	0.30

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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	100.088140	5,004,407.00	4,621.50	0.26
Original Face:		Base	5,000,000.000	99.995710	4,999,785.50	100.088140	5,004,407.00	4,621.50	0.26
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	100.486954	2,860,863.58	100.447800	2,859,748.87	-1,114.71	0.15
		Base		100.486954	2,860,863.58	100.447800	2,859,748.87	-1,114.71	0.15
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.700616	4,985,030.80	101.954000	5,097,700.00	112,669.20	0.26
		Base		99.700616	4,985,030.80	101.954000	5,097,700.00	112,669.20	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.965342	9,996,534.18	108.110800	10,811,080.00	814,545.82	0.56
		Base		99.965342	9,996,534.18	108.110800	10,811,080.00	814,545.82	0.56
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	126.087739	12,608,773.91	134.830300	13,483,030.00	874,256.09	0.70
		Base		126.087739	12,608,773.91	134.830300	13,483,030.00	874,256.09	0.70
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	108.335066	3,358,387.06	111.130400	3,445,042.40	86,655.34	0.18
		Base		108.335066	3,358,387.06	111.130400	3,445,042.40	86,655.34	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.872357	4,993,617.84	87.853800	4,392,690.00	-600,927.84	0.23
		Base		99.872357	4,993,617.84	87.853800	4,392,690.00	-600,927.84	0.23
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.969866	7,497,739.95	104.208000	7,815,600.00	317,860.05	0.40
		Base		99.969866	7,497,739.95	104.208000	7,815,600.00	317,860.05	0.40
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.941809	2,998,254.27	107.735900	3,232,077.00	233,822.73	0.17
		Base		99.941809	2,998,254.27	107.735900	3,232,077.00	233,822.73	0.17
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.964110	2,998,923.31	100.721400	3,021,642.00	22,718.69	0.16
		Base		99.964110	2,998,923.31	100.721400	3,021,642.00	22,718.69	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.562401	7,964,992.04	101.509600	8,120,768.00	155,775.96	0.42
		Base		99.562401	7,964,992.04	101.509600	8,120,768.00	155,775.96	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.946870	4,997,343.50	107.922300	5,396,115.00	398,771.50	0.28
		Base		99.946870	4,997,343.50	107.922300	5,396,115.00	398,771.50	0.28
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.991472	4,999,573.60	100.253800	5,012,690.00	13,116.40	0.26
		Base		99.991472	4,999,573.60	100.253800	5,012,690.00	13,116.40	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	102.054800	4,082,192.00	82,192.00	0.21
		Base		100.000000	4,000,000.00	102.054800	4,082,192.00	82,192.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.864063	4,993,203.16	109.762300	5,488,115.00	494,911.84	0.28
		Base		99.864063	4,993,203.16	109.762300	5,488,115.00	494,911.84	0.28
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	124.565407	3,736,962.22	130.641000	3,919,230.00	182,267.78	0.20
		Base		124.565407	3,736,962.22	130.641000	3,919,230.00	182,267.78	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.499954	4,974,997.70	111.281100	5,564,055.00	589,057.30	0.29
		Base		99.499954	4,974,997.70	111.281100	5,564,055.00	589,057.30	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	99.828586	2,994,857.59	103.066200	3,091,986.00	97,128.41	0.16
		Base		99.828586	2,994,857.59	103.066200	3,091,986.00	97,128.41	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.942964	9,794,410.45	130.979300	12,835,971.40	3,041,560.95	0.66
		Base		99.942964	9,794,410.45	130.979300	12,835,971.40	3,041,560.95	0.66

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742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.983733	2,999,511.98	101.884700	3,056,541.00	57,029.02	0.16
		Base		99.983733	2,999,511.98	101.884700	3,056,541.00	57,029.02	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.111048	10,111,104.83	103.476000	10,347,600.00	236,495.17	0.54
		Base		101.111048	10,111,104.83	103.476000	10,347,600.00	236,495.17	0.54
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.830268	5,041,513.40	106.832200	5,341,610.00	300,096.60	0.28
		Base		100.830268	5,041,513.40	106.832200	5,341,610.00	300,096.60	0.28
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.602709	3,984,108.37	81.365100	3,254,604.00	-729,504.37	0.17
		Base		99.602709	3,984,108.37	81.365100	3,254,604.00	-729,504.37	0.17
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	117.717800	5,885,890.00	885,890.00	0.30
		Base		100.000000	5,000,000.00	117.717800	5,885,890.00	885,890.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.0705	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	97.020500	9,702,050.00	-297,950.00	0.50
		Base		100.000000	10,000,000.00	97.020500	9,702,050.00	-297,950.00	0.50
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.980298	3,999,211.90	102.924000	4,116,960.00	117,748.10	0.21
		Base		99.980298	3,999,211.90	102.924000	4,116,960.00	117,748.10	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.983477	4,999,173.83	104.285900	5,214,295.00	215,121.17	0.27
		Base		99.983477	4,999,173.83	104.285900	5,214,295.00	215,121.17	0.27
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.886184	4,994,309.18	102.841800	5,142,090.00	147,780.82	0.27
		Base		99.886184	4,994,309.18	102.841800	5,142,090.00	147,780.82	0.27
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0582	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.861600	9,986,160.00	-13,840.00	0.52
		Base		100.000000	10,000,000.00	99.861600	9,986,160.00	-13,840.00	0.52

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871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.876854	3,995,074.14	106.410300	4,256,412.00	261,337.86	0.22
		Base		99.876854	3,995,074.14	106.410300	4,256,412.00	261,337.86	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.676457	5,483,822.85	134.652300	6,732,615.00	1,248,792.15	0.35
		Base		109.676457	5,483,822.85	134.652300	6,732,615.00	1,248,792.15	0.35
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.994855	9,999,485.50	106.902500	10,690,250.00	690,764.50	0.55
		Base		99.994855	9,999,485.50	106.902500	10,690,250.00	690,764.50	0.55
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.788717	4,989,435.83	107.101100	5,355,055.00	365,619.17	0.28
		Base		99.788717	4,989,435.83	107.101100	5,355,055.00	365,619.17	0.28
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.880095	4,994,004.73	100.085900	5,004,295.00	10,290.27	0.26
		Base		99.880095	4,994,004.73	100.085900	5,004,295.00	10,290.27	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.674407	2,990,232.21	110.664500	3,319,935.00	329,702.79	0.17
		Base		99.674407	2,990,232.21	110.664500	3,319,935.00	329,702.79	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.978313	9,997,831.29	100.823400	10,082,340.00	84,508.71	0.52
		Base		99.978313	9,997,831.29	100.823400	10,082,340.00	84,508.71	0.52
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.628789	4,981,439.44	137.683400	6,884,170.00	1,902,730.56	0.36
		Base		99.628789	4,981,439.44	137.683400	6,884,170.00	1,902,730.56	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	100.634500	10,063,450.00	71,010.75	0.52
		Base		99.924393	9,992,439.25	100.634500	10,063,450.00	71,010.75	0.52
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	103.147600	5,157,380.00	157,380.00	0.27
		Base		100.000000	5,000,000.00	103.147600	5,157,380.00	157,380.00	0.27

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912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		5,000,000.000	Local	100.135947	5,006,797.35	100.252800	5,012,640.00	5,842.65	0.26
			Base	100.135947	5,006,797.35	100.252800	5,012,640.00	5,842.65	0.26
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		5,000,000.000	Local	101.895419	5,094,770.96	103.710900	5,185,545.00	90,774.04	0.27
			Base	101.895419	5,094,770.96	103.710900	5,185,545.00	90,774.04	0.27
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		10,000,000.000	Local	107.827029	10,782,702.86	110.519500	11,051,950.00	269,247.14	0.57
			Base	107.827029	10,782,702.86	110.519500	11,051,950.00	269,247.14	0.57
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		10,000,000.000	Local	113.030430	11,303,042.96	122.984400	12,298,440.00	995,397.04	0.64
			Base	113.030430	11,303,042.96	122.984400	12,298,440.00	995,397.04	0.64
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	116.140711	8,710,553.35	130.660200	9,799,515.00	1,088,961.65	0.51
			Base	116.140711	8,710,553.35	130.660200	9,799,515.00	1,088,961.65	0.51
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	122.053267	6,102,663.36	134.722700	6,736,135.00	633,471.64	0.35
			Base	122.053267	6,102,663.36	134.722700	6,736,135.00	633,471.64	0.35
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	124.454521	6,222,726.03	138.140600	6,907,030.00	684,303.97	0.36
			Base	124.454521	6,222,726.03	138.140600	6,907,030.00	684,303.97	0.36
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	113.169061	5,658,453.07	135.968800	6,798,440.00	1,139,986.93	0.35
			Base	113.169061	5,658,453.07	135.968800	6,798,440.00	1,139,986.93	0.35
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	123.220977	9,241,573.28	143.953100	10,796,482.50	1,554,909.22	0.56
			Base	123.220977	9,241,573.28	143.953100	10,796,482.50	1,554,909.22	0.56
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	123.250199	15,406,274.92	137.941400	17,242,675.00	1,836,400.08	0.89
			Base	123.250199	15,406,274.92	137.941400	17,242,675.00	1,836,400.08	0.89

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912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	140.784677	14,078,467.72	146.257800	14,625,780.00	547,312.28	0.76
			Base	140.784677	14,078,467.72	146.257800	14,625,780.00	547,312.28	0.76
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		7,500,000.000	Local	139.585956	10,468,946.68	144.625000	10,846,875.00	377,928.32	0.56
			Base	139.585956	10,468,946.68	144.625000	10,846,875.00	377,928.32	0.56
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	120.339144	12,033,914.42	145.406200	14,540,620.00	2,506,705.58	0.75
			Base	120.339144	12,033,914.42	145.406200	14,540,620.00	2,506,705.58	0.75
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	135.567612	10,167,570.91	138.363300	10,377,247.50	209,676.59	0.54
			Base	135.567612	10,167,570.91	138.363300	10,377,247.50	209,676.59	0.54
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	130.861245	9,814,593.38	136.105500	10,207,912.50	393,319.12	0.53
			Base	130.861245	9,814,593.38	136.105500	10,207,912.50	393,319.12	0.53
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	135.501019	6,775,050.97	136.597700	6,829,885.00	54,834.03	0.35
			Base	135.501019	6,775,050.97	136.597700	6,829,885.00	54,834.03	0.35
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	142.402395	14,240,239.54	147.855500	14,785,550.00	545,310.46	0.77
			Base	142.402395	14,240,239.54	147.855500	14,785,550.00	545,310.46	0.77
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		5,000,000.000	Local	151.214375	7,560,718.75	151.520000	7,576,000.00	15,281.25	0.39
			Base	151.214375	7,560,718.75	151.520000	7,576,000.00	15,281.25	0.39
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	121.358517	3,033,962.92	145.082000	3,627,050.00	593,087.08	0.19
			Base	121.358517	3,033,962.92	145.082000	3,627,050.00	593,087.08	0.19
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.881396	4,994,069.82	101.652300	5,082,615.00	88,545.18	0.26
			Base	99.881396	4,994,069.82	101.652300	5,082,615.00	88,545.18	0.26

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828B58	US TREASURY N/B 01/21 2.125				2.125	31 Jan 2021		
	5,000,000.000	Local	99.824002	4,991,200.11	103.902300	5,195,115.00	203,914.89	0.27
		Base	99.824002	4,991,200.11	103.902300	5,195,115.00	203,914.89	0.27
912828D64	US TREASURY N/B 08/16 0.5				0.5	31 Aug 2016		
	5,000,000.000	Local	99.998492	4,999,924.59	100.044300	5,002,215.00	2,290.41	0.26
		Base	99.998492	4,999,924.59	100.044300	5,002,215.00	2,290.41	0.26
912828EE6	US TREASURY N/B 08/15 4.25				4.25	15 Aug 2015		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828FQ8	US TREASURY N/B 08/16 4.875				4.875	15 Aug 2016		
	5,000,000.000	Local	100.473534	5,023,676.72	101.304000	5,065,200.00	41,523.28	0.26
		Base	100.473534	5,023,676.72	101.304000	5,065,200.00	41,523.28	0.26
912828FY1	US TREASURY N/B 11/16 4.625				4.625	15 Nov 2016		
	10,000,000.000	Local	101.449057	10,144,905.67	102.210900	10,221,090.00	76,184.33	0.53
		Base	101.449057	10,144,905.67	102.210900	10,221,090.00	76,184.33	0.53
912828G38	US TREASURY N/B 11/24 2.25				2.25	15 Nov 2024		
	2,500,000.000	Local	104.385318	2,609,632.94	103.988300	2,599,707.50	-9,925.44	0.13
		Base	104.385318	2,609,632.94	103.988300	2,599,707.50	-9,925.44	0.13
912828JH4	US TREASURY N/B 08/18 4				4.0	15 Aug 2018		
	10,000,000.000	Local	101.502035	10,150,203.47	107.410200	10,741,020.00	590,816.53	0.56
		Base	101.502035	10,150,203.47	107.410200	10,741,020.00	590,816.53	0.56
912828KD1	US TREASURY N/B 02/19 2.75				2.75	15 Feb 2019		
	5,000,000.000	Local	103.302089	5,165,104.46	105.164100	5,258,205.00	93,100.54	0.27
		Base	103.302089	5,165,104.46	105.164100	5,258,205.00	93,100.54	0.27
912828LD0	US TREASURY N/B 07/16 3.25				3.25	31 Jul 2016		
	5,000,000.000	Local	100.204213	5,010,210.65	100.720000	5,036,000.00	25,789.35	0.26
		Base	100.204213	5,010,210.65	100.720000	5,036,000.00	25,789.35	0.26
912828LU2	US TREASURY N/B 10/16 3.125				3.125	31 Oct 2016		
	5,000,000.000	Local	101.252842	5,062,642.08	101.312500	5,065,625.00	2,982.92	0.26
		Base	101.252842	5,062,642.08	101.312500	5,065,625.00	2,982.92	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.556375	4,977,818.74	103.801000	5,190,050.00	212,231.26	0.27
			Base	99.556375	4,977,818.74	103.801000	5,190,050.00	212,231.26	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	101.220947	10,122,094.72	101.308600	10,130,860.00	8,765.28	0.52
			Base	101.220947	10,122,094.72	101.308600	10,130,860.00	8,765.28	0.52
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	101.729535	10,172,953.45	101.793000	10,179,300.00	6,346.55	0.53
			Base	101.729535	10,172,953.45	101.793000	10,179,300.00	6,346.55	0.53
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	101.871817	10,187,181.70	101.906200	10,190,620.00	3,438.30	0.53
			Base	101.871817	10,187,181.70	101.906200	10,190,620.00	3,438.30	0.53
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	106.454091	5,322,704.57	109.437500	5,471,875.00	149,170.43	0.28
			Base	106.454091	5,322,704.57	109.437500	5,471,875.00	149,170.43	0.28
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	102.333852	7,675,038.88	102.402300	7,680,172.50	5,133.62	0.40
			Base	102.333852	7,675,038.88	102.402300	7,680,172.50	5,133.62	0.40
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	101.975531	7,648,164.84	102.109400	7,658,205.00	10,040.16	0.40
			Base	101.975531	7,648,164.84	102.109400	7,658,205.00	10,040.16	0.40
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.477465	5,023,873.24	105.894500	5,294,725.00	270,851.76	0.27
			Base	100.477465	5,023,873.24	105.894500	5,294,725.00	270,851.76	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.571501	4,978,575.06	106.043000	5,302,150.00	323,574.94	0.27
			Base	99.571501	4,978,575.06	106.043000	5,302,150.00	323,574.94	0.27
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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PK0	US TREASURY N/B 11/17 2.25				2.25	30 Nov 2017		
	5,000,000.000	Local	100.196919	5,009,845.97	102.386700	5,119,335.00	109,489.03	0.26
		Base	100.196919	5,009,845.97	102.386700	5,119,335.00	109,489.03	0.26
912828PS3	US TREASURY N/B 01/16 2				2.0	31 Jan 2016		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828PT1	US TREASURY N/B 01/18 2.625				2.625	31 Jan 2018		
	5,000,000.000	Local	103.206015	5,160,300.75	103.230500	5,161,525.00	1,224.25	0.27
		Base	103.206015	5,160,300.75	103.230500	5,161,525.00	1,224.25	0.27
912828QN3	US TREASURY N/B 05/21 3.125				3.125	15 May 2021		
	5,000,000.000	Local	107.630485	5,381,524.27	108.859400	5,442,970.00	61,445.73	0.28
		Base	107.630485	5,381,524.27	108.859400	5,442,970.00	61,445.73	0.28
912828QQ6	US TREASURY N/B 05/18 2.375				2.375	31 May 2018		
	5,000,000.000	Local	102.128188	5,106,409.40	103.257800	5,162,890.00	56,480.60	0.27
		Base	102.128188	5,106,409.40	103.257800	5,162,890.00	56,480.60	0.27
912828QR4	US TREASURY N/B 06/16 1.5				1.5	30 Jun 2016		
	10,000,000.000	Local	100.160352	10,016,035.23	100.199500	10,019,950.00	3,914.77	0.52
		Base	100.160352	10,016,035.23	100.199500	10,019,950.00	3,914.77	0.52
912828RF9	US TREASURY N/B 08/16 1				1.0	31 Aug 2016		
	5,000,000.000	Local	100.128076	5,006,403.81	100.207700	5,010,385.00	3,981.19	0.26
		Base	100.128076	5,006,403.81	100.207700	5,010,385.00	3,981.19	0.26
912828RJ1	US TREASURY N/B 09/16 1				1.0	30 Sep 2016		
	10,000,000.000	Local	100.165668	10,016,566.75	100.246100	10,024,610.00	8,043.25	0.52
		Base	100.165668	10,016,566.75	100.246100	10,024,610.00	8,043.25	0.52
912828SK7	WI TREASURY SEC 03/15 0.375				0.375	15 Mar 2015		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828SN1	US TREASURY N/B 03/19 1.5				1.5	31 Mar 2019		
	5,000,000.000	Local	99.913688	4,995,684.40	101.707000	5,085,350.00	89,665.60	0.26
		Base	99.913688	4,995,684.40	101.707000	5,085,350.00	89,665.60	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828SV3	US TREASURY N/B 05/22 1.75				1.75	15 May 2022		
	5,000,000.000	Local	100.537093	5,026,854.67	101.507800	5,075,390.00	48,535.33	0.26
		Base	100.537093	5,026,854.67	101.507800	5,075,390.00	48,535.33	0.26
912828TC4	US TREASURY N/B 06/19 1				1.0	30 Jun 2019		
	5,000,000.000	Local	99.500417	4,975,020.83	100.125000	5,006,250.00	31,229.17	0.26
		Base	99.500417	4,975,020.83	100.125000	5,006,250.00	31,229.17	0.26
912828TJ9	US TREASURY N/B 08/22 1.625				1.625	15 Aug 2022		
	5,000,000.000	Local	99.513446	4,975,672.30	100.710900	5,035,545.00	59,872.70	0.26
		Base	99.513446	4,975,672.30	100.710900	5,035,545.00	59,872.70	0.26
912828TR1	US TREASURY N/B 09/19 1				1.0	30 Sep 2019		
	5,000,000.000	Local	99.600350	4,980,017.50	99.945300	4,997,265.00	17,247.50	0.26
		Base	99.600350	4,980,017.50	99.945300	4,997,265.00	17,247.50	0.26
912828TW0	US TREASURY N/B 10/17 0.75				0.75	31 Oct 2017		
	5,000,000.000	Local	99.892722	4,994,636.10	100.062500	5,003,125.00	8,488.90	0.26
		Base	99.892722	4,994,636.10	100.062500	5,003,125.00	8,488.90	0.26
912828TY6	US TREASURY N/B 11/22 1.625				1.625	15 Nov 2022		
	5,000,000.000	Local	98.914457	4,945,722.85	100.476600	5,023,830.00	78,107.15	0.26
		Base	98.914457	4,945,722.85	100.476600	5,023,830.00	78,107.15	0.26
912828UB4	US TREASURY N/B 11/19 1				1.0	30 Nov 2019		
	7,500,000.000	Local	99.455549	7,459,166.18	99.820300	7,486,522.50	27,356.32	0.39
		Base	99.455549	7,459,166.18	99.820300	7,486,522.50	27,356.32	0.39
912828UE8	US TREASURY N/B 12/17 0.75				0.75	31 Dec 2017		
	10,000,000.000	Local	99.951625	9,995,162.50	100.011700	10,001,170.00	6,007.50	0.52
		Base	99.951625	9,995,162.50	100.011700	10,001,170.00	6,007.50	0.52
912828UX6	TSY INFL IX N/B 04/18 0.125				0.125	15 Apr 2018		
	102,572.000	Local	103.023964	105,673.74	101.681000	104,296.24	-1,377.50	0.01
Original Face:	100,000.000	Base	103.023964	105,673.74	101.681000	104,296.24	-1,377.50	0.01
912828VC1	US TREASURY N/B 05/16 0.25				0.25	15 May 2016		
	5,000,000.000	Local	99.989923	4,999,496.16	100.002900	5,000,145.00	648.84	0.26
		Base	99.989923	4,999,496.16	100.002900	5,000,145.00	648.84	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.008313	5,000,415.67	100.063700	5,003,185.00	2,769.33	0.26
		Base		100.008313	5,000,415.67	100.063700	5,003,185.00	2,769.33	0.26
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	2,500,000.000	100.090345	2,502,258.62	100.183600	2,504,590.00	2,331.38	0.13
		Base		100.090345	2,502,258.62	100.183600	2,504,590.00	2,331.38	0.13
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.020564	10,002,056.41	100.097700	10,009,770.00	7,713.59	0.52
		Base		100.020564	10,002,056.41	100.097700	10,009,770.00	7,713.59	0.52
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.943140	4,997,156.99	102.066400	5,103,320.00	106,163.01	0.26
		Base		99.943140	4,997,156.99	102.066400	5,103,320.00	106,163.01	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.955259	6,996,868.16	107.784900	7,544,943.00	548,074.84	0.39
		Base		99.955259	6,996,868.16	107.784900	7,544,943.00	548,074.84	0.39
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.756780	5,087,839.00	106.555370	5,327,768.50	239,929.50	0.28
Original Face:		Base	5,000,000.000	101.756780	5,087,839.00	106.555370	5,327,768.50	239,929.50	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.695849	5,134,792.47	102.396590	5,119,829.50	-14,962.97	0.26
Original Face:		Base	5,000,000.000	102.695849	5,134,792.47	102.396590	5,119,829.50	-14,962.97	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.075143	7,479,560.58	104.662600	7,745,032.40	265,471.82	0.40
Original Face:		Base	7,400,000.000	101.075143	7,479,560.58	104.662600	7,745,032.40	265,471.82	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,282,066.660	99.999626	1,282,061.86	99.760700	1,278,998.67	-3,063.19	0.07
Original Face:		Base	2,000,000.000	99.999626	1,282,061.86	99.760700	1,278,998.67	-3,063.19	0.07
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.965297	4,998,264.83	104.299900	5,214,995.00	216,730.17	0.27
		Base		99.965297	4,998,264.83	104.299900	5,214,995.00	216,730.17	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.897836	4,994,891.79	129.640000	6,482,000.00	1,487,108.21	0.34
		Base		99.897836	4,994,891.79	129.640000	6,482,000.00	1,487,108.21	0.34
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	102.036800	5,101,840.00	101,840.00	0.26
		Base		100.000000	5,000,000.00	102.036800	5,101,840.00	101,840.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.977731	9,997,773.06	101.595000	10,159,500.00	161,726.94	0.53
		Base		99.977731	9,997,773.06	101.595000	10,159,500.00	161,726.94	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	101.644000	15,246,600.00	246,600.00	0.79
		Base		100.000000	15,000,000.00	101.644000	15,246,600.00	246,600.00	0.79
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	3,057,413.140	99.997572	3,057,338.90	99.944500	3,055,716.28	-1,622.62	0.16
	Original Face:	Base	3,500,000.000	99.997572	3,057,338.90	99.944500	3,055,716.28	-1,622.62	0.16
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.826327	5,191,316.33	105.970780	5,298,539.00	107,222.67	0.27
	Original Face:	Base	5,000,000.000	103.826327	5,191,316.33	105.970780	5,298,539.00	107,222.67	0.27
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.5634	26 Sep 2017		
		Local	10,000,000.000	98.568638	9,856,863.83	98.342450	9,834,245.00	-22,618.83	0.51
		Base		98.568638	9,856,863.83	98.342450	9,834,245.00	-22,618.83	0.51
US DOLLAR Total									
		Local	1,779,825,615.550		1,855,182,846.71		1,915,362,949.39	60,180,102.68	99.14
	Original Face:	Base	1,480,995,853.000		1,855,182,846.71		1,915,362,949.39	60,180,102.68	99.14
FIXED INCOME Total									
		Base	1,779,825,615.550		1,855,182,846.71		1,915,362,949.39	60,180,102.68	99.14
	Original Face:		1,480,995,853.000						

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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# Issue has not been redenominated but Local is converted

Books Closed

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,796,505,536.990	Base	1,871,862,768.15		1,932,042,870.83	60,180,102.68	100.00
Original Face:		1,480,995,853.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	157,121.240	1.000000	157,121.24	1.000000	157,121.24	0.00	0.06
		Base		1.000000	157,121.24	1.000000	157,121.24	0.00	0.06
US DOLLAR Total									
		Local	157,121.240		157,121.24		157,121.24	0.00	0.06
		Base			157,121.24		157,121.24	0.00	0.06
CASH Total									
		Base	157,121.240		157,121.24		157,121.24	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
19121AEH0	COCA-COLA COMPANY					0.5	17 May 2016		
		Local	3,000,000.000	99.977778	2,999,333.33	99.977778	2,999,333.33	0.00	1.21
		Base		99.977778	2,999,333.33	99.977778	2,999,333.33	0.00	1.21
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	1.01
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.01
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	02 May 2016		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	2.82
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	2.82
US DOLLAR Total									
		Local	12,500,000.000		12,499,333.33		12,499,333.33	0.00	5.03
		Base			12,499,333.33		12,499,333.33	0.00	5.03
CASH EQUIVALENT Total									
		Base	12,500,000.000		12,499,333.33		12,499,333.33	0.00	5.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.424100	497,120.50	-2,879.50	0.20
		Base		100.000000	500,000.00	99.424100	497,120.50	-2,879.50	0.20
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	106.319756	531,598.78	106.094500	530,472.50	-1,126.28	0.21
		Base		106.319756	531,598.78	106.094500	530,472.50	-1,126.28	0.21
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.998138	499,990.69	100.148800	500,744.00	753.31	0.20
		Base		99.998138	499,990.69	100.148800	500,744.00	753.31	0.20
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					1.14835	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.091400	500,457.00	457.00	0.20
		Base		100.000000	500,000.00	100.091400	500,457.00	457.00	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.994242	499,971.21	100.196900	500,984.50	1,013.29	0.20
		Base		99.994242	499,971.21	100.196900	500,984.50	1,013.29	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	99.589400	1,991,788.00	-8,212.00	0.80
		Base		100.000000	2,000,000.00	99.589400	1,991,788.00	-8,212.00	0.80
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9172	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.950400	4,947,520.00	-52,480.00	1.99
		Base		100.000000	5,000,000.00	98.950400	4,947,520.00	-52,480.00	1.99
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.76275	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.210020	3,006,300.60	6,300.60	1.21
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.210020	3,006,300.60	6,300.60	1.21
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.967092	999,670.92	100.090100	1,000,901.00	1,230.08	0.40
		Base		99.967092	999,670.92	100.090100	1,000,901.00	1,230.08	0.40

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06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	1,000,000.000	100.002103	1,000,021.03	100.124100	1,001,241.00	1,219.97	0.40
		Base		100.002103	1,000,021.03	100.124100	1,001,241.00	1,219.97	0.40
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.995910	499,979.55	100.391200	501,956.00	1,976.45	0.20
		Base		99.995910	499,979.55	100.391200	501,956.00	1,976.45	0.20
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	1,000,000.000	99.906464	999,064.64	100.385200	1,003,852.00	4,787.36	0.40
		Base		99.906464	999,064.64	100.385200	1,003,852.00	4,787.36	0.40
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.622794	1,992,455.87	100.000000	2,000,000.00	7,544.13	0.80
		Base		99.622794	1,992,455.87	100.000000	2,000,000.00	7,544.13	0.80
126650CA6	CVS HEALTH CORP SR UNSECURED 12/16 1.2					1.2	05 Dec 2016		
		Local	348,000.000	100.273000	348,950.04	100.240500	348,836.94	-113.10	0.14
		Base		100.273000	348,950.04	100.240500	348,836.94	-113.10	0.14
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.964170	999,641.70	100.850580	1,008,505.80	8,864.10	0.41
Original Face:		Base	1,000,000.000	99.964170	999,641.70	100.850580	1,008,505.80	8,864.10	0.41
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10275	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	98.896840	1,977,936.80	-22,063.20	0.80
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	98.896840	1,977,936.80	-22,063.20	0.80
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,722,619.900	99.993679	1,722,511.02	100.024970	1,723,050.04	539.02	0.69
Original Face:		Base	2,000,000.000	99.993679	1,722,511.02	100.024970	1,723,050.04	539.02	0.69
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.88275	15 Nov 2018		
		Local	1,722,619.900	100.000000	1,722,619.90	100.053320	1,723,538.40	918.50	0.69
Original Face:		Base	2,000,000.000	100.000000	1,722,619.90	100.053320	1,723,538.40	918.50	0.69
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.983299	2,499,582.47	100.174460	2,504,361.50	4,779.03	1.01
Original Face:		Base	2,500,000.000	99.983299	2,499,582.47	100.174460	2,504,361.50	4,779.03	1.01

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14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.929444	499,647.22	100.244700	501,223.50	1,576.28	0.20
		Base		99.929444	499,647.22	100.244700	501,223.50	1,576.28	0.20
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	100.419900	5,020,995.00	20,995.00	2.02
		Base		100.000000	5,000,000.00	100.419900	5,020,995.00	20,995.00	2.02
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	100.738700	3,022,161.00	22,161.00	1.22
		Base		100.000000	3,000,000.00	100.738700	3,022,161.00	22,161.00	1.22
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	0.40
		Base		100.000000	1,000,000.00	100.375000	1,003,750.00	3,750.00	0.40
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	99.977100	999,771.00	-229.00	0.40
		Base		100.000000	1,000,000.00	99.977100	999,771.00	-229.00	0.40
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.941412	499,707.06	100.296100	501,480.50	1,773.44	0.20
		Base		99.941412	499,707.06	100.296100	501,480.50	1,773.44	0.20
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.988167	999,881.67	100.337690	1,003,376.90	3,495.23	0.40
Original Face:		Base	1,000,000.000	99.988167	999,881.67	100.337690	1,003,376.90	3,495.23	0.40
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.848035	1,996,960.69	100.307200	2,006,144.00	9,183.31	0.81
		Base		99.848035	1,996,960.69	100.307200	2,006,144.00	9,183.31	0.81
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.935114	499,675.57	100.118900	500,594.50	918.93	0.20
		Base		99.935114	499,675.57	100.118900	500,594.50	918.93	0.20
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9506	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.051800	1,000,518.00	518.00	0.40
		Base		100.000000	1,000,000.00	100.051800	1,000,518.00	518.00	0.40

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29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.986604	1,999,732.07	99.829400	1,996,588.00	-3,144.07	0.80
Original Face:		Base	2,000,000.000	99.986604	1,999,732.07	99.829400	1,996,588.00	-3,144.07	0.80
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	101.376200	2,027,524.00	27,524.00	0.82
		Base		100.000000	2,000,000.00	101.376200	2,027,524.00	27,524.00	0.82
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	44,703.710	101.216968	45,247.74	103.535846	46,284.36	1,036.62	0.02
Original Face:		Base	1,100,000.000	101.216968	45,247.74	103.535846	46,284.36	1,036.62	0.02
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,154,336.240	103.940348	1,199,821.11	108.095271	1,247,782.89	47,961.78	0.50
Original Face:		Base	2,090,000.000	103.940348	1,199,821.11	108.095271	1,247,782.89	47,961.78	0.50
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	51,853.350	100.263204	51,989.83	102.658072	53,231.65	1,241.82	0.02
Original Face:		Base	1,500,000.000	100.263204	51,989.83	102.658072	53,231.65	1,241.82	0.02
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	41,490.230	100.771411	41,810.29	101.836451	42,252.18	441.89	0.02
Original Face:		Base	1,500,000.000	100.771411	41,810.29	101.836451	42,252.18	441.89	0.02
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	8,913.870	101.517523	9,049.14	106.927389	9,531.37	482.23	0.00
Original Face:		Base	250,000.000	101.517523	9,049.14	106.927389	9,531.37	482.23	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	96,993.140	100.153052	97,141.59	106.445630	103,244.96	6,103.37	0.04
Original Face:		Base	1,000,000.000	100.153052	97,141.59	106.445630	103,244.96	6,103.37	0.04
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	119,336.100	100.929249	120,445.03	106.597117	127,208.84	6,763.81	0.05
Original Face:		Base	2,206,300.000	100.929249	120,445.03	106.597117	127,208.84	6,763.81	0.05
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,532,067.950	101.889575	1,561,017.53	104.916116	1,607,386.19	46,368.66	0.65
Original Face:		Base	5,000,000.000	101.889575	1,561,017.53	104.916116	1,607,386.19	46,368.66	0.65

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,477,155.700	102.634980	3,568,778.06	103.204238	3,588,572.04	19,793.98	1.44
Original Face:		Base	5,000,000.000	102.634980	3,568,778.06	103.204238	3,588,572.04	19,793.98	1.44
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	100,819.420	101.556982	102,389.16	106.892103	107,768.00	5,378.84	0.04
Original Face:		Base	1,000,000.000	101.556982	102,389.16	106.892103	107,768.00	5,378.84	0.04
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	937,860.720	101.806204	954,800.40	106.616059	999,910.14	45,109.74	0.40
Original Face:		Base	6,000,000.000	101.806204	954,800.40	106.616059	999,910.14	45,109.74	0.40
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	884,764.650	102.352294	905,576.92	105.888569	936,864.63	31,287.71	0.38
Original Face:		Base	5,000,000.000	102.352294	905,576.92	105.888569	936,864.63	31,287.71	0.38
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,912,654.400	104.327678	3,038,704.71	105.088849	3,060,874.98	22,170.27	1.23
Original Face:		Base	5,000,000.000	104.327678	3,038,704.71	105.088849	3,060,874.98	22,170.27	1.23
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	2,009,946.260	104.268518	2,095,741.18	107.083004	2,152,310.83	56,569.65	0.87
Original Face:		Base	5,700,000.000	104.268518	2,095,741.18	107.083004	2,152,310.83	56,569.65	0.87
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	898,393.640	103.933052	933,727.93	108.093998	971,109.60	37,381.67	0.39
Original Face:		Base	2,000,000.000	103.933052	933,727.93	108.093998	971,109.60	37,381.67	0.39
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	100.317100	1,003,171.00	3,171.00	0.40
		Base		100.000000	1,000,000.00	100.317100	1,003,171.00	3,171.00	0.40
3133EFHR1	FEDERAL FARM CREDIT BANK BONDS 04/20 1.62					1.62	08 Apr 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000500	1,000,005.00	5.00	0.40
		Base		100.000000	1,000,000.00	100.000500	1,000,005.00	5.00	0.40
3134G7P47	FREDDIE MAC NOTES 07/18 1.125					1.125	27 Jul 2018		
		Local	1,901,000.000	100.000000	1,901,000.00	99.787500	1,896,960.38	-4,039.62	0.76
		Base		100.000000	1,901,000.00	99.787500	1,896,960.38	-4,039.62	0.76

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3134G87K9	FREDDIE MAC NOTES 12/18 VAR					1.0	21 Dec 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.051700	1,000,517.00	517.00	0.40
		Base		100.000000	1,000,000.00	100.051700	1,000,517.00	517.00	0.40
3134G8HP7	FREDDIE MAC NOTES 08/18 1.25					1.25	10 Aug 2018		
		Local	2,000,000.000	100.068813	2,001,376.26	100.178300	2,003,566.00	2,189.74	0.81
		Base		100.068813	2,001,376.26	100.178300	2,003,566.00	2,189.74	0.81
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.017500	5,000,875.00	875.00	2.01
		Base		100.000000	5,000,000.00	100.017500	5,000,875.00	875.00	2.01
3134G8TR0	FREDDIE MAC NOTES 04/21 VAR					1.0	14 Apr 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.918700	1,998,374.00	-1,626.00	0.80
		Base		100.000000	2,000,000.00	99.918700	1,998,374.00	-1,626.00	0.80
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.895624	2,017,912.47	100.982400	2,019,648.00	1,735.53	0.81
		Base		100.895624	2,017,912.47	100.982400	2,019,648.00	1,735.53	0.81
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.944333	999,443.33	101.093000	1,010,930.00	11,486.67	0.41
		Base		99.944333	999,443.33	101.093000	1,010,930.00	11,486.67	0.41
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.292548	1,965,850.96	100.108100	2,002,162.00	36,311.04	0.81
		Base		98.292548	1,965,850.96	100.108100	2,002,162.00	36,311.04	0.81
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.727806	1,017,278.06	102.277290	1,022,772.90	5,494.84	0.41
Original Face:		Base	1,000,000.000	101.727806	1,017,278.06	102.277290	1,022,772.90	5,494.84	0.41
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.79618	25 Apr 2020		
		Local	979,049.970	99.971846	978,774.33	100.002740	979,076.80	302.47	0.39
Original Face:		Base	1,000,000.000	99.971846	978,774.33	100.002740	979,076.80	302.47	0.39
3136G3BC8	FANNIE MAE NOTES 02/19 1.625					1.625	26 Feb 2019		
		Local	2,000,000.000	100.247081	2,004,941.62	100.267300	2,005,346.00	404.38	0.81
		Base		100.247081	2,004,941.62	100.267300	2,005,346.00	404.38	0.81

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31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	71,901.170	99.647669	71,647.84	103.028841	74,078.94	2,431.10	0.03
Original Face:		Base	2,360,770.000	99.647669	71,647.84	103.028841	74,078.94	2,431.10	0.03
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.404013	2,510,100.33	101.417200	2,535,430.00	25,329.67	1.02
Original Face:		Base	2,500,000.000	100.404013	2,510,100.33	101.417200	2,535,430.00	25,329.67	1.02
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	80.790	100.049511	80.83	100.086252	80.86	0.03	0.00
Original Face:		Base	345,556.000	100.049511	80.83	100.086252	80.86	0.03	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	947,783.180	101.753873	964,406.09	103.319685	979,246.60	14,840.51	0.39
Original Face:		Base	1,500,000.000	101.753873	964,406.09	103.319685	979,246.60	14,840.51	0.39
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	113,523.600	100.820270	114,454.80	108.077261	122,693.20	8,238.40	0.05
Original Face:		Base	2,500,000.000	100.820270	114,454.80	108.077261	122,693.20	8,238.40	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	142,349.840	101.741238	144,828.49	109.098347	155,301.32	10,472.83	0.06
Original Face:		Base	983,845.000	101.741238	144,828.49	109.098347	155,301.32	10,472.83	0.06
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	110,239.040	100.873629	111,202.12	110.497208	121,811.06	10,608.94	0.05
Original Face:		Base	1,800,000.000	100.873629	111,202.12	110.497208	121,811.06	10,608.94	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	239,868.780	102.508000	245,884.69	104.393212	250,406.72	4,522.03	0.10
Original Face:		Base	3,350,000.000	102.508000	245,884.69	104.393212	250,406.72	4,522.03	0.10
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	42,089.300	100.711606	42,388.81	102.247745	43,035.36	646.55	0.02
Original Face:		Base	1,500,000.000	100.711606	42,388.81	102.247745	43,035.36	646.55	0.02
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,703,340.740	104.341156	2,820,696.97	107.113692	2,895,648.07	74,951.10	1.17
Original Face:		Base	5,200,000.000	104.341156	2,820,696.97	107.113692	2,895,648.07	74,951.10	1.17

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,437,534.250	102.036325	1,466,807.12	103.310582	1,485,125.00	18,317.88	0.60
	Original Face:	Base	2,680,283.000	102.036325	1,466,807.12	103.310582	1,485,125.00	18,317.88	0.60
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	8,495,892.300	102.971714	8,748,365.94	103.263222	8,773,132.13	24,766.19	3.53
	Original Face:	Base	15,000,000.000	102.971714	8,748,365.94	103.263222	8,773,132.13	24,766.19	3.53
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	364,891.220	103.041367	375,988.90	106.983500	390,373.40	14,384.50	0.16
	Original Face:	Base	1,500,000.000	103.041367	375,988.90	106.983500	390,373.40	14,384.50	0.16
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	446,727.780	101.842829	454,960.21	106.637116	476,377.62	21,417.41	0.19
	Original Face:	Base	3,200,000.000	101.842829	454,960.21	106.637116	476,377.62	21,417.41	0.19
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	343,035.360	103.945961	356,571.40	105.912585	363,317.62	6,746.22	0.15
	Original Face:	Base	765,534.000	103.945961	356,571.40	105.912585	363,317.62	6,746.22	0.15
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,669,256.110	102.966287	2,748,433.91	103.258850	2,756,243.16	7,809.25	1.11
	Original Face:	Base	5,157,070.000	102.966287	2,748,433.91	103.258850	2,756,243.16	7,809.25	1.11
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	512,031.750	102.160870	523,096.09	106.240041	543,982.74	20,886.65	0.22
	Original Face:	Base	5,000,000.000	102.160870	523,096.09	106.240041	543,982.74	20,886.65	0.22
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	858,793.350	102.923129	883,896.99	106.970992	918,659.77	34,762.78	0.37
	Original Face:	Base	5,000,000.000	102.923129	883,896.99	106.970992	918,659.77	34,762.78	0.37
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	729,352.940	104.086744	759,159.73	107.157422	781,555.81	22,396.08	0.31
	Original Face:	Base	2,000,000.000	104.086744	759,159.73	107.157422	781,555.81	22,396.08	0.31
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	814,488.700	103.900165	846,255.10	109.017248	887,933.17	41,678.07	0.36
	Original Face:	Base	5,000,000.000	103.900165	846,255.10	109.017248	887,933.17	41,678.07	0.36

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,894,517.140	107.710856	4,194,817.75	109.001903	4,245,097.80	50,280.05	1.71
	Original Face:	Base	14,750,000.000	107.710856	4,194,817.75	109.001903	4,245,097.80	50,280.05	1.71
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	535,139.520	101.633026	543,878.49	104.537841	559,423.30	15,544.81	0.23
	Original Face:	Base	2,000,000.000	101.633026	543,878.49	104.537841	559,423.30	15,544.81	0.23
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.983278	4,999,163.91	100.007800	5,000,390.00	1,226.09	2.01
	Original Face:	Base	5,000,000.000	99.983278	4,999,163.91	100.007800	5,000,390.00	1,226.09	2.01
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.83275	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.713840	4,237,838.20	-12,161.80	1.71
	Original Face:	Base	4,250,000.000	100.000000	4,250,000.00	99.713840	4,237,838.20	-12,161.80	1.71
345397WH2	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/16 VAR					1.8697	09 May 2016		
		Local	2,000,000.000	100.013221	2,000,264.41	100.014500	2,000,290.00	25.59	0.80
		Base		100.013221	2,000,264.41	100.014500	2,000,290.00	25.59	0.80
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	101.497900	1,014,979.00	14,979.00	0.41
		Base		100.000000	1,000,000.00	101.497900	1,014,979.00	14,979.00	0.41
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.2106	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.896300	1,008,963.00	8,963.00	0.41
		Base		100.000000	1,000,000.00	100.896300	1,008,963.00	8,963.00	0.41
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.808964	499,044.82	100.094100	500,470.50	1,425.68	0.20
		Base		99.808964	499,044.82	100.094100	500,470.50	1,425.68	0.20
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.986762	499,933.81	101.431000	507,155.00	7,221.19	0.20
		Base		99.986762	499,933.81	101.431000	507,155.00	7,221.19	0.20
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.1356	07 Dec 2017		
		Local	1,000,000.000	99.885805	998,858.05	99.605200	996,052.00	-2,806.05	0.40
		Base		99.885805	998,858.05	99.605200	996,052.00	-2,806.05	0.40

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377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	108.451401	2,169,028.01	109.140000	2,182,800.00	13,771.99	0.88
		Base		108.451401	2,169,028.01	109.140000	2,182,800.00	13,771.99	0.88
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.263063	1,002,630.63	101.264900	1,012,649.00	10,018.37	0.41
		Base		100.263063	1,002,630.63	101.264900	1,012,649.00	10,018.37	0.41
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.6246	24 Aug 2016		
		Local	1,000,000.000	100.255680	1,002,556.80	99.893600	998,936.00	-3,620.80	0.40
		Base		100.255680	1,002,556.80	99.893600	998,936.00	-3,620.80	0.40
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,566,839.760	98.685694	3,519,960.56	98.413540	3,510,253.27	-9,707.29	1.41
Original Face:		Base	4,000,000.000	98.685694	3,519,960.56	98.413540	3,510,253.27	-9,707.29	1.41
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,759,318.110	99.008159	1,741,868.48	98.740740	1,737,163.72	-4,704.76	0.70
Original Face:		Base	1,900,000.000	99.008159	1,741,868.48	98.740740	1,737,163.72	-4,704.76	0.70
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.989240	999,892.40	101.543000	1,015,430.00	15,537.60	0.41
		Base		99.989240	999,892.40	101.543000	1,015,430.00	15,537.60	0.41
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	101.645310	2,032,906.20	101.516300	2,030,326.00	-2,580.20	0.82
		Base		101.645310	2,032,906.20	101.516300	2,030,326.00	-2,580.20	0.82
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.976428	999,764.28	100.458100	1,004,581.00	4,816.72	0.40
		Base		99.976428	999,764.28	100.458100	1,004,581.00	4,816.72	0.40
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.980026	1,999,600.51	101.364100	2,027,282.00	27,681.49	0.82
		Base		99.980026	1,999,600.51	101.364100	2,027,282.00	27,681.49	0.82
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	99,604.940	99.998785	99,603.73	99.991270	99,596.24	-7.49	0.04
Original Face:		Base	2,000,000.000	99.998785	99,603.73	99.991270	99,596.24	-7.49	0.04

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44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.78275	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.003640	1,000,036.40	36.40	0.40
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.003640	1,000,036.40	36.40	0.40
459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.970822	1,999,416.43	100.010800	2,000,216.00	799.57	0.80
		Base		99.970822	1,999,416.43	100.010800	2,000,216.00	799.57	0.80
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.974360	999,743.60	100.317700	1,003,177.00	3,433.40	0.40
		Base		99.974360	999,743.60	100.317700	1,003,177.00	3,433.40	0.40
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.931974	499,659.87	100.401500	502,007.50	2,347.63	0.20
		Base		99.931974	499,659.87	100.401500	502,007.50	2,347.63	0.20
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	100.401600	502,008.00	2,008.00	0.20
		Base		100.000000	500,000.00	100.401600	502,008.00	2,008.00	0.20
459200HL8	IBM GROUP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.998718	999,987.18	99.999700	999,997.00	9.82	0.40
		Base		99.998718	999,987.18	99.999700	999,997.00	9.82	0.40
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	99.572000	497,860.00	-2,140.00	0.20
		Base		100.000000	500,000.00	99.572000	497,860.00	-2,140.00	0.20
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.961496	1,999,229.91	101.266900	2,025,338.00	26,108.09	0.81
		Base		99.961496	1,999,229.91	101.266900	2,025,338.00	26,108.09	0.81
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	3,000,000.000	100.056336	3,001,690.09	100.055300	3,001,659.00	-31.09	1.21
		Base		100.056336	3,001,690.09	100.055300	3,001,659.00	-31.09	1.21
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.7382	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.008300	1,000,083.00	83.00	0.40
		Base		100.000000	1,000,000.00	100.008300	1,000,083.00	83.00	0.40

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532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.946088	4,997,304.39	100.682300	5,034,115.00	36,810.61	2.03
		Base		99.946088	4,997,304.39	100.682300	5,034,115.00	36,810.61	2.03
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.0551	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.286400	501,432.00	1,432.00	0.20
		Base		100.000000	500,000.00	100.286400	501,432.00	1,432.00	0.20
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.942872	999,428.72	100.642400	1,006,424.00	6,995.28	0.40
		Base		99.942872	999,428.72	100.642400	1,006,424.00	6,995.28	0.40
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	99.911100	5,495,110.50	-4,889.50	2.21
		Base		100.000000	5,500,000.00	99.911100	5,495,110.50	-4,889.50	2.21
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.985641	2,999,569.22	101.704900	3,051,147.00	51,577.78	1.23
		Base		99.985641	2,999,569.22	101.704900	3,051,147.00	51,577.78	1.23
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	100.538600	1,508,079.00	8,079.00	0.61
		Base		100.000000	1,500,000.00	100.538600	1,508,079.00	8,079.00	0.61
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	5,000,000.000	99.992474	4,999,623.68	102.116400	5,105,820.00	106,196.32	2.05
		Base		99.992474	4,999,623.68	102.116400	5,105,820.00	106,196.32	2.05
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.145349	1,126,635.18	100.439300	1,129,942.13	3,306.95	0.45
		Base		100.145349	1,126,635.18	100.439300	1,129,942.13	3,306.95	0.45
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.973078	4,998,653.88	99.870400	4,993,520.00	-5,133.88	2.01
		Base		99.973078	4,998,653.88	99.870400	4,993,520.00	-5,133.88	2.01
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.978357	2,999,350.70	100.187970	3,005,639.10	6,288.40	1.21
Original Face:		Base	3,000,000.000	99.978357	2,999,350.70	100.187970	3,005,639.10	6,288.40	1.21

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	100.503510	502,517.55	100.563200	502,816.00	298.45	0.20
		Base		100.503510	502,517.55	100.563200	502,816.00	298.45	0.20
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.969023	999,690.23	100.222800	1,002,228.00	2,537.77	0.40
		Base		99.969023	999,690.23	100.222800	1,002,228.00	2,537.77	0.40
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.968771	999,687.71	100.201700	1,002,017.00	2,329.29	0.40
		Base		99.968771	999,687.71	100.201700	1,002,017.00	2,329.29	0.40
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.994382	999,943.82	100.068100	1,000,681.00	737.18	0.40
		Base		99.994382	999,943.82	100.068100	1,000,681.00	737.18	0.40
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.839010	998,390.10	100.393300	1,003,933.00	5,542.90	0.40
		Base		99.839010	998,390.10	100.393300	1,003,933.00	5,542.90	0.40
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.3806	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.942600	3,997,704.00	-2,296.00	1.61
		Base		100.000000	4,000,000.00	99.942600	3,997,704.00	-2,296.00	1.61
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.391327	4,015,653.06	100.217500	4,008,700.00	-6,953.06	1.61
		Base		100.391327	4,015,653.06	100.217500	4,008,700.00	-6,953.06	1.61
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.943452	499,717.26	100.015100	500,075.50	358.24	0.20
		Base		99.943452	499,717.26	100.015100	500,075.50	358.24	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.274458	1,253,430.72	100.362200	1,254,527.50	1,096.78	0.50
		Base		100.274458	1,253,430.72	100.362200	1,254,527.50	1,096.78	0.50
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.141528	500,707.64	100.277100	501,385.50	677.86	0.20
		Base		100.141528	500,707.64	100.277100	501,385.50	677.86	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.983446	499,917.23	100.357000	501,785.00	1,867.77	0.20
		Base		99.983446	499,917.23	100.357000	501,785.00	1,867.77	0.20
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	100.024900	1,000,249.00	249.00	0.40
		Base		100.000000	1,000,000.00	100.024900	1,000,249.00	249.00	0.40
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	2,000,000.000	100.006131	2,000,122.61	100.011000	2,000,220.00	97.39	0.80
		Base		100.006131	2,000,122.61	100.011000	2,000,220.00	97.39	0.80
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.953920	499,769.60	102.061200	510,306.00	10,536.40	0.21
		Base		99.953920	499,769.60	102.061200	510,306.00	10,536.40	0.21
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	97.872500	4,893,625.00	-106,375.00	1.97
		Base		100.000000	5,000,000.00	97.872500	4,893,625.00	-106,375.00	1.97
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	1,661,219.840	99.999769	1,661,216.01	99.965060	1,660,639.41	-576.60	0.67
Original Face:		Base	3,750,000.000	99.999769	1,661,216.01	99.965060	1,660,639.41	-576.60	0.67
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.978218	499,891.09	100.823400	504,117.00	4,225.91	0.20
		Base		99.978218	499,891.09	100.823400	504,117.00	4,225.91	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.963826	999,638.26	100.634500	1,006,345.00	6,706.74	0.40
		Base		99.963826	999,638.26	100.634500	1,006,345.00	6,706.74	0.40
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	100.367643	1,003,676.43	100.481100	1,004,811.00	1,134.57	0.40
		Base		100.367643	1,003,676.43	100.481100	1,004,811.00	1,134.57	0.40
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.803944	998,039.44	100.250000	1,002,500.00	4,460.56	0.40
		Base		99.803944	998,039.44	100.250000	1,002,500.00	4,460.56	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	101.403291	1,014,032.91	101.793000	1,017,930.00	3,897.09	0.41
		Base		101.403291	1,014,032.91	101.793000	1,017,930.00	3,897.09	0.41
925369AA8	VESEY STREET INV TRUST I COMPANY GUAR 09/16 VAR					4.404	01 Sep 2016		
		Local	1,500,000.000	101.088504	1,516,327.56	100.846300	1,512,694.50	-3,633.06	0.61
		Base		101.088504	1,516,327.56	100.846300	1,512,694.50	-3,633.06	0.61
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	3,074,247.750	99.999824	3,074,242.35	99.819160	3,068,688.28	-5,554.07	1.23
Original Face:		Base	6,000,000.000	99.999824	3,074,242.35	99.819160	3,068,688.28	-5,554.07	1.23
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.9038	15 Jun 2017		
		Local	1,000,000.000	99.413896	994,138.96	99.783100	997,831.00	3,692.04	0.40
		Base		99.413896	994,138.96	99.783100	997,831.00	3,692.04	0.40
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.977731	2,999,331.92	101.595400	3,047,862.00	48,530.08	1.23
		Base		99.977731	2,999,331.92	101.595400	3,047,862.00	48,530.08	1.23
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.066990	1,000,669.90	101.056400	1,010,564.00	9,894.10	0.41
		Base		100.066990	1,000,669.90	101.056400	1,010,564.00	9,894.10	0.41
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.939353	999,393.53	100.430000	1,004,300.00	4,906.47	0.40
		Base		99.939353	999,393.53	100.430000	1,004,300.00	4,906.47	0.40
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.992974	1,999,859.47	100.147100	2,002,942.00	3,082.53	0.81
		Base		99.992974	1,999,859.47	100.147100	2,002,942.00	3,082.53	0.81
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	99.895300	1,997,906.00	-2,094.00	0.80
		Base		100.000000	2,000,000.00	99.895300	1,997,906.00	-2,094.00	0.80
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	873,546.640	99.997572	873,525.43	99.944500	873,061.82	-463.61	0.35
Original Face:		Base	1,000,000.000	99.997572	873,525.43	99.944500	873,061.82	-463.61	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.310892	2,006,217.83	100.275750	2,005,515.00	-702.83	0.81
	Original Face:	Base	2,000,000.000	100.310892	2,006,217.83	100.275750	2,005,515.00	-702.83	0.81
US DOLLAR Total									
		Local	233,077,193.050		234,697,520.42		235,857,108.44	1,159,588.02	94.91
	Original Face:	Base	179,839,358.000		234,697,520.42		235,857,108.44	1,159,588.02	94.91
FIXED INCOME Total									
		Base	233,077,193.050		234,697,520.42		235,857,108.44	1,159,588.02	94.91
	Original Face:		179,839,358.000						

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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									
		245,734,314.290	Base		247,353,974.99		248,513,563.01	1,159,588.02	100.00
Original Face:		179,839,358.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	620,961.830	1.000000	620,961.83	1.000000	620,961.83	0.00	0.42
		Base		1.000000	620,961.83	1.000000	620,961.83	0.00	0.42
US DOLLAR Total									
		Local	620,961.830		620,961.83		620,961.83	0.00	0.42
		Base			620,961.83		620,961.83	0.00	0.42
CASH Total									
		Base	620,961.830		620,961.83		620,961.83	0.00	0.42
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	31 Jul 2016		
		Local	246,716.060	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		
		Local	248,578.770	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		
		Local	247,458.400	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		
		Local	240,000.000	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		
		Local	247,953.460	100.000000	247,953.46	100.000000	247,953.46	0.00	0.17
		Base		100.000000	247,953.46	100.000000	247,953.46	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.55	30 Aug 2016		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.5	02 Oct 2016		
		Local	246,421.780	100.000000	246,421.78	100.000000	246,421.78	0.00	0.17
		Base		100.000000	246,421.78	100.000000	246,421.78	0.00	0.17
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	02 May 2016		
		Local	16,000,000.000	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	10.86
		Base		100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	10.86
US DOLLAR Total									
		Local	17,722,128.470		17,722,128.47		17,722,128.47	0.00	12.03
		Base			17,722,128.47		17,722,128.47	0.00	12.03
CASH EQUIVALENT Total									
		Base	17,722,128.470		17,722,128.47		17,722,128.47	0.00	12.03

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	100.933753	726,901.92	100.827900	726,139.59	-762.33	0.49
		Base		100.933753	726,901.92	100.827900	726,139.59	-762.33	0.49
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	94.255473	942,554.73	95.874900	958,749.00	16,194.27	0.65
		Base		94.255473	942,554.73	95.874900	958,749.00	16,194.27	0.65
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,900,871.200	106.263639	3,082,571.31	109.254606	3,169,335.40	86,764.09	2.15
Original Face:		Base	5,000,000.000	106.263639	3,082,571.31	109.254606	3,169,335.40	86,764.09	2.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,604,733.000	105.236494	2,741,129.70	104.787188	2,729,426.47	-11,703.23	1.85
Original Face:		Base	5,000,000.000	105.236494	2,741,129.70	104.787188	2,729,426.47	-11,703.23	1.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,416,922.610	104.108083	2,516,211.79	103.383598	2,498,701.56	-17,510.23	1.70
Original Face:		Base	4,372,786.000	104.108083	2,516,211.79	103.383598	2,498,701.56	-17,510.23	1.70
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,297,696.930	104.886849	2,409,981.90	105.120180	2,415,343.15	5,361.25	1.64
Original Face:		Base	5,000,000.000	104.886849	2,409,981.90	105.120180	2,415,343.15	5,361.25	1.64
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,477,364.610	105.090957	2,603,486.17	106.064863	2,627,613.38	24,127.21	1.78
Original Face:		Base	7,500,000.000	105.090957	2,603,486.17	106.064863	2,627,613.38	24,127.21	1.78
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,743,393.700	103.597526	2,842,088.00	103.385699	2,836,276.75	-5,811.25	1.92
Original Face:		Base	5,000,000.000	103.597526	2,842,088.00	103.385699	2,836,276.75	-5,811.25	1.92
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,591,333.340	105.049550	2,722,184.01	105.113947	2,723,852.75	1,668.74	1.85
Original Face:		Base	5,000,000.000	105.049550	2,722,184.01	105.113947	2,723,852.75	1,668.74	1.85
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,645,535.270	105.805658	1,741,069.42	106.091859	1,745,778.96	4,709.54	1.18
Original Face:		Base	4,169,641.000	105.805658	1,741,069.42	106.091859	1,745,778.96	4,709.54	1.18
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	5,007,657.370	102.355652	5,125,620.35	102.421107	5,128,898.11	3,277.76	3.48
Original Face:		Base	7,500,000.000	102.355652	5,125,620.35	102.421107	5,128,898.11	3,277.76	3.48
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,244,995.010	101.370526	1,262,057.99	102.541051	1,276,630.97	14,572.98	0.87
Original Face:		Base	2,000,000.000	101.370526	1,262,057.99	102.541051	1,276,630.97	14,572.98	0.87
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	761,352.220	103.947559	791,407.05	104.043287	792,135.88	728.83	0.54
Original Face:		Base	2,910,888.000	103.947559	791,407.05	104.043287	792,135.88	728.83	0.54
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	3,069,133.600	105.968141	3,252,303.81	103.984079	3,191,410.31	-60,893.50	2.17
Original Face:		Base	12,190,366.000	105.968141	3,252,303.81	103.984079	3,191,410.31	-60,893.50	2.17

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Base Currency: USD - US DOLLAR

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3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,650,147.950	108.186851	1,785,243.10	109.659211	1,809,539.22	24,296.12	1.23
	Original Face:	Base	5,000,000.000	108.186851	1,785,243.10	109.659211	1,809,539.22	24,296.12	1.23
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	39,044.190	102.068374	39,851.77	104.125017	40,654.77	803.00	0.03
	Original Face:	Base	2,255,000.000	102.068374	39,851.77	104.125017	40,654.77	803.00	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,645,321.630	103.743498	2,744,349.20	102.858114	2,720,927.94	-23,421.26	1.85
	Original Face:	Base	9,450,000.000	103.743498	2,744,349.20	102.858114	2,720,927.94	-23,421.26	1.85
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,583,161.210	101.752395	1,610,904.44	103.815813	1,643,571.68	32,667.24	1.12
	Original Face:	Base	2,500,000.000	101.752395	1,610,904.44	103.815813	1,643,571.68	32,667.24	1.12
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	1,011,228.200	101.636911	1,027,781.11	102.874907	1,040,300.07	12,518.96	0.71
	Original Face:	Base	1,500,000.000	101.636911	1,027,781.11	102.874907	1,040,300.07	12,518.96	0.71
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,798,901.490	106.547407	1,916,682.90	107.156806	1,927,645.38	10,962.48	1.31
	Original Face:	Base	5,872,458.000	106.547407	1,916,682.90	107.156806	1,927,645.38	10,962.48	1.31
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	86,886.990	104.154120	90,496.38	110.379659	95,905.56	5,409.18	0.07
	Original Face:	Base	1,000,000.000	104.154120	90,496.38	110.379659	95,905.56	5,409.18	0.07
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	91,625.150	105.933011	97,061.28	112.166950	102,773.14	5,711.86	0.07
	Original Face:	Base	1,000,000.000	105.933011	97,061.28	112.166950	102,773.14	5,711.86	0.07
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,360.390	102.806548	1,398.57	104.875952	1,426.72	28.15	0.00
	Original Face:	Base	25,000.000	102.806548	1,398.57	104.875952	1,426.72	28.15	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	208,322.420	103.935165	216,520.25	110.865469	230,957.63	14,437.38	0.16
	Original Face:	Base	2,000,000.000	103.935165	216,520.25	110.865469	230,957.63	14,437.38	0.16

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38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	19,968.630	100.000000	19,968.63	103.439310	20,655.41	686.78	0.01
Original Face:		Base	410,000.000	100.000000	19,968.63	103.439310	20,655.41	686.78	0.01
38375KPQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 NF					0.53625	16 Oct 2035		
		Local	255,874.980	99.907095	255,637.26	99.994670	255,861.34	224.08	0.17
Original Face:		Base	21,116,571.000	99.907095	255,637.26	99.994670	255,861.34	224.08	0.17
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	43,185.420	100.981396	43,609.24	101.673980	43,908.34	299.10	0.03
Original Face:		Base	500,000.000	100.981396	43,609.24	101.673980	43,908.34	299.10	0.03
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,345,125.460	101.268427	1,362,187.39	101.252630	1,361,974.91	-212.48	0.92
Original Face:		Base	2,720,000.000	101.268427	1,362,187.39	101.252630	1,361,974.91	-212.48	0.92
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,852,724.620	102.474397	2,923,312.34	101.826360	2,904,825.64	-18,486.70	1.97
Original Face:		Base	4,400,000.000	102.474397	2,923,312.34	101.826360	2,904,825.64	-18,486.70	1.97
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,675,129.820	99.230649	2,654,548.68	98.413540	2,632,689.96	-21,858.72	1.79
Original Face:		Base	3,000,000.000	99.230649	2,654,548.68	98.413540	2,632,689.96	-21,858.72	1.79
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,436,688.880	99.687835	1,432,204.04	99.666460	1,431,896.95	-307.09	0.97
Original Face:		Base	2,000,000.000	99.687835	1,432,204.04	99.666460	1,431,896.95	-307.09	0.97
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	825,651.570	100.697969	831,414.36	100.019920	825,816.04	-5,598.32	0.56
Original Face:		Base	1,000,000.000	100.697969	831,414.36	100.019920	825,816.04	-5,598.32	0.56
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,957,977.500	101.420486	1,985,790.30	101.541640	1,988,162.46	2,372.16	1.35
Original Face:		Base	2,000,000.000	101.420486	1,985,790.30	101.541640	1,988,162.46	2,372.16	1.35
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	811,543.920	101.476186	823,523.82	102.992700	835,830.99	12,307.17	0.57
Original Face:		Base	1,000,000.000	101.476186	823,523.82	102.992700	835,830.99	12,307.17	0.57

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	833,692.510	100.819408	840,523.85	103.406050	862,088.49	21,564.64	0.59
Original Face:		Base	1,000,000.000	100.819408	840,523.85	103.406050	862,088.49	21,564.64	0.59
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	898,060.080	100.936832	906,473.39	102.319030	918,886.36	12,412.97	0.62
Original Face:		Base	1,000,000.000	100.936832	906,473.39	102.319030	918,886.36	12,412.97	0.62
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	988,235.250	99.877182	987,021.52	100.501400	993,190.26	6,168.74	0.67
Original Face:		Base	1,000,000.000	99.877182	987,021.52	100.501400	993,190.26	6,168.74	0.67
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	985,362.980	100.361210	988,922.21	100.638470	991,654.23	2,732.02	0.67
Original Face:		Base	1,000,000.000	100.361210	988,922.21	100.638470	991,654.23	2,732.02	0.67
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	994,595.250	101.022179	1,004,761.79	101.569710	1,010,207.51	5,445.72	0.69
Original Face:		Base	1,000,000.000	101.022179	1,004,761.79	101.569710	1,010,207.51	5,445.72	0.69
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.641094	4,982,054.68	99.717300	4,985,865.00	3,810.32	3.38
		Base		99.641094	4,982,054.68	99.717300	4,985,865.00	3,810.32	3.38
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	99.653600	1,993,071.99	99.765500	1,995,310.00	2,238.01	1.35
		Base		99.653600	1,993,071.99	99.765500	1,995,310.00	2,238.01	1.35
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.227479	1,399,107.45	99.186800	1,398,533.88	-573.57	0.95
		Base		99.227479	1,399,107.45	99.186800	1,398,533.88	-573.57	0.95
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	105.057658	1,050,576.58	105.707000	1,057,070.00	6,493.42	0.72
		Base		105.057658	1,050,576.58	105.707000	1,057,070.00	6,493.42	0.72
690353A23	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000					0.01	12 Jul 2016		
		Local	1,500,000.000	101.384556	1,520,768.34	101.328200	1,519,923.00	-845.34	1.03
		Base		101.384556	1,520,768.34	101.328200	1,519,923.00	-845.34	1.03

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690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	5,150,000.000	101.154244	5,209,443.58	101.127100	5,208,045.65	-1,397.93	3.53
		Base		101.154244	5,209,443.58	101.127100	5,208,045.65	-1,397.93	3.53
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	100.812237	1,008,122.37	100.560000	1,005,600.00	-2,522.37	0.68
		Base		100.812237	1,008,122.37	100.560000	1,005,600.00	-2,522.37	0.68
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.168035	2,123,360.69	106.802900	2,136,058.00	12,697.31	1.45
		Base		106.168035	2,123,360.69	106.802900	2,136,058.00	12,697.31	1.45
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	1,184,210.460	100.030634	1,184,573.23	100.087866	1,185,250.98	677.75	0.80
Original Face:		Base	4,500,000.000	100.030634	1,184,573.23	100.087866	1,185,250.98	677.75	0.80
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.00000					0.01	21 Jun 2025		
		Local	1,000,000.000	101.183906	1,011,839.06	101.138500	1,011,385.00	-454.06	0.69
		Base		101.183906	1,011,839.06	101.138500	1,011,385.00	-454.06	0.69
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	102.382537	566,175.43	102.708800	567,979.66	1,804.23	0.39
		Base		102.382537	566,175.43	102.708800	567,979.66	1,804.23	0.39
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.164421	3,480,056.08	103.373400	3,556,044.96	75,988.88	2.41
		Base		101.164421	3,480,056.08	103.373400	3,556,044.96	75,988.88	2.41
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	741,554.550	102.596687	760,810.40	103.178790	765,127.01	4,316.61	0.52
Original Face:		Base	1,000,000.000	102.596687	760,810.40	103.178790	765,127.01	4,316.61	0.52
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998241	2,269,960.08	101.308600	2,299,705.22	29,745.14	1.56
		Base		99.998241	2,269,960.08	101.308600	2,299,705.22	29,745.14	1.56
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.933324	2,523,333.09	100.895200	2,522,380.00	-953.09	1.71
		Base		100.933324	2,523,333.09	100.895200	2,522,380.00	-953.09	1.71

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912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		686,000.000	Local	99.565596	683,019.99	99.651500	683,609.29	589.30	0.46
			Base	99.565596	683,019.99	99.651500	683,609.29	589.30	0.46
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		5,000,000.000	Local	100.009910	5,000,495.48	99.894500	4,994,725.00	-5,770.48	3.39
			Base	100.009910	5,000,495.48	99.894500	4,994,725.00	-5,770.48	3.39
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.36
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.36
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	100.823186	5,041,159.29	100.868700	5,043,435.00	2,275.71	3.42
			Base	100.823186	5,041,159.29	100.868700	5,043,435.00	2,275.71	3.42
912828M23	US TREASURY FRN 10/17 VAR					0.418158	31 Oct 2017		
		1,000,000.000	Local	99.890902	998,909.02	100.092300	1,000,923.00	2,013.98	0.68
			Base	99.890902	998,909.02	100.092300	1,000,923.00	2,013.98	0.68
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.303544	2,006,070.87	100.968800	2,019,376.00	13,305.13	1.37
			Base	100.303544	2,006,070.87	100.968800	2,019,376.00	13,305.13	1.37
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.803944	998,039.44	100.250000	1,002,500.00	4,460.56	0.68
			Base	99.803944	998,039.44	100.250000	1,002,500.00	4,460.56	0.68
912828N97	US TREASURY FRN 01/18 VAR					0.522158	31 Jan 2018		
		1,000,000.000	Local	100.074209	1,000,742.09	100.206900	1,002,069.00	1,326.91	0.68
			Base	100.074209	1,000,742.09	100.206900	1,002,069.00	1,326.91	0.68
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	98.952988	989,529.88	99.355500	993,555.00	4,025.12	0.67
			Base	98.952988	989,529.88	99.355500	993,555.00	4,025.12	0.67
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.044971	2,000,899.42	100.230500	2,004,610.00	3,710.58	1.36
			Base	100.044971	2,000,899.42	100.230500	2,004,610.00	3,710.58	1.36

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# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	2,000,000.000	100.146048	2,002,920.96	100.242200	2,004,844.00	1,923.04	1.36
		Base		100.146048	2,002,920.96	100.242200	2,004,844.00	1,923.04	1.36
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		Local	2,000,000.000	99.748965	1,994,979.29	99.800800	1,996,016.00	1,036.71	1.35
		Base		99.748965	1,994,979.29	99.800800	1,996,016.00	1,036.71	1.35
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		Local	1,000,000.000	99.763205	997,632.05	99.929700	999,297.00	1,664.95	0.68
		Base		99.763205	997,632.05	99.929700	999,297.00	1,664.95	0.68
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		Local	2,000,000.000	99.895872	1,997,917.44	99.910200	1,998,204.00	286.56	1.36
		Base		99.895872	1,997,917.44	99.910200	1,998,204.00	286.56	1.36
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.054361	5,002,718.07	100.062500	5,003,125.00	406.93	3.40
		Base		100.054361	5,002,718.07	100.062500	5,003,125.00	406.93	3.40
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	2,500,000.000	99.995273	2,499,881.83	100.013600	2,500,340.00	458.17	1.70
		Base		99.995273	2,499,881.83	100.013600	2,500,340.00	458.17	1.70
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.780274	1,995,605.47	99.968800	1,999,376.00	3,770.53	1.36
		Base		99.780274	1,995,605.47	99.968800	1,999,376.00	3,770.53	1.36
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	1,018,950.450	102.716288	1,046,628.08	102.766430	1,047,139.00	510.92	0.71
	Original Face:	Base	2,000,000.000	102.716288	1,046,628.08	102.766430	1,047,139.00	510.92	0.71
US DOLLAR Total									
		Local	126,474,698.050		128,690,157.69		129,019,064.93	328,907.24	87.55
	Original Face:	Base	146,892,710.000		128,690,157.69		129,019,064.93	328,907.24	87.55
FIXED INCOME Total									
		Base	126,474,698.050		128,690,157.69		129,019,064.93	328,907.24	87.55

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Base Currency: USD - US DOLLAR

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

Original Face: 146,892,710.000

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		144,817,788.350	Base	147,033,247.99		147,362,155.23	328,907.24	100.00
Original Face:		146,892,710.000						

& 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	7,805,804.330	1.000000	7,805,804.33	1.000000	7,805,804.33	0.00	0.40
		Base		1.000000	7,805,804.33	1.000000	7,805,804.33	0.00	0.40
US DOLLAR Total									
		Local	7,805,804.330		7,805,804.33		7,805,804.33	0.00	0.40
		Base			7,805,804.33		7,805,804.33	0.00	0.40
CASH Total									
		Base	7,805,804.330		7,805,804.33		7,805,804.33	0.00	0.40
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4548648	31 Dec 2099		
		Local	11,118,629.960	100.000000	11,118,629.96	100.000000	11,118,629.96	0.00	0.57
		Base		100.000000	11,118,629.96	100.000000	11,118,629.96	0.00	0.57
US DOLLAR Total									
		Local	11,118,629.960		11,118,629.96		11,118,629.96	0.00	0.57
		Base			11,118,629.96		11,118,629.96	0.00	0.57
CASH EQUIVALENT Total									
		Base	11,118,629.960		11,118,629.96		11,118,629.96	0.00	0.57
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,665.000	26.233043	463,406.70	41.980000	741,576.70	278,170.00	0.04
		Base		26.233043	463,406.70	41.980000	741,576.70	278,170.00	0.04

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	44,880.000	39.253893	1,761,714.70	68.970000	3,095,373.60	1,333,658.90	0.16
		Base		39.253893	1,761,714.70	68.970000	3,095,373.60	1,333,658.90	0.16
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,863.000	38.369238	493,543.51	65.860000	847,157.18	353,613.67	0.04
		Base		38.369238	493,543.51	65.860000	847,157.18	353,613.67	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	70,497.000	20.006573	1,410,403.38	11.160000	786,746.52	-623,656.86	0.04
		Base		20.006573	1,410,403.38	11.160000	786,746.52	-623,656.86	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	657,293.000	34.689380	22,801,086.34	38.820000	25,516,114.26	2,715,027.92	1.30
		Base		34.689380	22,801,086.34	38.820000	25,516,114.26	2,715,027.92	1.30
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	157,425.000	24.192614	3,808,522.30	38.900000	6,123,832.50	2,315,310.20	0.31
		Base		24.192614	3,808,522.30	38.900000	6,123,832.50	2,315,310.20	0.31
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	172,171.000	30.187616	5,197,431.99	61.000000	10,502,431.00	5,304,999.01	0.53
		Base		30.187616	5,197,431.99	61.000000	10,502,431.00	5,304,999.01	0.53
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	54,191.000	29.427709	1,594,716.96	34.470000	1,867,963.77	273,246.81	0.10
		Base		29.427709	1,594,716.96	34.470000	1,867,963.77	273,246.81	0.10
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	53,249.000	36.467991	1,941,884.05	94.220000	5,017,120.78	3,075,236.73	0.26
		Base		36.467991	1,941,884.05	94.220000	5,017,120.78	3,075,236.73	0.26
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,834.000	159.987779	1,253,344.26	156.100000	1,222,887.40	-30,456.86	0.06
		Base		159.987779	1,253,344.26	156.100000	1,222,887.40	-30,456.86	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	37,356.000	32.784727	1,224,706.27	112.270000	4,193,958.12	2,969,251.85	0.21
		Base		32.784727	1,224,706.27	112.270000	4,193,958.12	2,969,251.85	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,769.000	205.059691	1,182,989.36	170.320000	982,576.08	-200,413.28	0.05
		Base		205.059691	1,182,989.36	170.320000	982,576.08	-200,413.28	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	35,025.000	30.638662	1,073,119.12	40.920000	1,433,223.00	360,103.88	0.07
		Base		30.638662	1,073,119.12	40.920000	1,433,223.00	360,103.88	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	20,739.000	68.067359	1,411,648.95	145.890000	3,025,612.71	1,613,963.76	0.15
		Base		68.067359	1,411,648.95	145.890000	3,025,612.71	1,613,963.76	0.15
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,965.000	58.631437	408,367.96	142.440000	992,094.60	583,726.64	0.05
		Base		58.631437	408,367.96	142.440000	992,094.60	583,726.64	0.05
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,887.000	43.175487	815,455.42	50.990000	963,048.13	147,592.71	0.05
		Base		43.175487	815,455.42	50.990000	963,048.13	147,592.71	0.05
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	140,499.000	19.654536	2,761,442.67	11.170000	1,569,373.83	-1,192,068.84	0.08
		Base		19.654536	2,761,442.67	11.170000	1,569,373.83	-1,192,068.84	0.08
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	24,073.000	108.909797	2,621,785.54	139.280000	3,352,887.44	731,101.90	0.17
		Base		108.909797	2,621,785.54	139.280000	3,352,887.44	731,101.90	0.17
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,333.000	254.867797	1,614,077.76	203.310000	1,287,562.23	-326,515.53	0.07
		Base		254.867797	1,614,077.76	203.310000	1,287,562.23	-326,515.53	0.07
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	40,424.000	39.090666	1,580,201.09	65.050000	2,629,581.20	1,049,380.11	0.13
		Base		39.090666	1,580,201.09	65.050000	2,629,581.20	1,049,380.11	0.13
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	31,753.000	296.588727	9,417,581.86	693.010000	22,005,146.53	12,587,564.67	1.12
		Base		296.588727	9,417,581.86	693.010000	22,005,146.53	12,587,564.67	1.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	31,264.000	296.791544	9,278,890.82	707.880000	22,131,160.32	12,852,269.50	1.13
		Base		296.791544	9,278,890.82	707.880000	22,131,160.32	12,852,269.50	1.13
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	209,216.000	18.113959	3,789,730.05	62.710000	13,119,935.36	9,330,205.31	0.67
		Base		18.113959	3,789,730.05	62.710000	13,119,935.36	9,330,205.31	0.67
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	41,256.000	134.421951	5,545,711.99	659.590000	27,212,045.04	21,666,333.05	1.39
		Base		134.421951	5,545,711.99	659.590000	27,212,045.04	21,666,333.05	1.39
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,927.000	39.315400	1,019,330.37	48.000000	1,244,496.00	225,165.63	0.06
		Base		39.315400	1,019,330.37	48.000000	1,244,496.00	225,165.63	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	64,437.000	49.210694	3,170,989.49	34.690000	2,235,319.53	-935,669.96	0.11
		Base		49.210694	3,170,989.49	34.690000	2,235,319.53	-935,669.96	0.11
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	52,471.000	37.589105	1,972,337.91	63.500000	3,331,908.50	1,359,570.59	0.17
		Base		37.589105	1,972,337.91	63.500000	3,331,908.50	1,359,570.59	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	87,562.000	44.415572	3,889,116.34	65.430000	5,729,181.66	1,840,065.32	0.29
		Base		44.415572	3,889,116.34	65.430000	5,729,181.66	1,840,065.32	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	122,826.000	110.508909	13,573,367.29	55.820000	6,856,147.32	-6,717,219.97	0.35
		Base		110.508909	13,573,367.29	55.820000	6,856,147.32	-6,717,219.97	0.35
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	45,296.000	52.526558	2,379,242.97	104.880000	4,750,644.48	2,371,401.51	0.24
		Base		52.526558	2,379,242.97	104.880000	4,750,644.48	2,371,401.51	0.24
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	19,022.000	68.127000	1,295,911.79	72.760000	1,384,040.72	88,128.93	0.07
		Base		68.127000	1,295,911.79	72.760000	1,384,040.72	88,128.93	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	20,479.000	24.215137	495,901.79	85.100000	1,742,762.90	1,246,861.11	0.09
		Base		24.215137	495,901.79	85.100000	1,742,762.90	1,246,861.11	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	18,056.000	38.087472	687,707.39	95.900000	1,731,570.40	1,043,863.01	0.09
		Base		38.087472	687,707.39	95.900000	1,731,570.40	1,043,863.01	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,169.000	46.438835	1,168,819.03	48.090000	1,210,377.21	41,558.18	0.06
		Base		46.438835	1,168,819.03	48.090000	1,210,377.21	41,558.18	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	80,365.000	64.673959	5,197,522.74	158.300000	12,721,779.50	7,524,256.76	0.65
		Base		64.673959	5,197,522.74	158.300000	12,721,779.50	7,524,256.76	0.65
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,915.000	22.564464	742,709.33	55.830000	1,837,644.45	1,094,935.12	0.09
		Base		22.564464	742,709.33	55.830000	1,837,644.45	1,094,935.12	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	54,329.000	47.833760	2,598,760.33	52.760000	2,866,398.04	267,637.71	0.15
		Base		47.833760	2,598,760.33	52.760000	2,866,398.04	267,637.71	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,128.000	40.389033	1,338,007.87	56.320000	1,865,768.96	527,761.09	0.09
		Base		40.389033	1,338,007.87	56.320000	1,865,768.96	527,761.09	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,927.000	52.917628	1,477,830.59	140.770000	3,931,283.79	2,453,453.20	0.20
		Base		52.917628	1,477,830.59	140.770000	3,931,283.79	2,453,453.20	0.20
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	40,423.000	67.354520	2,722,671.77	54.400000	2,199,011.20	-523,660.57	0.11
		Base		67.354520	2,722,671.77	54.400000	2,199,011.20	-523,660.57	0.11
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	16,733.000	24.111142	403,451.74	40.060000	670,323.98	266,872.24	0.03
		Base		24.111142	403,451.74	40.060000	670,323.98	266,872.24	0.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	592,471.000	23.437459	13,886,014.54	93.740000	55,538,231.54	41,652,217.00	2.83
		Base		23.437459	13,886,014.54	93.740000	55,538,231.54	41,652,217.00	2.83
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	120,825.000	19.799210	2,392,239.51	20.470000	2,473,287.75	81,048.24	0.13
		Base		19.799210	2,392,239.51	20.470000	2,473,287.75	81,048.24	0.13
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	63,614.000	23.913336	1,521,222.95	39.940000	2,540,743.16	1,019,520.21	0.13
		Base		23.913336	1,521,222.95	39.940000	2,540,743.16	1,019,520.21	0.13
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	6,922.000	52.423594	362,876.12	84.570000	585,393.54	222,517.42	0.03
		Base		52.423594	362,876.12	84.570000	585,393.54	222,517.42	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	24,077.000	27.109247	652,709.33	59.820000	1,440,286.14	787,576.81	0.07
		Base		27.109247	652,709.33	59.820000	1,440,286.14	787,576.81	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,882.000	40.577927	1,983,530.24	88.440000	4,323,124.08	2,339,593.84	0.22
		Base		40.577927	1,983,530.24	88.440000	4,323,124.08	2,339,593.84	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	7,906.000	37.936601	299,926.77	50.650000	400,438.90	100,512.13	0.02
		Base		37.936601	299,926.77	50.650000	400,438.90	100,512.13	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,228.000	212.569312	686,173.74	765.230000	2,470,162.44	1,783,988.70	0.13
		Base		212.569312	686,173.74	765.230000	2,470,162.44	1,783,988.70	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	14,639.000	131.206368	1,920,730.02	176.790000	2,588,028.81	667,298.79	0.13
		Base		131.206368	1,920,730.02	176.790000	2,588,028.81	667,298.79	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,557.000	49.702273	475,004.62	72.610000	693,933.77	218,929.15	0.04
		Base		49.702273	475,004.62	72.610000	693,933.77	218,929.15	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	86,746.000	32.559233	2,824,383.22	35.380000	3,069,073.48	244,690.26	0.16
		Base		32.559233	2,824,383.22	35.380000	3,069,073.48	244,690.26	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	46,787.000	57.142051	2,673,505.12	48.360000	2,262,619.32	-410,885.80	0.12
		Base		57.142051	2,673,505.12	48.360000	2,262,619.32	-410,885.80	0.12
058498106	BALL CORP COMMON STOCK								
		Local	15,142.000	21.437039	324,599.64	71.380000	1,080,835.96	756,236.32	0.06
		Base		21.437039	324,599.64	71.380000	1,080,835.96	756,236.32	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,103,356.000	23.796735	26,256,270.23	14.560000	16,064,863.36	-10,191,406.87	0.82
		Base		23.796735	26,256,270.23	14.560000	16,064,863.36	-10,191,406.87	0.82
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	114,956.000	35.368612	4,065,834.12	40.240000	4,625,829.44	559,995.32	0.24
		Base		35.368612	4,065,834.12	40.240000	4,625,829.44	559,995.32	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,879.000	67.967917	535,519.22	212.170000	1,671,687.43	1,136,168.21	0.09
		Base		67.967917	535,519.22	212.170000	1,671,687.43	1,136,168.21	0.09
07177M103	BAXALTA INC COMMON STOCK USD.01								
		Local	72,778.000	29.105930	2,118,271.37	41.950000	3,053,037.10	934,765.73	0.16
		Base		29.105930	2,118,271.37	41.950000	3,053,037.10	934,765.73	0.16
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	58,543.000	25.183522	1,474,318.94	44.220000	2,588,771.46	1,114,452.52	0.13
		Base		25.183522	1,474,318.94	44.220000	2,588,771.46	1,114,452.52	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	22,633.000	67.864470	1,535,976.55	161.260000	3,649,797.58	2,113,821.03	0.19
		Base		67.864470	1,535,976.55	161.260000	3,649,797.58	2,113,821.03	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	17,481.000	34.191055	597,693.84	47.220000	825,452.82	227,758.98	0.04
		Base		34.191055	597,693.84	47.220000	825,452.82	227,758.98	0.04

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084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	200,199.000	79.820673	15,980,018.96	145.480000	29,124,950.52	13,144,931.56	1.48
		Base		79.820673	15,980,018.96	145.480000	29,124,950.52	13,144,931.56	1.48
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	30,105.000	32.552181	979,983.41	32.080000	965,768.40	-14,215.01	0.05
		Base		32.552181	979,983.41	32.080000	965,768.40	-14,215.01	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	23,367.000	81.669421	1,908,369.35	274.990000	6,425,691.33	4,517,321.98	0.33
		Base		81.669421	1,908,369.35	274.990000	6,425,691.33	4,517,321.98	0.33
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,489.000	207.146247	2,794,195.72	356.330000	4,806,535.37	2,012,339.65	0.24
		Base		207.146247	2,794,195.72	356.330000	4,806,535.37	2,012,339.65	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	25,212.000	19.080298	481,052.47	20.240000	510,290.88	29,238.41	0.03
		Base		19.080298	481,052.47	20.240000	510,290.88	29,238.41	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	66,545.000	62.880660	4,184,393.54	134.800000	8,970,266.00	4,785,872.46	0.46
		Base		62.880660	4,184,393.54	134.800000	8,970,266.00	4,785,872.46	0.46
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,363.000	33.567956	784,248.15	35.920000	839,198.96	54,950.81	0.04
		Base		33.567956	784,248.15	35.920000	839,198.96	54,950.81	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	16,412.000	91.409854	1,500,218.53	128.860000	2,114,850.32	614,631.79	0.11
		Base		91.409854	1,500,218.53	128.860000	2,114,850.32	614,631.79	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	144,078.000	17.036849	2,454,635.13	21.920000	3,158,189.76	703,554.63	0.16
		Base		17.036849	2,454,635.13	21.920000	3,158,189.76	703,554.63	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	178,391.000	40.540147	7,231,997.31	72.180000	12,876,262.38	5,644,265.07	0.66
		Base		40.540147	7,231,997.31	72.180000	12,876,262.38	5,644,265.07	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	10,740.000	36.995979	397,336.81	96.320000	1,034,476.80	637,139.99	0.05
		Base		36.995979	397,336.81	96.320000	1,034,476.80	637,139.99	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	45,074.000	37.423103	1,686,808.94	55.910000	2,520,087.34	833,278.40	0.13
		Base		37.423103	1,686,808.94	55.910000	2,520,087.34	833,278.40	0.13
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	31,072.000	21.206398	658,925.21	29.630000	920,663.36	261,738.15	0.05
		Base		21.206398	658,925.21	29.630000	920,663.36	261,738.15	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,906.000	27.115911	675,348.87	33.070000	823,641.42	148,292.55	0.04
		Base		27.115911	675,348.87	33.070000	823,641.42	148,292.55	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,306.000	52.855244	809,002.37	70.970000	1,086,266.82	277,264.45	0.06
		Base		52.855244	809,002.37	70.970000	1,086,266.82	277,264.45	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,331.000	38.154274	1,042,794.46	138.540000	3,786,436.74	2,743,642.28	0.19
		Base		38.154274	1,042,794.46	138.540000	3,786,436.74	2,743,642.28	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	36,161.000	86.362016	3,122,936.86	91.910000	3,323,557.51	200,620.65	0.17
		Base		86.362016	3,122,936.86	91.910000	3,323,557.51	200,620.65	0.17
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	29,616.000	20.040071	593,506.74	40.680000	1,204,778.88	611,272.14	0.06
		Base		20.040071	593,506.74	40.680000	1,204,778.88	611,272.14	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	102,919.000	11.562555	1,190,006.60	27.270000	2,806,601.13	1,616,594.53	0.14
		Base		11.562555	1,190,006.60	27.270000	2,806,601.13	1,616,594.53	0.14
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,446.000	27.412928	396,007.16	25.960000	375,018.16	-20,989.00	0.02
		Base		27.412928	396,007.16	25.960000	375,018.16	-20,989.00	0.02

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126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,381.000	34.376229	4,035,116.15	100.500000	11,796,790.50	7,761,674.35	0.60
		Base		34.376229	4,035,116.15	100.500000	11,796,790.50	7,761,674.35	0.60
12673P105	CA INC COMMON STOCK USD.1								
		Local	31,618.000	31.463655	994,817.83	29.660000	937,789.88	-57,027.95	0.05
		Base		31.463655	994,817.83	29.660000	937,789.88	-57,027.95	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	23,777.000	23.561072	560,211.62	33.390000	793,914.03	233,702.41	0.04
		Base		23.561072	560,211.62	33.390000	793,914.03	233,702.41	0.04
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	48,946.000	16.902730	827,321.01	23.400000	1,145,336.40	318,015.39	0.06
		Base		16.902730	827,321.01	23.400000	1,145,336.40	318,015.39	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,214.000	35.403648	680,245.70	61.710000	1,185,695.94	505,450.24	0.06
		Base		35.403648	680,245.70	61.710000	1,185,695.94	505,450.24	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	56,354.000	55.367216	3,120,164.11	72.390000	4,079,466.06	959,301.95	0.21
		Base		55.367216	3,120,164.11	72.390000	4,079,466.06	959,301.95	0.21
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	35,190.000	42.164859	1,483,781.40	78.460000	2,761,007.40	1,277,226.00	0.14
		Base		42.164859	1,483,781.40	78.460000	2,761,007.40	1,277,226.00	0.14
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	20,915.000	24.457829	511,535.50	52.950000	1,107,449.25	595,913.75	0.06
		Base		24.457829	511,535.50	52.950000	1,107,449.25	595,913.75	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	48,154.000	38.370511	1,847,693.60	49.050000	2,361,953.70	514,260.10	0.12
		Base		38.370511	1,847,693.60	49.050000	2,361,953.70	514,260.10	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	62,224.000	54.616455	3,398,454.31	77.720000	4,836,049.28	1,437,594.97	0.25
		Base		54.616455	3,398,454.31	77.720000	4,836,049.28	1,437,594.97	0.25

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151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	83,525.000	32.526520	2,716,777.62	103.410000	8,637,320.25	5,920,542.63	0.44
		Base		32.526520	2,716,777.62	103.410000	8,637,320.25	5,920,542.63	0.44
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	18,138.000	61.763300	1,120,262.74	61.960000	1,123,830.48	3,567.74	0.06
		Base		61.763300	1,120,262.74	61.960000	1,123,830.48	3,567.74	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,977.000	18.650923	857,513.48	21.450000	986,206.65	128,693.17	0.05
		Base		18.650923	857,513.48	21.450000	986,206.65	128,693.17	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,114.000	62.654722	3,641,116.53	30.950000	1,798,628.30	-1,842,488.23	0.09
		Base		62.654722	3,641,116.53	30.950000	1,798,628.30	-1,842,488.23	0.09
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	32,337.000	27.902894	902,295.89	56.140000	1,815,399.18	913,103.29	0.09
		Base		27.902894	902,295.89	56.140000	1,815,399.18	913,103.29	0.09
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	55,289.000	27.530411	1,522,128.91	6.870000	379,835.43	-1,142,293.48	0.02
		Base		27.530411	1,522,128.91	6.870000	379,835.43	-1,142,293.48	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	201,226.000	64.028143	12,884,127.17	102.180000	20,561,272.68	7,677,145.51	1.05
		Base		64.028143	12,884,127.17	102.180000	20,561,272.68	7,677,145.51	1.05
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,211.000	300.279567	964,197.69	420.970000	1,351,734.67	387,536.98	0.07
		Base		300.279567	964,197.69	420.970000	1,351,734.67	387,536.98	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	13,862.000	86.315447	1,196,504.72	92.700000	1,285,007.40	88,502.68	0.07
		Base		86.315447	1,196,504.72	92.700000	1,285,007.40	88,502.68	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	10,132.000	137.489695	1,393,045.59	108.880000	1,103,172.16	-289,873.43	0.06
		Base		137.489695	1,393,045.59	108.880000	1,103,172.16	-289,873.43	0.06

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172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,804.000	36.708049	580,134.00	66.010000	1,043,222.04	463,088.04	0.05
		Base		36.708049	580,134.00	66.010000	1,043,222.04	463,088.04	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	537,713.000	28.323109	15,229,703.90	27.490000	14,781,730.37	-447,973.53	0.75
		Base		28.323109	15,229,703.90	27.490000	14,781,730.37	-447,973.53	0.75
172908105	CINTAS CORP COMMON STOCK								
		Local	9,359.000	37.830074	354,051.66	89.780000	840,251.02	486,199.36	0.04
		Base		37.830074	354,051.66	89.780000	840,251.02	486,199.36	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	315,025.000	82.142558	25,876,959.38	46.280000	14,579,357.00	-11,297,602.38	0.74
		Base		82.142558	25,876,959.38	46.280000	14,579,357.00	-11,297,602.38	0.74
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	56,399.000	20.063597	1,131,566.78	22.850000	1,288,717.15	157,150.37	0.07
		Base		20.063597	1,131,566.78	22.850000	1,288,717.15	157,150.37	0.07
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,453.000	41.670461	685,604.10	81.840000	1,346,513.52	660,909.42	0.07
		Base		41.670461	685,604.10	81.840000	1,346,513.52	660,909.42	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,832.000	59.528410	823,396.97	125.230000	1,732,181.36	908,784.39	0.09
		Base		59.528410	823,396.97	125.230000	1,732,181.36	908,784.39	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	29,673.000	32.352258	959,988.56	40.270000	1,194,931.71	234,943.15	0.06
		Base		32.352258	959,988.56	40.270000	1,194,931.71	234,943.15	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	416,369.000	28.622106	11,917,357.60	44.800000	18,653,331.20	6,735,973.60	0.95
		Base		28.622106	11,917,357.60	44.800000	18,653,331.20	6,735,973.60	0.95
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	22,349.000	22.981865	513,621.71	52.480000	1,172,875.52	659,253.81	0.06
		Base		22.981865	513,621.71	52.480000	1,172,875.52	659,253.81	0.06

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192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	65,088.000	24.626552	1,602,893.02	58.370000	3,799,186.56	2,196,293.54	0.19
		Base		24.626552	1,602,893.02	58.370000	3,799,186.56	2,196,293.54	0.19
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	95,394.000	35.250934	3,362,727.64	70.920000	6,765,342.48	3,402,614.84	0.34
		Base		35.250934	3,362,727.64	70.920000	6,765,342.48	3,402,614.84	0.34
198280109	COLUMBIA PIPELINE GROUP COMMON STOCK USD.01								
		Local	42,725.000	15.683947	670,096.63	25.620000	1,094,614.50	424,517.87	0.06
		Base		15.683947	670,096.63	25.620000	1,094,614.50	424,517.87	0.06
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	259,975.000	26.446419	6,875,407.81	60.760000	15,796,081.00	8,920,673.19	0.80
		Base		26.446419	6,875,407.81	60.760000	15,796,081.00	8,920,673.19	0.80
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,687.000	44.555230	832,603.58	44.400000	829,702.80	-2,900.78	0.04
		Base		44.555230	832,603.58	44.400000	829,702.80	-2,900.78	0.04
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	46,389.000	25.226923	1,170,251.75	44.560000	2,067,093.84	896,842.09	0.11
		Base		25.226923	1,170,251.75	44.560000	2,067,093.84	896,842.09	0.11
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,799.000	91.848818	1,267,421.84	116.170000	1,603,029.83	335,607.99	0.08
		Base		91.848818	1,267,421.84	116.170000	1,603,029.83	335,607.99	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	132,095.000	40.073172	5,293,465.59	47.790000	6,312,820.05	1,019,354.46	0.32
		Base		40.073172	5,293,465.59	47.790000	6,312,820.05	1,019,354.46	0.32
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	31,371.000	46.235152	1,450,442.96	74.600000	2,340,276.60	889,833.64	0.12
		Base		46.235152	1,450,442.96	74.600000	2,340,276.60	889,833.64	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	18,794.000	39.267187	737,987.51	156.060000	2,932,991.64	2,195,004.13	0.15
		Base		39.267187	737,987.51	156.060000	2,932,991.64	2,195,004.13	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
219350105	CORNING INC COMMON STOCK USD.5								
		Local	118,914.000	22.387238	2,662,156.02	18.670000	2,220,124.38	-442,031.64	0.11
		Base		22.387238	2,662,156.02	18.670000	2,220,124.38	-442,031.64	0.11
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	46,992.000	61.151092	2,873,612.10	148.130000	6,960,924.96	4,087,312.86	0.35
		Base		61.151092	2,873,612.10	148.130000	6,960,924.96	4,087,312.86	0.35
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,665.000	60.405230	2,154,352.53	86.880000	3,098,575.20	944,222.67	0.16
		Base		60.405230	2,154,352.53	86.880000	3,098,575.20	944,222.67	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,324.000	40.307119	698,280.53	117.030000	2,027,427.72	1,329,147.19	0.10
		Base		40.307119	698,280.53	117.030000	2,027,427.72	1,329,147.19	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	35,165.000	27.388723	963,124.43	30.060000	1,057,059.90	93,935.47	0.05
		Base		27.388723	963,124.43	30.060000	1,057,059.90	93,935.47	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	19,178.000	47.206593	905,328.05	89.160000	1,709,910.48	804,582.43	0.09
		Base		47.206593	905,328.05	89.160000	1,709,910.48	804,582.43	0.09
235851102	DANAHER CORP W/D COMMON STOCK USD.01								
		Local	63,881.000	38.062722	2,431,484.77	96.750000	6,180,486.75	3,749,001.98	0.31
		Base		38.062722	2,431,484.77	96.750000	6,180,486.75	3,749,001.98	0.31
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,332.000	29.014089	357,801.74	62.250000	767,667.00	409,865.26	0.04
		Base		29.014089	357,801.74	62.250000	767,667.00	409,865.26	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,707.000	34.921571	618,356.25	73.900000	1,308,547.30	690,191.05	0.07
		Base		34.921571	618,356.25	73.900000	1,308,547.30	690,191.05	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	32,010.000	42.351439	1,355,669.55	84.110000	2,692,361.10	1,336,691.55	0.14
		Base		42.351439	1,355,669.55	84.110000	2,692,361.10	1,336,691.55	0.14

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247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	83,189.000	22.921715	1,906,834.57	41.670000	3,466,485.63	1,559,651.06	0.18
		Base		22.921715	1,906,834.57	41.670000	3,466,485.63	1,559,651.06	0.18
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	25,781.000	45.034511	1,161,034.73	59.600000	1,536,547.60	375,512.87	0.08
		Base		45.034511	1,161,034.73	59.600000	1,536,547.60	375,512.87	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	54,528.000	44.515679	2,427,350.93	34.680000	1,891,031.04	-536,319.89	0.10
		Base		44.515679	2,427,350.93	34.680000	1,891,031.04	-536,319.89	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,888.000	62.448301	430,143.90	24.260000	167,102.88	-263,041.02	0.01
		Base		62.448301	430,143.90	24.260000	167,102.88	-263,041.02	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	160,396.000	33.790831	5,419,914.16	103.260000	16,562,490.96	11,142,576.80	0.84
		Base		33.790831	5,419,914.16	103.260000	16,562,490.96	11,142,576.80	0.84
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	44,260.000	21.079692	932,987.19	56.270000	2,490,510.20	1,557,523.01	0.13
		Base		21.079692	932,987.19	56.270000	2,490,510.20	1,557,523.01	0.13
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	16,038.000	18.755827	300,805.96	27.310000	437,997.78	137,191.82	0.02
		Base		18.755827	300,805.96	27.310000	437,997.78	137,191.82	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	25,431.000	21.895825	556,832.72	26.780000	681,042.18	124,209.46	0.03
		Base		21.895825	556,832.72	26.780000	681,042.18	124,209.46	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	31,088.000	51.044278	1,586,864.50	81.910000	2,546,418.08	959,553.58	0.13
		Base		51.044278	1,586,864.50	81.910000	2,546,418.08	959,553.58	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	25,089.000	48.339159	1,212,781.15	79.710000	1,999,844.19	787,063.04	0.10
		Base		48.339159	1,212,781.15	79.710000	1,999,844.19	787,063.04	0.10

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25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		63,730.000	Local	39.142267	2,494,536.70	71.470000	4,554,783.10	2,060,246.40	0.23
			Base	39.142267	2,494,536.70	71.470000	4,554,783.10	2,060,246.40	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		16,563.000	Local	38.172135	632,245.08	65.700000	1,088,189.10	455,944.02	0.06
			Base	38.172135	632,245.08	65.700000	1,088,189.10	455,944.02	0.06
260543103	DOW CHEMICAL CO W/D COMMON STOCK USD2.5								
		119,371.000	Local	34.094961	4,069,949.59	52.610000	6,280,108.31	2,210,158.72	0.32
			Base	34.094961	4,069,949.59	52.610000	6,280,108.31	2,210,158.72	0.32
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		20,020.000	Local	26.689103	534,315.85	90.910000	1,820,018.20	1,285,702.35	0.09
			Base	26.689103	534,315.85	90.910000	1,820,018.20	1,285,702.35	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		93,144.000	Local	46.581360	4,338,774.21	65.910000	6,139,121.04	1,800,346.83	0.31
			Base	46.581360	4,338,774.21	65.910000	6,139,121.04	1,800,346.83	0.31
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		73,557.000	Local	53.043117	3,901,692.57	78.780000	5,794,820.46	1,893,127.89	0.29
			Base	53.043117	3,901,692.57	78.780000	5,794,820.46	1,893,127.89	0.29
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		3,865.000	Local	79.268549	306,372.94	110.410000	426,734.65	120,361.71	0.02
			Base	79.268549	306,372.94	110.410000	426,734.65	120,361.71	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		208,053.000	Local	27.059089	5,629,724.72	26.110000	5,432,263.83	-197,460.89	0.28
			Base	27.059089	5,629,724.72	26.110000	5,432,263.83	-197,460.89	0.28
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		58,758.000	Local	37.324280	2,193,100.06	82.620000	4,854,585.96	2,661,485.90	0.25
			Base	37.324280	2,193,100.06	82.620000	4,854,585.96	2,661,485.90	0.25
26884L109	EQT CORP COMMON STOCK								
		17,061.000	Local	42.273855	721,234.24	70.100000	1,195,976.10	474,741.86	0.06
			Base	42.273855	721,234.24	70.100000	1,195,976.10	474,741.86	0.06

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269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,210.000	26.353204	796,130.29	25.180000	760,687.80	-35,442.49	0.04
		Base		26.353204	796,130.29	25.180000	760,687.80	-35,442.49	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,794.000	34.575470	546,084.98	76.380000	1,206,345.72	660,260.74	0.06
		Base		34.575470	546,084.98	76.380000	1,206,345.72	660,260.74	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	115,876.000	11.607687	1,345,052.30	24.430000	2,830,850.68	1,485,798.38	0.14
		Base		11.607687	1,345,052.30	24.430000	2,830,850.68	1,485,798.38	0.14
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	28,466.000	48.749298	1,387,697.51	114.980000	3,273,020.68	1,885,323.17	0.17
		Base		48.749298	1,387,697.51	114.980000	3,273,020.68	1,885,323.17	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	34,814.000	35.533277	1,237,055.51	70.710000	2,461,697.94	1,224,642.43	0.13
		Base		35.533277	1,237,055.51	70.710000	2,461,697.94	1,224,642.43	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	22,931.000	45.003044	1,031,964.81	106.210000	2,435,501.51	1,403,536.70	0.12
		Base		45.003044	1,031,964.81	106.210000	2,435,501.51	1,403,536.70	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	33,051.000	34.312552	1,134,064.16	61.850000	2,044,204.35	910,140.19	0.10
		Base		34.312552	1,134,064.16	61.850000	2,044,204.35	910,140.19	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	68,721.000	38.887762	2,672,405.92	54.630000	3,754,228.23	1,081,822.31	0.19
		Base		38.887762	2,672,405.92	54.630000	3,754,228.23	1,081,822.31	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	19,072.000	60.794486	1,159,472.44	75.180000	1,433,832.96	274,360.52	0.07
		Base		60.794486	1,159,472.44	75.180000	1,433,832.96	274,360.52	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,684.000	34.022177	431,537.29	120.250000	1,525,251.00	1,093,713.71	0.08
		Base		34.022177	431,537.29	120.250000	1,525,251.00	1,093,713.71	0.08

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29444U700	EQUINIX INC REIT USD.001								
		Local	7,362.000	251.617679	1,852,409.35	330.350000	2,432,036.70	579,627.35	0.12
		Base		251.617679	1,852,409.35	330.350000	2,432,036.70	579,627.35	0.12
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	39,017.000	44.350832	1,730,436.42	68.070000	2,655,887.19	925,450.77	0.14
		Base		44.350832	1,730,436.42	68.070000	2,655,887.19	925,450.77	0.14
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,990.000	178.341542	1,246,607.38	220.450000	1,540,945.50	294,338.12	0.08
		Base		178.341542	1,246,607.38	220.450000	1,540,945.50	294,338.12	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	33,893.000	31.022903	1,051,459.25	56.440000	1,912,920.92	861,461.67	0.10
		Base		31.022903	1,051,459.25	56.440000	1,912,920.92	861,461.67	0.10
30161N101	EXELON CORP COMMON STOCK								
		Local	98,299.000	41.348144	4,064,481.25	35.090000	3,449,311.91	-615,169.34	0.18
		Base		41.348144	4,064,481.25	35.090000	3,449,311.91	-615,169.34	0.18
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	12,661.000	52.998635	671,015.72	115.770000	1,465,763.97	794,748.25	0.07
		Base		52.998635	671,015.72	115.770000	1,465,763.97	794,748.25	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,459.000	41.684688	811,142.34	49.610000	965,360.99	154,218.65	0.05
		Base		41.684688	811,142.34	49.610000	965,360.99	154,218.65	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	67,631.000	26.934399	1,821,600.36	73.730000	4,986,433.63	3,164,833.27	0.25
		Base		26.934399	1,821,600.36	73.730000	4,986,433.63	3,164,833.27	0.25
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,362.000	86.132058	1,150,896.56	84.950000	1,135,101.90	-15,794.66	0.06
		Base		86.132058	1,150,896.56	84.950000	1,135,101.90	-15,794.66	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	443,747.000	58.544306	25,978,860.29	88.400000	39,227,234.80	13,248,374.51	2.00
		Base		58.544306	25,978,860.29	88.400000	39,227,234.80	13,248,374.51	2.00

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302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,699.000	29.168239	428,743.95	30.210000	444,056.79	15,312.84	0.02
		Base		29.168239	428,743.95	30.210000	444,056.79	15,312.84	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	14,281.000	30.772787	439,466.17	43.260000	617,796.06	178,329.89	0.03
		Base		30.772787	439,466.17	43.260000	617,796.06	178,329.89	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,246.000	26.702496	647,428.73	30.490000	739,260.54	91,831.81	0.04
		Base		26.702496	647,428.73	30.490000	739,260.54	91,831.81	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	245,228.000	63.703438	15,621,866.63	117.580000	28,833,908.24	13,212,041.61	1.47
		Base		63.703438	15,621,866.63	117.580000	28,833,908.24	13,212,041.61	1.47
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	30,830.000	30.056470	926,640.96	46.790000	1,442,535.70	515,894.74	0.07
		Base		30.056470	926,640.96	46.790000	1,442,535.70	515,894.74	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	7,444.000	150.852896	1,122,948.96	152.080000	1,132,083.52	9,134.56	0.06
		Base		150.852896	1,122,948.96	152.080000	1,132,083.52	9,134.56	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,390.000	77.782764	2,130,469.91	165.110000	4,522,362.90	2,391,892.99	0.23
		Base		77.782764	2,130,469.91	165.110000	4,522,362.90	2,391,892.99	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	7,347.000	128.383410	943,232.91	104.750000	769,598.25	-173,634.66	0.04
		Base		128.383410	943,232.91	104.750000	769,598.25	-173,634.66	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,502.000	28.459339	839,607.42	65.800000	1,941,231.60	1,101,624.18	0.10
		Base		28.459339	839,607.42	65.800000	1,941,231.60	1,101,624.18	0.10
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	83,693.000	24.329509	2,036,209.57	18.310000	1,532,418.83	-503,790.74	0.08
		Base		24.329509	2,036,209.57	18.310000	1,532,418.83	-503,790.74	0.08

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336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	8,155.000	104.011202	848,211.35	55.840000	455,375.20	-392,836.15	0.02
		Base		104.011202	848,211.35	55.840000	455,375.20	-392,836.15	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	23,823.000	22.119637	526,956.12	97.720000	2,327,983.56	1,801,027.44	0.12
		Base		22.119637	526,956.12	97.720000	2,327,983.56	1,801,027.44	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	45,269.000	45.048257	2,039,289.55	32.590000	1,475,316.71	-563,972.84	0.08
		Base		45.048257	2,039,289.55	32.590000	1,475,316.71	-563,972.84	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	14,845.000	41.717440	619,295.39	54.660000	811,427.70	192,132.31	0.04
		Base		41.717440	619,295.39	54.660000	811,427.70	192,132.31	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,899.000	24.457991	339,941.62	48.810000	678,410.19	338,468.57	0.03
		Base		24.457991	339,941.62	48.810000	678,410.19	338,468.57	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	14,657.000	63.750000	934,383.75	61.440000	900,526.08	-33,857.67	0.05
		Base		63.750000	934,383.75	61.440000	900,526.08	-33,857.67	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	416,595.000	12.485205	5,201,273.93	13.560000	5,649,028.20	447,754.27	0.29
		Base		12.485205	5,201,273.93	13.560000	5,649,028.20	447,754.27	0.29
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	39,897.000	25.684946	1,024,752.29	37.340000	1,489,753.98	465,001.69	0.08
		Base		25.684946	1,024,752.29	37.340000	1,489,753.98	465,001.69	0.08
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	133,767.000	26.583156	3,555,949.00	14.000000	1,872,738.00	-1,683,211.00	0.10
		Base		26.583156	3,555,949.00	14.000000	1,872,738.00	-1,683,211.00	0.10
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	124,826.000	8.939780	1,115,916.98	5.560000	694,032.56	-421,884.42	0.04
		Base		8.939780	1,115,916.98	5.560000	694,032.56	-421,884.42	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	24,181.000	27.323930	660,719.96	23.180000	560,515.58	-100,204.38	0.03
		Base		27.323930	660,719.96	23.180000	560,515.58	-100,204.38	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	31,255.000	56.866172	1,777,352.21	140.520000	4,391,952.60	2,614,600.39	0.22
		Base		56.866172	1,777,352.21	140.520000	4,391,952.60	2,614,600.39	0.22
369604103	GENERAL ELECTRIC CO W/D COMMON STOCK USD.06								
		Local	997,032.000	31.795948	31,701,577.95	30.750000	30,658,734.00	-1,042,843.95	1.56
		Base		31.795948	31,701,577.95	30.750000	30,658,734.00	-1,042,843.95	1.56
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	62,231.000	21.865590	1,360,717.51	28.030000	1,744,334.93	383,617.42	0.09
		Base		21.865590	1,360,717.51	28.030000	1,744,334.93	383,617.42	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	63,403.000	28.524097	1,808,513.31	61.340000	3,889,140.02	2,080,626.71	0.20
		Base		28.524097	1,808,513.31	61.340000	3,889,140.02	2,080,626.71	0.20
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	150,185.000	35.490954	5,330,208.87	31.800000	4,775,883.00	-554,325.87	0.24
		Base		35.490954	5,330,208.87	31.800000	4,775,883.00	-554,325.87	0.24
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,977.000	41.802312	667,875.54	95.970000	1,533,312.69	865,437.15	0.08
		Base		41.802312	667,875.54	95.970000	1,533,312.69	865,437.15	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	146,056.000	19.993529	2,920,174.94	88.210000	12,883,599.76	9,963,424.82	0.66
		Base		19.993529	2,920,174.94	88.210000	12,883,599.76	9,963,424.82	0.66
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	16,444.000	72.407800	1,190,673.86	72.180000	1,186,927.92	-3,745.94	0.06
		Base		72.407800	1,190,673.86	72.180000	1,186,927.92	-3,745.94	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	41,972.000	117.460446	4,930,049.84	164.110000	6,888,024.92	1,957,975.08	0.35
		Base		117.460446	4,930,049.84	164.110000	6,888,024.92	1,957,975.08	0.35

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Base Currency: USD - US DOLLAR

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382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	28,536.000	23.034263	657,305.74	28.970000	826,687.92	169,382.18	0.04
		Base		23.034263	657,305.74	28.970000	826,687.92	169,382.18	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,069.000	95.680868	580,687.19	234.520000	1,423,301.88	842,614.69	0.07
		Base		95.680868	580,687.19	234.520000	1,423,301.88	842,614.69	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,662.000	72.898576	2,381,013.30	80.620000	2,633,210.44	252,197.14	0.13
		Base		72.898576	2,381,013.30	80.620000	2,633,210.44	252,197.14	0.13
40414L109	HCP INC REIT USD1.								
		Local	49,744.000	36.023170	1,791,936.56	33.830000	1,682,839.52	-109,097.04	0.09
		Base		36.023170	1,791,936.56	33.830000	1,682,839.52	-109,097.04	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	184,504.000	15.351109	2,832,341.01	12.270000	2,263,864.08	-568,476.93	0.12
		Base		15.351109	2,832,341.01	12.270000	2,263,864.08	-568,476.93	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	91,718.000	31.820594	2,918,521.21	41.310000	3,788,870.58	870,349.37	0.19
		Base		31.820594	2,918,521.21	41.310000	3,788,870.58	870,349.37	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	41,852.000	34.114029	1,427,740.36	29.030000	1,214,963.56	-212,776.80	0.06
		Base		34.114029	1,427,740.36	29.030000	1,214,963.56	-212,776.80	0.06
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	19,665.000	42.924849	844,117.16	47.830000	940,576.95	96,459.79	0.05
		Base		42.924849	844,117.16	47.830000	940,576.95	96,459.79	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,601.000	79.576001	604,857.18	76.760000	583,452.76	-21,404.42	0.03
		Base		79.576001	604,857.18	76.760000	583,452.76	-21,404.42	0.03
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	13,320.000	51.562661	686,814.65	80.010000	1,065,733.20	378,918.55	0.05
		Base		51.562661	686,814.65	80.010000	1,065,733.20	378,918.55	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	42,388.000	43.856577	1,858,992.58	44.380000	1,881,179.44	22,186.86	0.10
		Base		43.856577	1,858,992.58	44.380000	1,881,179.44	22,186.86	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	12,001.000	29.513276	354,188.83	84.640000	1,015,764.64	661,575.81	0.05
		Base		29.513276	354,188.83	84.640000	1,015,764.64	661,575.81	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,541.000	46.844522	540,632.63	66.120000	763,090.92	222,458.29	0.04
		Base		46.844522	540,632.63	66.120000	763,090.92	222,458.29	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,326.000	43.432739	665,650.16	93.110000	1,427,003.86	761,353.70	0.07
		Base		43.432739	665,650.16	93.110000	1,427,003.86	761,353.70	0.07
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	28,295.000	51.709085	1,463,108.55	59.620000	1,686,947.90	223,839.35	0.09
		Base		51.709085	1,463,108.55	59.620000	1,686,947.90	223,839.35	0.09
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	183,426.000	18.479034	3,389,535.29	16.660000	3,055,877.16	-333,658.13	0.16
		Base		18.479034	3,389,535.29	16.660000	3,055,877.16	-333,658.13	0.16
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	26,354.000	34.618700	912,341.22	33.590000	885,230.86	-27,110.36	0.05
		Base		34.618700	912,341.22	33.590000	885,230.86	-27,110.36	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	135,480.000	43.747721	5,926,941.22	133.890000	18,139,417.20	12,212,475.98	0.92
		Base		43.747721	5,926,941.22	133.890000	18,139,417.20	12,212,475.98	0.92
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	82,206.000	48.792535	4,011,039.13	114.270000	9,393,679.62	5,382,640.49	0.48
		Base		48.792535	4,011,039.13	114.270000	9,393,679.62	5,382,640.49	0.48
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	28,878.000	10.592690	305,895.70	38.550000	1,113,246.90	807,351.20	0.06
		Base		10.592690	305,895.70	38.550000	1,113,246.90	807,351.20	0.06

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44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	80,385.000	18.783307	1,509,896.11	15.820000	1,271,690.70	-238,205.41	0.06
		Base		18.783307	1,509,896.11	15.820000	1,271,690.70	-238,205.41	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,847.000	44.545204	705,907.84	177.070000	2,806,028.29	2,100,120.45	0.14
		Base		44.545204	705,907.84	177.070000	2,806,028.29	2,100,120.45	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	9,520.000	82.097499	781,568.19	82.880000	789,017.60	7,449.41	0.04
		Base		82.097499	781,568.19	82.880000	789,017.60	7,449.41	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,953.000	10.249240	870,703.65	10.060000	854,627.18	-16,076.47	0.04
		Base		10.249240	870,703.65	10.060000	854,627.18	-16,076.47	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	34,983.000	44.396162	1,553,110.94	104.520000	3,656,423.16	2,103,312.22	0.19
		Base		44.396162	1,553,110.94	104.520000	3,656,423.16	2,103,312.22	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	15,707.000	178.754611	2,807,698.68	134.990000	2,120,287.93	-687,410.75	0.11
		Base		178.754611	2,807,698.68	134.990000	2,120,287.93	-687,410.75	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	504,787.000	28.699340	14,487,053.80	30.280000	15,284,950.36	797,896.56	0.78
		Base		28.699340	14,487,053.80	30.280000	15,284,950.36	797,896.56	0.78
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	12,703.000	146.931238	1,866,467.52	240.030000	3,049,101.09	1,182,633.57	0.16
		Base		146.931238	1,866,467.52	240.030000	3,049,101.09	1,182,633.57	0.16
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	94,462.000	116.686156	11,022,407.66	145.940000	13,785,784.28	2,763,376.62	0.70
		Base		116.686156	11,022,407.66	145.940000	13,785,784.28	2,763,376.62	0.70
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,534.000	45.556169	388,776.35	119.470000	1,019,556.98	630,780.63	0.05
		Base		45.556169	388,776.35	119.470000	1,019,556.98	630,780.63	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	43,935.000	34.440548	1,513,145.49	43.270000	1,901,067.45	387,921.96	0.10
		Base		34.440548	1,513,145.49	43.270000	1,901,067.45	387,921.96	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,971.000	17.591407	755,920.35	22.940000	985,754.74	229,834.39	0.05
		Base		17.591407	755,920.35	22.940000	985,754.74	229,834.39	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	27,443.000	37.161730	1,019,829.36	100.890000	2,768,724.27	1,748,894.91	0.14
		Base		37.161730	1,019,829.36	100.890000	2,768,724.27	1,748,894.91	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,994.000	330.174637	1,318,717.50	626.360000	2,501,681.84	1,182,964.34	0.13
		Base		330.174637	1,318,717.50	626.360000	2,501,681.84	1,182,964.34	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	20,564.000	27.848296	572,672.35	36.530000	751,202.92	178,530.57	0.04
		Base		27.848296	572,672.35	36.530000	751,202.92	178,530.57	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	392,189.000	42.380098	16,621,008.45	63.200000	24,786,344.80	8,165,336.35	1.26
		Base		42.380098	16,621,008.45	63.200000	24,786,344.80	8,165,336.35	1.26
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,093.000	74.748050	978,676.22	44.580000	583,685.94	-394,990.28	0.03
		Base		74.748050	978,676.22	44.580000	583,685.94	-394,990.28	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	294,854.000	61.009457	17,988,882.54	112.080000	33,047,236.32	15,058,353.78	1.68
		Base		61.009457	17,988,882.54	112.080000	33,047,236.32	15,058,353.78	1.68
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	69,267.000	23.834965	1,650,976.49	41.400000	2,867,653.80	1,216,677.31	0.15
		Base		23.834965	1,650,976.49	41.400000	2,867,653.80	1,216,677.31	0.15
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,613.000	19.610093	737,594.42	23.400000	880,144.20	142,549.78	0.04
		Base		19.610093	737,594.42	23.400000	880,144.20	142,549.78	0.04

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482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,633.000	43.560624	724,543.86	69.940000	1,163,312.02	438,768.16	0.06
		Base		43.560624	724,543.86	69.940000	1,163,312.02	438,768.16	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,594.000	111.623421	1,294,161.94	94.750000	1,098,531.50	-195,630.44	0.06
		Base		111.623421	1,294,161.94	94.750000	1,098,531.50	-195,630.44	0.06
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,948.000	44.757323	1,206,120.33	76.810000	2,069,875.88	863,755.55	0.11
		Base		44.757323	1,206,120.33	76.810000	2,069,875.88	863,755.55	0.11
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,289.000	13.484208	1,203,991.43	12.290000	1,097,361.81	-106,629.62	0.06
		Base		13.484208	1,203,991.43	12.290000	1,097,361.81	-106,629.62	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,565.000	61.378818	2,367,074.11	125.190000	4,827,952.35	2,460,878.24	0.25
		Base		61.378818	2,367,074.11	125.190000	4,827,952.35	2,460,878.24	0.25
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	44,207.000	23.808819	1,052,516.45	28.120000	1,243,100.84	190,584.39	0.06
		Base		23.808819	1,052,516.45	28.120000	1,243,100.84	190,584.39	0.06
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	195,533.000	36.695924	7,175,264.03	17.760000	3,472,666.08	-3,702,597.95	0.18
		Base		36.695924	7,175,264.03	17.760000	3,472,666.08	-3,702,597.95	0.18
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,283.000	51.222358	1,038,943.09	44.300000	898,536.90	-140,406.19	0.05
		Base		51.222358	1,038,943.09	44.300000	898,536.90	-140,406.19	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	63,535.000	30.232878	1,920,845.91	78.070000	4,960,177.45	3,039,331.54	0.25
		Base		30.232878	1,920,845.91	78.070000	4,960,177.45	3,039,331.54	0.25
501044101	KROGER CO COMMON STOCK USD1.								
		Local	104,155.000	13.111059	1,365,582.37	35.390000	3,686,045.45	2,320,463.08	0.19
		Base		13.111059	1,365,582.37	35.390000	3,686,045.45	2,320,463.08	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	27,216.000	30.615008	833,218.05	78.290000	2,130,740.64	1,297,522.59	0.11
		Base		30.615008	833,218.05	78.290000	2,130,740.64	1,297,522.59	0.11
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,316.000	77.254857	642,451.39	131.530000	1,093,803.48	451,352.09	0.06
		Base		77.254857	642,451.39	131.530000	1,093,803.48	451,352.09	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,867.000	71.180320	773,516.54	125.320000	1,361,852.44	588,335.90	0.07
		Base		71.180320	773,516.54	125.320000	1,361,852.44	588,335.90	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,978.000	37.446495	635,766.60	76.400000	1,297,119.20	661,352.60	0.07
		Base		37.446495	635,766.60	76.400000	1,297,119.20	661,352.60	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,713.000	33.149079	786,064.10	95.870000	2,273,365.31	1,487,301.21	0.12
		Base		33.149079	786,064.10	95.870000	2,273,365.31	1,487,301.21	0.12
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,499.000	22.963747	332,951.37	49.290000	714,655.71	381,704.34	0.04
		Base		22.963747	332,951.37	49.290000	714,655.71	381,704.34	0.04
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	11,509.000	70.221028	808,173.81	32.110000	369,553.99	-438,619.82	0.02
		Base		70.221028	808,173.81	32.110000	369,553.99	-438,619.82	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,246.000	38.627440	743,423.71	45.310000	872,036.26	128,612.55	0.04
		Base		38.627440	743,423.71	45.310000	872,036.26	128,612.55	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	35,611.000	31.454936	1,120,141.71	16.680000	593,991.48	-526,150.23	0.03
		Base		31.454936	1,120,141.71	16.680000	593,991.48	-526,150.23	0.03
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	30,885.000	47.776229	1,475,568.82	52.260000	1,614,050.10	138,481.28	0.08
		Base		47.776229	1,475,568.82	52.260000	1,614,050.10	138,481.28	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
532457108	ELI LILLY + CO COMMON STOCK								
		104,009.000	Local	58.849905	6,120,919.82	75.530000	7,855,799.77	1,734,879.95	0.40
			Base	58.849905	6,120,919.82	75.530000	7,855,799.77	1,734,879.95	0.40
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		25,748.000	Local	39.921089	1,027,888.21	43.450000	1,118,750.60	90,862.39	0.06
			Base	39.921089	1,027,888.21	43.450000	1,118,750.60	90,862.39	0.06
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		25,575.000	Local	40.724815	1,041,537.14	44.480000	1,137,576.00	96,038.86	0.06
			Base	40.724815	1,041,537.14	44.480000	1,137,576.00	96,038.86	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		28,074.000	Local	68.444329	1,921,506.09	232.380000	6,523,836.12	4,602,330.03	0.33
			Base	68.444329	1,921,506.09	232.380000	6,523,836.12	4,602,330.03	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		28,617.000	Local	28.133363	805,092.46	39.680000	1,135,522.56	330,430.10	0.06
			Base	28.133363	805,092.46	39.680000	1,135,522.56	330,430.10	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		97,784.000	Local	23.299511	2,278,319.41	76.020000	7,433,539.68	5,155,220.27	0.38
			Base	23.299511	2,278,319.41	76.020000	7,433,539.68	5,155,220.27	0.38
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		16,997.000	Local	99.914210	1,698,241.83	118.320000	2,011,085.04	312,843.21	0.10
			Base	99.914210	1,698,241.83	118.320000	2,011,085.04	312,843.21	0.10
554382101	MACERICH CO/THE REIT USD.01								
		13,547.000	Local	70.321084	952,639.73	76.080000	1,030,655.76	78,016.03	0.05
			Base	70.321084	952,639.73	76.080000	1,030,655.76	78,016.03	0.05
55616P104	MACY S INC COMMON STOCK USD.01								
		33,158.000	Local	32.275775	1,070,200.16	39.590000	1,312,725.22	242,525.06	0.07
			Base	32.275775	1,070,200.16	39.590000	1,312,725.22	242,525.06	0.07
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		90,147.000	Local	17.698530	1,595,469.37	14.090000	1,270,171.23	-325,298.14	0.06
			Base	17.698530	1,595,469.37	14.090000	1,270,171.23	-325,298.14	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	56,552.000	13.616393	770,034.28	39.080000	2,210,052.16	1,440,017.88	0.11
		Base		13.616393	770,034.28	39.080000	2,210,052.16	1,440,017.88	0.11
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,696.000	36.954228	2,058,202.70	63.150000	3,517,202.40	1,458,999.70	0.18
		Base		36.954228	2,058,202.70	63.150000	3,517,202.40	1,458,999.70	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,315.000	34.590236	702,700.65	70.090000	1,423,878.35	721,177.70	0.07
		Base		34.590236	702,700.65	70.090000	1,423,878.35	721,177.70	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,875.000	133.277244	916,281.05	169.230000	1,163,456.25	247,175.20	0.06
		Base		133.277244	916,281.05	169.230000	1,163,456.25	247,175.20	0.06
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	35,683.000	19.820015	707,237.61	30.710000	1,095,824.93	388,587.32	0.06
		Base		19.820015	707,237.61	30.710000	1,095,824.93	388,587.32	0.06
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	104,776.000	30.357286	3,180,715.02	96.990000	10,162,224.24	6,981,509.22	0.52
		Base		30.357286	3,180,715.02	96.990000	10,162,224.24	6,981,509.22	0.52
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	36,331.000	21.964912	798,007.21	31.090000	1,129,530.79	331,523.58	0.06
		Base		21.964912	798,007.21	31.090000	1,129,530.79	331,523.58	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	12,328.000	36.245999	446,840.67	93.780000	1,156,119.84	709,279.17	0.06
		Base		36.245999	446,840.67	93.780000	1,156,119.84	709,279.17	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	96,343.000	48.704899	4,692,376.07	126.490000	12,186,426.07	7,494,050.00	0.62
		Base		48.704899	4,692,376.07	126.490000	12,186,426.07	7,494,050.00	0.62
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,426.000	59.477607	1,452,800.02	167.820000	4,099,171.32	2,646,371.30	0.21
		Base		59.477607	1,452,800.02	167.820000	4,099,171.32	2,646,371.30	0.21

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582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	19,923.000	51.579898	1,027,626.30	87.150000	1,736,289.45	708,663.15	0.09
		Base		51.579898	1,027,626.30	87.150000	1,736,289.45	708,663.15	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	296,554.000	46.234875	13,711,137.14	54.840000	16,263,021.36	2,551,884.22	0.83
		Base		46.234875	13,711,137.14	54.840000	16,263,021.36	2,551,884.22	0.83
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,186.000	40.588819	4,756,441.36	45.100000	5,285,088.60	528,647.24	0.27
		Base		40.588819	4,756,441.36	45.100000	5,285,088.60	528,647.24	0.27
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	845,157.000	33.700720	28,482,399.79	49.870000	42,147,979.59	13,665,579.80	2.15
		Base		33.700720	28,482,399.79	49.870000	42,147,979.59	13,665,579.80	2.15
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	22,813.000	33.256989	758,691.70	48.590000	1,108,483.67	349,791.97	0.06
		Base		33.256989	758,691.70	48.590000	1,108,483.67	349,791.97	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	110,859.000	16.590127	1,839,164.84	10.750000	1,191,734.25	-647,430.59	0.06
		Base		16.590127	1,839,164.84	10.750000	1,191,734.25	-647,430.59	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,796.000	78.669823	534,640.12	192.630000	1,309,113.48	774,473.36	0.07
		Base		78.669823	534,640.12	192.630000	1,309,113.48	774,473.36	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	19,643.000	51.148667	1,004,713.26	95.630000	1,878,460.09	873,746.83	0.10
		Base		51.148667	1,004,713.26	95.630000	1,878,460.09	873,746.83	0.10
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	167,642.000	17.183277	2,880,638.99	42.960000	7,201,900.32	4,321,261.33	0.37
		Base		17.183277	2,880,638.99	42.960000	7,201,900.32	4,321,261.33	0.37
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	47,054.000	51.296490	2,413,705.02	93.680000	4,408,018.72	1,994,313.70	0.22
		Base		51.296490	2,413,705.02	93.680000	4,408,018.72	1,994,313.70	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	16,045.000	74.649108	1,197,744.94	144.220000	2,314,009.90	1,116,264.96	0.12
		Base		74.649108	1,197,744.94	144.220000	2,314,009.90	1,116,264.96	0.12
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,119.000	30.815594	558,347.74	95.720000	1,734,350.68	1,176,002.94	0.09
		Base		30.815594	558,347.74	95.720000	1,734,350.68	1,176,002.94	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	163,242.000	36.685529	5,988,619.13	27.060000	4,417,328.52	-1,571,290.61	0.22
		Base		36.685529	5,988,619.13	27.060000	4,417,328.52	-1,571,290.61	0.22
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	37,668.000	50.321563	1,895,512.62	27.990000	1,054,327.32	-841,185.30	0.05
		Base		50.321563	1,895,512.62	27.990000	1,054,327.32	-841,185.30	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,953.000	70.769122	1,199,748.93	75.190000	1,274,696.07	74,947.14	0.06
		Base		70.769122	1,199,748.93	75.190000	1,274,696.07	74,947.14	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,279.000	48.097107	831,069.91	35.740000	617,551.46	-213,518.45	0.03
		Base		48.097107	831,069.91	35.740000	617,551.46	-213,518.45	0.03
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	33,647.000	24.099497	810,875.78	15.100000	508,069.70	-302,806.08	0.03
		Base		24.099497	810,875.78	15.100000	508,069.70	-302,806.08	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	12,258.000	30.502695	373,902.04	61.710000	756,441.18	382,539.14	0.04
		Base		30.502695	373,902.04	61.710000	756,441.18	382,539.14	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	40,156.000	47.216087	1,896,009.18	36.040000	1,447,222.24	-448,786.94	0.07
		Base		47.216087	1,896,009.18	36.040000	1,447,222.24	-448,786.94	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	36,633.000	16.629160	609,176.01	13.670000	500,773.11	-108,402.90	0.03
		Base		16.629160	609,176.01	13.670000	500,773.11	-108,402.90	0.03

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64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	30,891.000	35.209655	1,087,661.45	23.640000	730,263.24	-357,398.21	0.04
		Base		35.209655	1,087,661.45	23.640000	730,263.24	-357,398.21	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	45,742.000	29.464800	1,347,778.88	90.030000	4,118,152.26	2,770,373.38	0.21
		Base		29.464800	1,347,778.88	90.030000	4,118,152.26	2,770,373.38	0.21
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	48,757.000	32.939666	1,606,039.30	45.540000	2,220,393.78	614,354.48	0.11
		Base		32.939666	1,606,039.30	45.540000	2,220,393.78	614,354.48	0.11
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	21,171.000	53.046874	1,123,055.38	36.250000	767,448.75	-355,606.63	0.04
		Base		53.046874	1,123,055.38	36.250000	767,448.75	-355,606.63	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	56,544.000	37.523100	2,121,706.15	34.970000	1,977,343.68	-144,362.47	0.10
		Base		37.523100	2,121,706.15	34.970000	1,977,343.68	-144,362.47	0.10
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	40,603.000	12.048429	489,202.37	12.420000	504,289.26	15,086.89	0.03
		Base		12.048429	489,202.37	12.420000	504,289.26	15,086.89	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,519.000	12.843858	147,948.40	12.960000	149,286.24	1,337.84	0.01
		Base		12.843858	147,948.40	12.960000	149,286.24	1,337.84	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	49,217.000	52.967581	2,606,905.41	117.580000	5,786,934.86	3,180,029.45	0.29
		Base		52.967581	2,606,905.41	117.580000	5,786,934.86	3,180,029.45	0.29
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	144,244.000	14.529404	2,095,779.40	58.940000	8,501,741.36	6,405,961.96	0.43
		Base		14.529404	2,095,779.40	58.940000	8,501,741.36	6,405,961.96	0.43
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	34,166.000	8.880597	303,414.49	22.710000	775,909.86	472,495.37	0.04
		Base		8.880597	303,414.49	22.710000	775,909.86	472,495.37	0.04

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655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	45,824.000	42.008606	1,925,002.35	36.110000	1,654,704.64	-270,297.71	0.08
		Base		42.008606	1,925,002.35	36.110000	1,654,704.64	-270,297.71	0.08
655664100	NORDSTROM INC COMMON STOCK								
		Local	13,720.000	28.780386	394,866.89	51.130000	701,503.60	306,636.71	0.04
		Base		28.780386	394,866.89	51.130000	701,503.60	306,636.71	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,864.000	42.728660	1,361,506.02	90.110000	2,871,265.04	1,509,759.02	0.15
		Base		42.728660	1,361,506.02	90.110000	2,871,265.04	1,509,759.02	0.15
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	23,001.000	57.441076	1,321,202.20	71.080000	1,634,911.08	313,708.88	0.08
		Base		57.441076	1,321,202.20	71.080000	1,634,911.08	313,708.88	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	19,335.000	51.557854	996,871.10	206.260000	3,988,037.10	2,991,166.00	0.20
		Base		51.557854	996,871.10	206.260000	3,988,037.10	2,991,166.00	0.20
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	33,973.000	34.844324	1,183,766.22	49.780000	1,691,175.94	507,409.72	0.09
		Base		34.844324	1,183,766.22	49.780000	1,691,175.94	507,409.72	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,614.000	15.928584	869,923.66	35.530000	1,940,435.42	1,070,511.76	0.10
		Base		15.928584	869,923.66	35.530000	1,940,435.42	1,070,511.76	0.10
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,386.000	47.795852	496,407.72	262.680000	2,728,194.48	2,231,786.76	0.14
		Base		47.795852	496,407.72	262.680000	2,728,194.48	2,231,786.76	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	81,621.000	44.906318	3,665,298.58	76.650000	6,256,249.65	2,590,951.07	0.32
		Base		44.906318	3,665,298.58	76.650000	6,256,249.65	2,590,951.07	0.32
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,602.000	42.729261	1,093,954.54	82.970000	2,124,197.94	1,030,243.40	0.11
		Base		42.729261	1,093,954.54	82.970000	2,124,197.94	1,030,243.40	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
682680103	ONEOK INC COMMON STOCK USD.01								
		22,438.000	Local	25.192653	565,272.74	36.150000	811,133.70	245,860.96	0.04
			Base	25.192653	565,272.74	36.150000	811,133.70	245,860.96	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01								
		336,695.000	Local	21.612330	7,276,763.37	39.860000	13,420,662.70	6,143,899.33	0.68
			Base	21.612330	7,276,763.37	39.860000	13,420,662.70	6,143,899.33	0.68
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		17,201.000	Local	26.002516	447,269.28	18.460000	317,530.46	-129,738.82	0.02
			Base	26.002516	447,269.28	18.460000	317,530.46	-129,738.82	0.02
69331C108	P G + E CORP COMMON STOCK								
		52,661.000	Local	37.927978	1,997,325.23	58.200000	3,064,870.20	1,067,544.97	0.16
			Base	37.927978	1,997,325.23	58.200000	3,064,870.20	1,067,544.97	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		53,547.000	Local	80.550181	4,313,220.54	87.780000	4,700,355.66	387,135.12	0.24
			Base	80.550181	4,313,220.54	87.780000	4,700,355.66	387,135.12	0.24
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		28,506.000	Local	35.752503	1,019,160.85	110.390000	3,146,777.34	2,127,616.49	0.16
			Base	35.752503	1,019,160.85	110.390000	3,146,777.34	2,127,616.49	0.16
69351T106	PPL CORP COMMON STOCK USD.01								
		72,005.000	Local	25.950115	1,868,538.00	37.640000	2,710,268.20	841,730.20	0.14
			Base	25.950115	1,868,538.00	37.640000	2,710,268.20	841,730.20	0.14
693656100	PVH CORP COMMON STOCK USD1.								
		8,757.000	Local	119.635329	1,047,646.58	95.600000	837,169.20	-210,477.38	0.04
			Base	119.635329	1,047,646.58	95.600000	837,169.20	-210,477.38	0.04
693718108	PACCAR INC COMMON STOCK USD1.								
		37,545.000	Local	30.439660	1,142,857.04	58.910000	2,211,775.95	1,068,918.91	0.11
			Base	30.439660	1,142,857.04	58.910000	2,211,775.95	1,068,918.91	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		14,437.000	Local	50.730680	732,398.82	116.020000	1,674,980.74	942,581.92	0.09
			Base	50.730680	732,398.82	116.020000	1,674,980.74	942,581.92	0.09

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703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,924.000	37.196737	331,943.68	43.350000	386,855.40	54,911.72	0.02
		Base		37.196737	331,943.68	43.350000	386,855.40	54,911.72	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	34,326.000	32.927986	1,130,286.04	52.120000	1,789,071.12	658,785.08	0.09
		Base		32.927986	1,130,286.04	52.120000	1,789,071.12	658,785.08	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	118,891.000	17.277333	2,054,119.34	39.180000	4,658,149.38	2,604,030.04	0.24
		Base		17.277333	2,054,119.34	39.180000	4,658,149.38	2,604,030.04	0.24
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	33,172.000	16.428418	544,963.49	15.500000	514,166.00	-30,797.49	0.03
		Base		16.428418	544,963.49	15.500000	514,166.00	-30,797.49	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,452.000	54.298164	8,386,459.96	102.960000	15,902,377.92	7,515,917.96	0.81
		Base		54.298164	8,386,459.96	102.960000	15,902,377.92	7,515,917.96	0.81
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,732.000	26.086983	306,052.48	50.420000	591,527.44	285,474.96	0.03
		Base		26.086983	306,052.48	50.420000	591,527.44	285,474.96	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	646,281.000	28.192100	18,220,018.60	32.710000	21,139,851.51	2,919,832.91	1.08
		Base		28.192100	18,220,018.60	32.710000	21,139,851.51	2,919,832.91	1.08
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	165,557.000	39.670125	6,567,666.82	98.120000	16,244,452.84	9,676,786.02	0.83
		Base		39.670125	6,567,666.82	98.120000	16,244,452.84	9,676,786.02	0.83
718546104	PHILLIPS 66 COMMON STOCK								
		Local	50,163.000	27.735722	1,391,307.03	82.110000	4,118,883.93	2,727,576.90	0.21
		Base		27.735722	1,391,307.03	82.110000	4,118,883.93	2,727,576.90	0.21
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	11,861.000	42.251018	501,139.32	72.650000	861,701.65	360,562.33	0.04
		Base		42.251018	501,139.32	72.650000	861,701.65	360,562.33	0.04

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723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	17,446.000	87.551064	1,527,415.86	166.100000	2,897,780.60	1,370,364.74	0.15
		Base		87.551064	1,527,415.86	166.100000	2,897,780.60	1,370,364.74	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,470.000	37.917110	776,163.24	20.970000	429,255.90	-346,907.34	0.02
		Base		37.917110	776,163.24	20.970000	429,255.90	-346,907.34	0.02
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,436.000	57.172222	1,740,093.76	117.460000	3,575,012.56	1,834,918.80	0.18
		Base		57.172222	1,740,093.76	117.460000	3,575,012.56	1,834,918.80	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,520.000	40.967212	1,086,450.47	75.290000	1,996,690.80	910,240.33	0.10
		Base		40.967212	1,086,450.47	75.290000	1,996,690.80	910,240.33	0.10
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,301.000	341.001658	1,807,649.79	1,343.660000	7,122,741.66	5,315,091.87	0.36
		Base		341.001658	1,807,649.79	1,343.660000	7,122,741.66	5,315,091.87	0.36
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,980.000	32.480762	941,292.49	42.680000	1,236,866.40	295,573.91	0.06
		Base		32.480762	941,292.49	42.680000	1,236,866.40	295,573.91	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	283,443.000	53.661664	15,210,022.99	80.120000	22,709,453.16	7,499,430.17	1.16
		Base		53.661664	15,210,022.99	80.120000	22,709,453.16	7,499,430.17	1.16
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	62,438.000	17.596977	1,098,720.06	32.600000	2,035,478.80	936,758.74	0.10
		Base		17.596977	1,098,720.06	32.600000	2,035,478.80	936,758.74	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,075.000	41.827698	2,345,488.16	45.410000	2,546,365.75	200,877.59	0.13
		Base		41.827698	2,345,488.16	45.410000	2,546,365.75	200,877.59	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,658.000	49.986273	2,382,245.78	77.640000	3,700,167.12	1,317,921.34	0.19
		Base		49.986273	2,382,245.78	77.640000	3,700,167.12	1,317,921.34	0.19

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	54,115.000	29.526962	1,597,851.53	46.130000	2,496,324.95	898,473.42	0.13
		Base		29.526962	1,597,851.53	46.130000	2,496,324.95	898,473.42	0.13
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	15,737.000	97.772102	1,538,639.57	244.810000	3,852,574.97	2,313,935.40	0.20
		Base		97.772102	1,538,639.57	244.810000	3,852,574.97	2,313,935.40	0.20
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	33,950.000	18.011531	611,491.49	18.390000	624,340.50	12,849.01	0.03
		Base		18.011531	611,491.49	18.390000	624,340.50	12,849.01	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	13,796.000	81.520451	1,124,656.14	45.030000	621,233.88	-503,422.26	0.03
		Base		81.520451	1,124,656.14	45.030000	621,233.88	-503,422.26	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	159,737.000	43.165688	6,895,157.50	50.520000	8,069,913.24	1,174,755.74	0.41
		Base		43.165688	6,895,157.50	50.520000	8,069,913.24	1,174,755.74	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	17,073.000	23.564600	402,318.42	23.720000	404,971.56	2,653.14	0.02
		Base		23.564600	402,318.42	23.720000	404,971.56	2,653.14	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	15,254.000	45.027661	686,851.94	75.170000	1,146,643.18	459,791.24	0.06
		Base		45.027661	686,851.94	75.170000	1,146,643.18	459,791.24	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,212.000	96.198176	597,583.07	93.210000	579,020.52	-18,562.55	0.03
		Base		96.198176	597,583.07	93.210000	579,020.52	-18,562.55	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,121.000	53.332003	966,429.22	44.110000	799,317.31	-167,111.91	0.04
		Base		53.332003	966,429.22	44.110000	799,317.31	-167,111.91	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,950.000	45.667227	1,459,067.89	126.350000	4,036,882.50	2,577,814.61	0.21
		Base		45.667227	1,459,067.89	126.350000	4,036,882.50	2,577,814.61	0.21

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756109104	REALTY INCOME CORP REIT USD1.								
		Local	26,758.000	50.373701	1,347,899.50	59.200000	1,584,073.60	236,174.10	0.08
		Base		50.373701	1,347,899.50	59.200000	1,584,073.60	236,174.10	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,514.000	30.236663	590,038.24	73.370000	1,431,742.18	841,703.94	0.07
		Base		30.236663	590,038.24	73.370000	1,431,742.18	841,703.94	0.07
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,343.000	247.030072	2,060,971.89	376.710000	3,142,891.53	1,081,919.64	0.16
		Base		247.030072	2,060,971.89	376.710000	3,142,891.53	1,081,919.64	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	137,613.000	12.800889	1,761,568.76	9.380000	1,290,809.94	-470,758.82	0.07
		Base		12.800889	1,761,568.76	9.380000	1,290,809.94	-470,758.82	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,428.000	24.013609	610,618.04	47.070000	1,196,895.96	586,277.92	0.06
		Base		24.013609	610,618.04	47.070000	1,196,895.96	586,277.92	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	88,461.000	18.991103	1,679,971.98	49.600000	4,387,665.60	2,707,693.62	0.22
		Base		18.991103	1,679,971.98	49.600000	4,387,665.60	2,707,693.62	0.22
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,015.000	29.725527	416,603.26	38.310000	536,914.65	120,311.39	0.03
		Base		29.725527	416,603.26	38.310000	536,914.65	120,311.39	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,043.000	46.116555	647,614.78	113.470000	1,593,459.21	945,844.43	0.08
		Base		46.116555	647,614.78	113.470000	1,593,459.21	945,844.43	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,012.000	42.420477	594,395.72	88.190000	1,235,718.28	641,322.56	0.06
		Base		42.420477	594,395.72	88.190000	1,235,718.28	641,322.56	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	10,799.000	71.488589	772,005.27	176.090000	1,901,595.91	1,129,590.64	0.10
		Base		71.488589	772,005.27	176.090000	1,901,595.91	1,129,590.64	0.10

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778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	43,277.000	14.351861	621,105.47	56.780000	2,457,268.06	1,836,162.59	0.13
		Base		14.351861	621,105.47	56.780000	2,457,268.06	1,836,162.59	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,716.000	41.015780	234,446.20	68.920000	393,946.72	159,500.52	0.02
		Base		41.015780	234,446.20	68.920000	393,946.72	159,500.52	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	28,349.000	41.227831	1,168,767.78	106.850000	3,029,090.65	1,860,322.87	0.15
		Base		41.227831	1,168,767.78	106.850000	3,029,090.65	1,860,322.87	0.15
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	10,691.000	132.856313	1,420,366.84	105.080000	1,123,410.28	-296,956.56	0.06
		Base		132.856313	1,420,366.84	105.080000	1,123,410.28	-296,956.56	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	85,815.000	197.992644	16,990,738.75	206.300000	17,703,634.50	712,895.75	0.90
		Base		197.992644	16,990,738.75	206.300000	17,703,634.50	712,895.75	0.90
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	76.200000	2,309,317.20	1,269,574.40	0.12
		Base		34.308150	1,039,742.80	76.200000	2,309,317.20	1,269,574.40	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	67,388.000	30.298518	2,041,756.55	75.800000	5,108,010.40	3,066,253.85	0.26
		Base		30.298518	2,041,756.55	75.800000	5,108,010.40	3,066,253.85	0.26
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	21,479.000	49.344592	1,059,872.50	75.130000	1,613,717.27	553,844.77	0.08
		Base		49.344592	1,059,872.50	75.130000	1,613,717.27	553,844.77	0.08

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80589M102	SCANA CORP COMMON STOCK								
		Local	15,271.000	40.591024	619,865.53	68.690000	1,048,964.99	429,099.46	0.05
		Base		40.591024	619,865.53	68.690000	1,048,964.99	429,099.46	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,756.000	139.469732	1,221,196.97	168.700000	1,477,137.20	255,940.23	0.08
		Base		139.469732	1,221,196.97	168.700000	1,477,137.20	255,940.23	0.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	148,573.000	85.668237	12,727,986.96	80.340000	11,936,354.82	-791,632.14	0.61
		Base		85.668237	12,727,986.96	80.340000	11,936,354.82	-791,632.14	0.61
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	128,406.000	21.064510	2,704,809.47	28.410000	3,648,014.46	943,204.99	0.19
		Base		21.064510	2,704,809.47	28.410000	3,648,014.46	943,204.99	0.19
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,136.000	49.849896	505,278.55	62.350000	631,979.60	126,701.05	0.03
		Base		49.849896	505,278.55	62.350000	631,979.60	126,701.05	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	20,943.000	23.624085	494,759.21	47.360000	991,860.48	497,101.27	0.05
		Base		23.624085	494,759.21	47.360000	991,860.48	497,101.27	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	25,196.000	48.866809	1,231,248.13	103.350000	2,604,006.60	1,372,758.47	0.13
		Base		48.866809	1,231,248.13	103.350000	2,604,006.60	1,372,758.47	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,381.000	59.093094	495,259.22	287.310000	2,407,945.11	1,912,685.89	0.12
		Base		59.093094	495,259.22	287.310000	2,407,945.11	1,912,685.89	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	33,062.000	80.644893	2,666,281.45	201.170000	6,651,082.54	3,984,801.09	0.34
		Base		80.644893	2,666,281.45	201.170000	6,651,082.54	3,984,801.09	0.34
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	20,480.000	92.684390	1,898,176.31	66.820000	1,368,473.60	-529,702.71	0.07
		Base		92.684390	1,898,176.31	66.820000	1,368,473.60	-529,702.71	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	12,788.000	62.232214	795,825.55	126.980000	1,623,820.24	827,994.69	0.08
		Base		62.232214	795,825.55	126.980000	1,623,820.24	827,994.69	0.08
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	6,207.000	48.262101	299,562.86	159.280000	988,650.96	689,088.10	0.05
		Base		48.262101	299,562.86	159.280000	988,650.96	689,088.10	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	97,543.000	32.092574	3,130,405.94	50.100000	4,886,904.30	1,756,498.36	0.25
		Base		32.092574	3,130,405.94	50.100000	4,886,904.30	1,756,498.36	0.25
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	68,182.000	14.089378	960,642.00	44.610000	3,041,599.02	2,080,957.02	0.15
		Base		14.089378	960,642.00	44.610000	3,041,599.02	2,080,957.02	0.15
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	41,637.000	39.636643	1,650,350.90	13.430000	559,184.91	-1,091,165.99	0.03
		Base		39.636643	1,650,350.90	13.430000	559,184.91	-1,091,165.99	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	71,753.000	24.534233	1,760,404.83	31.270000	2,243,716.31	483,311.48	0.11
		Base		24.534233	1,760,404.83	31.270000	2,243,716.31	483,311.48	0.11
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,277.000	52.362927	852,311.36	111.920000	1,821,721.84	969,410.48	0.09
		Base		52.362927	852,311.36	111.920000	1,821,721.84	969,410.48	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	69,003.000	17.569663	1,212,359.47	10.200000	703,830.60	-508,528.87	0.04
		Base		17.569663	1,212,359.47	10.200000	703,830.60	-508,528.87	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	157,943.000	13.851527	2,187,751.76	56.230000	8,881,134.89	6,693,383.13	0.45
		Base		13.851527	2,187,751.76	56.230000	8,881,134.89	6,693,383.13	0.45
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	18,033.000	35.952368	648,329.06	81.880000	1,476,542.04	828,212.98	0.08
		Base		35.952368	648,329.06	81.880000	1,476,542.04	828,212.98	0.08

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857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	42,745.000	51.792943	2,213,889.33	62.300000	2,663,013.50	449,124.17	0.14
		Base		51.792943	2,213,889.33	62.300000	2,663,013.50	449,124.17	0.14
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	9,081.000	68.996756	626,559.54	95.560000	867,780.36	241,220.82	0.04
		Base		68.996756	626,559.54	95.560000	867,780.36	241,220.82	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	33,479.000	50.610342	1,694,383.63	109.010000	3,649,545.79	1,955,162.16	0.19
		Base		50.610342	1,694,383.63	109.010000	3,649,545.79	1,955,162.16	0.19
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	53,963.000	42.744235	2,306,607.16	41.740000	2,252,415.62	-54,191.54	0.11
		Base		42.744235	2,306,607.16	41.740000	2,252,415.62	-54,191.54	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	65,164.000	29.050666	1,893,057.61	16.645000	1,084,654.78	-808,402.83	0.06
		Base		29.050666	1,893,057.61	16.645000	1,084,654.78	-808,402.83	0.06
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	89,099.000	31.788875	2,832,357.00	30.570000	2,723,756.43	-108,600.57	0.14
		Base		31.788875	2,832,357.00	30.570000	2,723,756.43	-108,600.57	0.14
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	56,108.000	27.882975	1,564,457.95	46.070000	2,584,895.56	1,020,437.61	0.13
		Base		27.882975	1,564,457.95	46.070000	2,584,895.56	1,020,437.61	0.13
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	25,164.000	18.476445	464,941.25	27.770000	698,804.28	233,863.03	0.04
		Base		18.476445	464,941.25	27.770000	698,804.28	233,863.03	0.04
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,543.000	16.575082	1,185,831.06	75.820000	5,424,390.26	4,238,559.20	0.28
		Base		16.575082	1,185,831.06	75.820000	5,424,390.26	4,238,559.20	0.28
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	64,352.000	45.875740	2,952,195.62	79.500000	5,115,984.00	2,163,788.38	0.26
		Base		45.875740	2,952,195.62	79.500000	5,115,984.00	2,163,788.38	0.26

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87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	23,479.000	38.188507	896,627.96	23.360000	548,469.44	-348,158.52	0.03
		Base		38.188507	896,627.96	23.360000	548,469.44	-348,158.52	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	14,211.000	23.833224	338,693.95	25.300000	359,538.30	20,844.35	0.02
		Base		23.833224	338,693.95	25.300000	359,538.30	20,844.35	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	12,748.000	39.937956	509,129.06	79.690000	1,015,888.12	506,759.06	0.05
		Base		39.937956	509,129.06	79.690000	1,015,888.12	506,759.06	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	107,418.000	35.355273	3,797,792.67	57.040000	6,127,122.72	2,329,330.05	0.31
		Base		35.355273	3,797,792.67	57.040000	6,127,122.72	2,329,330.05	0.31
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,977.000	31.945948	925,697.73	38.680000	1,120,830.36	195,132.63	0.06
		Base		31.945948	925,697.73	38.680000	1,120,830.36	195,132.63	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	42,343.000	53.566930	2,268,184.52	144.250000	6,107,977.75	3,839,793.23	0.31
		Base		53.566930	2,268,184.52	144.250000	6,107,977.75	3,839,793.23	0.31
88579Y101	3M CO COMMON STOCK USD.01								
		Local	64,652.000	73.677728	4,763,412.50	167.380000	10,821,451.76	6,058,039.26	0.55
		Base		73.677728	4,763,412.50	167.380000	10,821,451.76	6,058,039.26	0.55
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,919.000	44.751686	533,395.35	71.350000	850,420.65	317,025.30	0.04
		Base		44.751686	533,395.35	71.350000	850,420.65	317,025.30	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	84,433.000	59.402224	5,015,507.99	75.140000	6,344,295.62	1,328,787.63	0.32
		Base		59.402224	5,015,507.99	75.140000	6,344,295.62	1,328,787.63	0.32
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	30,269.000	92.282420	2,793,296.56	212.110000	6,420,357.59	3,627,061.03	0.33
		Base		92.282420	2,793,296.56	212.110000	6,420,357.59	3,627,061.03	0.33

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891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	12,051.000	21.026258	253,387.44	57.890000	697,632.39	444,244.95	0.04
		Base		21.026258	253,387.44	57.890000	697,632.39	444,244.95	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	18,006.000	27.019404	486,511.38	51.140000	920,826.84	434,315.46	0.05
		Base		27.019404	486,511.38	51.140000	920,826.84	434,315.46	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,290.000	72.155081	1,031,096.11	94.660000	1,352,691.40	321,595.29	0.07
		Base		72.155081	1,031,096.11	94.660000	1,352,691.40	321,595.29	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	31,521.000	44.559824	1,404,570.22	109.900000	3,464,157.90	2,059,587.68	0.18
		Base		44.559824	1,404,570.22	109.900000	3,464,157.90	2,059,587.68	0.18
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	12,173.000	36.666566	446,342.11	64.590000	786,254.07	339,911.96	0.04
		Base		36.666566	446,342.11	64.590000	786,254.07	339,911.96	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	119,620.000	16.096543	1,925,468.48	30.260000	3,619,701.20	1,694,232.72	0.18
		Base		16.096543	1,925,468.48	30.260000	3,619,701.20	1,694,232.72	0.18
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	46,076.000	27.086390	1,248,032.50	30.120000	1,387,809.12	139,776.62	0.07
		Base		27.086390	1,248,032.50	30.120000	1,387,809.12	139,776.62	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	31,319.000	20.205339	632,811.00	65.820000	2,061,416.58	1,428,605.58	0.10
		Base		20.205339	632,811.00	65.820000	2,061,416.58	1,428,605.58	0.10
902653104	UDR INC REIT USD.01								
		Local	28,544.000	35.882020	1,024,216.37	34.920000	996,756.48	-27,459.89	0.05
		Base		35.882020	1,024,216.37	34.920000	996,756.48	-27,459.89	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	174,505.000	26.534440	4,630,392.53	42.690000	7,449,618.45	2,819,225.92	0.38
		Base		26.534440	4,630,392.53	42.690000	7,449,618.45	2,819,225.92	0.38

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90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	6,797.000	206.442201	1,403,187.64	208.280000	1,415,679.16	12,491.52	0.07
		Base		206.442201	1,403,187.64	208.280000	1,415,679.16	12,491.52	0.07
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	19,410.000	28.473994	552,680.22	43.940000	852,875.40	300,195.18	0.04
		Base		28.473994	552,680.22	43.940000	852,875.40	300,195.18	0.04
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	19,410.000	26.171921	507,996.99	40.800000	791,928.00	283,931.01	0.04
		Base		26.171921	507,996.99	40.800000	791,928.00	283,931.01	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	90,445.000	26.966800	2,439,012.20	87.230000	7,889,517.35	5,450,505.15	0.40
		Base		26.966800	2,439,012.20	87.230000	7,889,517.35	5,450,505.15	0.40
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	38,414.000	56.790600	2,181,554.11	45.810000	1,759,745.34	-421,808.77	0.09
		Base		56.790600	2,181,554.11	45.810000	1,759,745.34	-421,808.77	0.09
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	73,750.000	69.500421	5,125,656.02	105.070000	7,748,912.50	2,623,256.48	0.39
		Base		69.500421	5,125,656.02	105.070000	7,748,912.50	2,623,256.48	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	9,721.000	115.600252	1,123,750.05	66.930000	650,626.53	-473,123.52	0.03
		Base		115.600252	1,123,750.05	66.930000	650,626.53	-473,123.52	0.03
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	83,121.000	56.591602	4,703,950.57	104.370000	8,675,338.77	3,971,388.20	0.44
		Base		56.591602	4,703,950.57	104.370000	8,675,338.77	3,971,388.20	0.44
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	101,585.000	39.472612	4,009,825.27	131.680000	13,376,712.80	9,366,887.53	0.68
		Base		39.472612	4,009,825.27	131.680000	13,376,712.80	9,366,887.53	0.68
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,659.000	114.259050	1,103,628.16	133.680000	1,291,215.12	187,586.96	0.07
		Base		114.259050	1,103,628.16	133.680000	1,291,215.12	187,586.96	0.07

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		25,524.000	Local	23.915554	610,420.59	34.210000	873,176.04	262,755.45	0.04
			Base	23.915554	610,420.59	34.210000	873,176.04	262,755.45	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		9,276.000	Local	31.626143	293,364.10	30.320000	281,248.32	-12,115.78	0.01
			Base	31.626143	293,364.10	30.320000	281,248.32	-12,115.78	0.01
918204108	VF CORP COMMON STOCK								
		36,286.000	Local	19.883194	721,481.56	63.050000	2,287,832.30	1,566,350.74	0.12
			Base	19.883194	721,481.56	63.050000	2,287,832.30	1,566,350.74	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		50,265.000	Local	30.756210	1,545,960.92	58.870000	2,959,100.55	1,413,139.63	0.15
			Base	30.756210	1,545,960.92	58.870000	2,959,100.55	1,413,139.63	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		10,206.000	Local	50.576657	516,185.36	81.180000	828,523.08	312,337.72	0.04
			Base	50.576657	516,185.36	81.180000	828,523.08	312,337.72	0.04
92276F100	VENTAS INC REIT USD.25								
		35,911.000	Local	41.637564	1,495,246.56	62.120000	2,230,791.32	735,544.76	0.11
			Base	41.637564	1,495,246.56	62.120000	2,230,791.32	735,544.76	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		10,294.000	Local	27.247948	280,490.38	86.400000	889,401.60	608,911.22	0.05
			Base	27.247948	280,490.38	86.400000	889,401.60	608,911.22	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		435,314.000	Local	42.332344	18,427,861.92	50.940000	22,174,895.16	3,747,033.24	1.13
			Base	42.332344	18,427,861.92	50.940000	22,174,895.16	3,747,033.24	1.13
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		16,520.000	Local	81.335118	1,343,656.15	77.580000	1,281,621.60	-62,034.55	0.07
			Base	81.335118	1,343,656.15	77.580000	1,281,621.60	-62,034.55	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		26,328.000	Local	79.813542	2,101,330.93	84.340000	2,220,503.52	119,172.59	0.11
			Base	79.813542	2,101,330.93	84.340000	2,220,503.52	119,172.59	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	37,020.000	44.427703	1,644,713.56	40.900000	1,514,118.00	-130,595.56	0.08
		Base		44.427703	1,644,713.56	40.900000	1,514,118.00	-130,595.56	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	205,071.000	25.926163	5,316,704.18	77.240000	15,839,684.04	10,522,979.86	0.81
		Base		25.926163	5,316,704.18	77.240000	15,839,684.04	10,522,979.86	0.81
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,941.000	73.521516	1,392,571.03	95.730000	1,813,221.93	420,650.90	0.09
		Base		73.521516	1,392,571.03	95.730000	1,813,221.93	420,650.90	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	14,231.000	57.411360	817,021.07	107.630000	1,531,682.53	714,661.46	0.08
		Base		57.411360	817,021.07	107.630000	1,531,682.53	714,661.46	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	33,729.000	35.604853	1,200,916.10	58.210000	1,963,365.09	762,448.99	0.10
		Base		35.604853	1,200,916.10	58.210000	1,963,365.09	762,448.99	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	167,649.000	54.236274	9,092,657.07	66.870000	11,210,688.63	2,118,031.56	0.57
		Base		54.236274	9,092,657.07	66.870000	11,210,688.63	2,118,031.56	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	92,217.000	38.837471	3,581,475.07	79.280000	7,310,963.76	3,729,488.69	0.37
		Base		38.837471	3,581,475.07	79.280000	7,310,963.76	3,729,488.69	0.37
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,287.000	30.199630	1,337,451.01	58.790000	2,603,632.73	1,266,181.72	0.13
		Base		30.199630	1,337,451.01	58.790000	2,603,632.73	1,266,181.72	0.13
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,682.000	52.946452	459,681.10	130.160000	1,130,049.12	670,368.02	0.06
		Base		52.946452	459,681.10	130.160000	1,130,049.12	670,368.02	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	493,655.000	37.048462	18,289,158.32	49.980000	24,672,876.90	6,383,718.58	1.26
		Base		37.048462	18,289,158.32	49.980000	24,672,876.90	6,383,718.58	1.26

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	37,948.000	54.674350	2,074,782.24	69.420000	2,634,350.16	559,567.92	0.13
		Base		54.674350	2,074,782.24	69.420000	2,634,350.16	559,567.92	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	24,872.000	37.879011	942,126.77	40.865000	1,016,394.28	74,267.51	0.05
		Base		37.879011	942,126.77	40.865000	1,016,394.28	74,267.51	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	53,633.000	17.303582	928,043.01	20.000000	1,072,660.00	144,616.99	0.05
		Base		17.303582	928,043.01	20.000000	1,072,660.00	144,616.99	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	27,125.000	48.553355	1,317,009.76	41.850000	1,135,181.25	-181,828.51	0.06
		Base		48.553355	1,317,009.76	41.850000	1,135,181.25	-181,828.51	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	84,351.000	27.722136	2,338,389.86	32.120000	2,709,354.12	370,964.26	0.14
		Base		27.722136	2,338,389.86	32.120000	2,709,354.12	370,964.26	0.14
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	8,253.000	91.501408	755,161.12	174.140000	1,437,177.42	682,016.30	0.07
		Base		91.501408	755,161.12	174.140000	1,437,177.42	682,016.30	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	34,688.000	33.777255	1,171,665.41	29.080000	1,008,727.04	-162,938.37	0.05
		Base		33.777255	1,171,665.41	29.080000	1,008,727.04	-162,938.37	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	72,935.000	28.107737	2,050,037.80	19.390000	1,414,209.65	-635,828.15	0.07
		Base		28.107737	2,050,037.80	19.390000	1,414,209.65	-635,828.15	0.07
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,023.000	33.565736	403,560.84	70.950000	853,031.85	449,471.01	0.04
		Base		33.565736	403,560.84	70.950000	853,031.85	449,471.01	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,698.000	73.154183	636,295.08	88.300000	768,033.40	131,738.32	0.04
		Base		73.154183	636,295.08	88.300000	768,033.40	131,738.32	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	54,235.000	23.226321	1,259,679.50	40.030000	2,171,027.05	911,347.55	0.11
		Base		23.226321	1,259,679.50	40.030000	2,171,027.05	911,347.55	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,306.000	37.269596	1,017,683.59	43.080000	1,176,342.48	158,658.89	0.06
		Base		37.269596	1,017,683.59	43.080000	1,176,342.48	158,658.89	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	101,740.000	13.130077	1,335,854.03	9.600000	976,704.00	-359,150.03	0.05
		Base		13.130077	1,335,854.03	9.600000	976,704.00	-359,150.03	0.05
98419M100	XYLEM INC COMMON STOCK								
		Local	19,072.000	27.204351	518,841.38	41.780000	796,828.16	277,986.78	0.04
		Base		27.204351	518,841.38	41.780000	796,828.16	277,986.78	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	93,078.000	29.192070	2,717,139.49	36.600000	3,406,654.80	689,515.31	0.17
		Base		29.192070	2,717,139.49	36.600000	3,406,654.80	689,515.31	0.17
988498101	YUM BRANDS INC COMMON STOCK								
		Local	43,674.000	28.208245	1,231,966.91	79.560000	3,474,703.44	2,242,736.53	0.18
		Base		28.208245	1,231,966.91	79.560000	3,474,703.44	2,242,736.53	0.18
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,121.000	62.938536	1,203,447.75	115.770000	2,213,638.17	1,010,190.42	0.11
		Base		62.938536	1,203,447.75	115.770000	2,213,638.17	1,010,190.42	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	21,852.000	37.072246	810,102.71	27.520000	601,367.04	-208,735.67	0.03
		Base		37.072246	810,102.71	27.520000	601,367.04	-208,735.67	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,874.000	31.345076	1,531,959.26	47.030000	2,298,544.22	766,584.96	0.12
		Base		31.345076	1,531,959.26	47.030000	2,298,544.22	766,584.96	0.12
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	10,268.000	29.380315	301,677.07	65.450000	672,040.60	370,363.53	0.03
		Base		29.380315	301,677.07	65.450000	672,040.60	370,363.53	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	42,174.000	169.676319	7,155,929.07	216.560000	9,133,201.44	1,977,272.37	0.46
		Base		169.676319	7,155,929.07	216.560000	9,133,201.44	1,977,272.37	0.46
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	28,860.000	40.106316	1,157,468.27	105.120000	3,033,763.20	1,876,294.93	0.15
		Base		40.106316	1,157,468.27	105.120000	3,033,763.20	1,876,294.93	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	67,096.000	64.147241	4,304,023.31	112.920000	7,576,480.32	3,272,457.01	0.39
		Base		64.147241	4,304,023.31	112.920000	7,576,480.32	3,272,457.01	0.39
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	29,657.000	39.277604	1,164,855.91	73.630000	2,183,644.91	1,018,789.00	0.11
		Base		39.277604	1,164,855.91	73.630000	2,183,644.91	1,018,789.00	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,037.000	36.564623	1,793,019.44	63.270000	3,102,570.99	1,309,551.55	0.16
		Base		36.564623	1,793,019.44	63.270000	3,102,570.99	1,309,551.55	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	21,845.000	80.785842	1,764,766.71	27.000000	589,815.00	-1,174,951.71	0.03
		Base		80.785842	1,764,766.71	27.000000	589,815.00	-1,174,951.71	0.03
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,446.000	35.882145	984,821.34	65.540000	1,798,810.84	813,989.50	0.09
		Base		35.882145	984,821.34	65.540000	1,798,810.84	813,989.50	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,497.000	23.645379	1,052,148.45	31.010000	1,379,851.97	327,703.52	0.07
		Base		23.645379	1,052,148.45	31.010000	1,379,851.97	327,703.52	0.07
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	11,959.000	73.986036	884,799.01	62.520000	747,676.68	-137,122.33	0.04
		Base		73.986036	884,799.01	62.520000	747,676.68	-137,122.33	0.04
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	150,256.000	74.808898	11,240,485.85	79.150000	11,892,762.40	652,276.55	0.61
		Base		74.808898	11,240,485.85	79.150000	11,892,762.40	652,276.55	0.61

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Base Currency: 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	51.660000	990,528.84	-569,688.27	0.05
		Base		81.371498	1,560,217.11	51.660000	990,528.84	-569,688.27	0.05
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	38,669.000	39.223484	1,516,732.92	52.140000	2,016,201.66	499,468.74	0.10
		Base		39.223484	1,516,732.92	52.140000	2,016,201.66	499,468.74	0.10
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	31,675.000	28.232105	894,251.94	21.770000	689,564.75	-204,687.19	0.04
		Base		28.232105	894,251.94	21.770000	689,564.75	-204,687.19	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,495.000	38.922131	758,786.95	58.080000	1,132,269.60	373,482.65	0.06
		Base		38.922131	758,786.95	58.080000	1,132,269.60	373,482.65	0.06
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	8,498.000	120.909719	1,027,490.79	108.560000	922,542.88	-104,947.91	0.05
		Base		120.909719	1,027,490.79	108.560000	922,542.88	-104,947.91	0.05
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	45,373.000	22.032026	999,659.10	38.520000	1,747,767.96	748,108.86	0.09
		Base		22.032026	999,659.10	38.520000	1,747,767.96	748,108.86	0.09
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	14,764.000	124.908006	1,844,141.80	124.900000	1,844,023.60	-118.20	0.09
		Base		124.908006	1,844,141.80	124.900000	1,844,023.60	-118.20	0.09
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	15,643.000	124.414430	1,946,214.93	96.670000	1,512,208.81	-434,006.12	0.08
		Base		124.414430	1,946,214.93	96.670000	1,512,208.81	-434,006.12	0.08
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	31,181.000	37.113273	1,157,228.96	32.730000	1,020,554.13	-136,674.83	0.05
		Base		37.113273	1,157,228.96	32.730000	1,020,554.13	-136,674.83	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	49,244.000	75.965774	3,740,858.56	117.860000	5,803,897.84	2,063,039.28	0.30
		Base		75.965774	3,740,858.56	117.860000	5,803,897.84	2,063,039.28	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		12,569.000	Local	42.760666	537,458.81	42.630000	535,816.47	-1,642.34	0.03
			Base	42.760666	537,458.81	42.630000	535,816.47	-1,642.34	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		39,503.000	Local	35.791136	1,413,857.24	59.480000	2,349,638.44	935,781.20	0.12
			Base	35.791136	1,413,857.24	59.480000	2,349,638.44	935,781.20	0.12
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		36,573.000	Local	46.162623	1,688,305.61	11.080000	405,228.84	-1,283,076.77	0.02
			Base	46.162623	1,688,305.61	11.080000	405,228.84	-1,283,076.77	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		36,947.000	Local	55.127307	2,036,788.63	82.670000	3,054,408.49	1,017,619.86	0.16
			Base	55.127307	2,036,788.63	82.670000	3,054,408.49	1,017,619.86	0.16
N59465109	MYLAN NV COMMON STOCK EUR.01								
		44,043.000	Local	58.065177	2,557,364.60	41.710000	1,837,033.53	-720,331.07	0.09
			Base	58.065177	2,557,364.60	41.710000	1,837,033.53	-720,331.07	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		18,121.000	Local	78.371663	1,420,172.91	77.400000	1,402,565.40	-17,607.51	0.07
			Base	78.371663	1,420,172.91	77.400000	1,402,565.40	-17,607.51	0.07
Y09827109	BROADCOM LTD COMMON STOCK								
		44,824.000	Local	101.717156	4,559,369.78	145.750000	6,533,098.00	1,973,728.22	0.33
			Base	101.717156	4,559,369.78	145.750000	6,533,098.00	1,973,728.22	0.33
US DOLLAR Total									
		32,212,075.000	Local		1,254,447,632.07		1,945,786,094.72	691,338,462.65	99.04
			Base		1,254,447,632.07		1,945,786,094.72	691,338,462.65	99.04
EQUITY Total									
		32,212,075.000	Base		1,254,447,632.07		1,945,786,094.72	691,338,462.65	99.04

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		51,136,509.290	Base	1,273,372,066.36		1,964,710,529.01	691,338,462.65	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	0.040	1.000000	0.04	1.000000	0.04	0.00	0.00
		Base		1.000000	0.04	1.000000	0.04	0.00	0.00
US DOLLAR Total									
		Local	0.040		0.04		0.04	0.00	0.00
		Base			0.04		0.04	0.00	0.00
CASH Total									
		Base	0.040		0.04		0.04	0.00	0.00
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	99.983125	19,996,625.00	99.983125	19,996,625.00	0.00	1.76
		Base		99.983125	19,996,625.00	99.983125	19,996,625.00	0.00	1.76
912796GW3	TREASURY BILL 07/16 0.00000					0.3105	21 Jul 2016		
		Local	10,000,000.000	99.930138	9,993,013.75	99.930138	9,993,013.75	0.00	0.88
		Base		99.930138	9,993,013.75	99.930138	9,993,013.75	0.00	0.88
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.875178	9,987,517.78	99.875178	9,987,517.78	0.00	0.88
		Base		99.875178	9,987,517.78	99.875178	9,987,517.78	0.00	0.88
912796HN2	TREASURY BILL 05/16 0.00000					0.266	05 May 2016		
		Local	20,000,000.000	99.997044	19,999,408.89	99.997044	19,999,408.89	0.00	1.76
		Base		99.997044	19,999,408.89	99.997044	19,999,408.89	0.00	1.76
912796HQ5	TREASURY BILL 11/16 0.00000					0.516	10 Nov 2016		
		Local	10,000,000.000	99.723367	9,972,336.67	99.809700	9,980,970.00	8,633.33	0.88
		Base		99.723367	9,972,336.67	99.809700	9,980,970.00	8,633.33	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		10,000,000.000	Local	99.990742	9,999,074.17	99.990742	9,999,074.17	0.00	0.88
			Base	99.990742	9,999,074.17	99.990742	9,999,074.17	0.00	0.88
912796HT9	TREASURY BILL 06/16 0.00000					0.425	02 Jun 2016		
		10,000,000.000	Local	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.88
			Base	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.88
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
		30,000,000.000	Local	99.479806	29,843,941.67	99.479806	29,843,941.67	0.00	2.62
			Base	99.479806	29,843,941.67	99.479806	29,843,941.67	0.00	2.62
912796JH3	TREASURY BILL 09/16 0.00000					0.4625	01 Sep 2016		
		20,000,000.000	Local	99.841979	19,968,395.83	99.841979	19,968,395.83	0.00	1.75
			Base	99.841979	19,968,395.83	99.841979	19,968,395.83	0.00	1.75
926NKW009	AMHERST PIERPONT 04/15 VAR					0.18	02 May 2016		
		110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	9.66
			Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	9.66
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	02 May 2016		
		132,951,043.170	Local	100.000000	132,951,043.17	100.000000	132,951,043.17	0.00	11.67
			Base	100.000000	132,951,043.17	100.000000	132,951,043.17	0.00	11.67
979QHR003	SOUTH STREET REPO					0.29	02 May 2016		
		15,454,916.740	Local	100.000000	15,454,916.74	100.000000	15,454,916.74	0.00	1.36
			Base	100.000000	15,454,916.74	100.000000	15,454,916.74	0.00	1.36
US DOLLAR Total									
		398,405,959.910	Local		398,162,495.89		398,171,129.22	8,633.33	34.95
			Base		398,162,495.89		398,171,129.22	8,633.33	34.95
CASH EQUIVALENT Total									
		398,405,959.910	Base		398,162,495.89		398,171,129.22	8,633.33	34.95

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	7,921,949.590	100.933753	7,995,921.04	100.827900	7,987,535.41	-8,385.63	0.70
		Base		100.933753	7,995,921.04	100.827900	7,987,535.41	-8,385.63	0.70
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,665,769.150	103.213167	5,847,819.77	102.808482	5,824,891.26	-22,928.51	0.51
Original Face:		Base	15,000,000.000	103.213167	5,847,819.77	102.808482	5,824,891.26	-22,928.51	0.51
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	7,727.010	102.756823	7,940.03	104.810587	8,098.72	158.69	0.00
Original Face:		Base	159,822.000	102.756823	7,940.03	104.810587	8,098.72	158.69	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	11,337.970	102.948059	11,672.22	105.427828	11,953.38	281.16	0.00
Original Face:		Base	200,000.000	102.948059	11,672.22	105.427828	11,953.38	281.16	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	14,202.270	101.719584	14,446.49	104.493132	14,840.40	393.91	0.00
Original Face:		Base	1,170,550.000	101.719584	14,446.49	104.493132	14,840.40	393.91	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	60,817.190	102.147090	62,122.99	104.000267	63,250.04	1,127.05	0.01
Original Face:		Base	3,070,737.000	102.147090	62,122.99	104.000267	63,250.04	1,127.05	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	55,083.570	102.255990	56,326.25	104.017637	57,296.63	970.38	0.01
Original Face:		Base	2,150,000.000	102.255990	56,326.25	104.017637	57,296.63	970.38	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	71,465.200	102.312118	73,117.56	104.040770	74,352.94	1,235.38	0.01
Original Face:		Base	3,000,000.000	102.312118	73,117.56	104.040770	74,352.94	1,235.38	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	162,816.440	102.390103	166,707.92	104.059806	169,426.47	2,718.55	0.01
Original Face:		Base	6,427,055.000	102.390103	166,707.92	104.059806	169,426.47	2,718.55	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,570.950	102.552596	1,611.05	105.146130	1,651.79	40.74	0.00
Original Face:		Base	50,000.000	102.552596	1,611.05	105.146130	1,651.79	40.74	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	111,646.680	102.458353	114,391.35	104.781740	116,985.33	2,593.98	0.01
Original Face:		Base	2,975,426.000	102.458353	114,391.35	104.781740	116,985.33	2,593.98	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	222,551.190	103.371377	230,054.23	105.218363	234,164.72	4,110.49	0.02
Original Face:		Base	2,793,101.000	103.371377	230,054.23	105.218363	234,164.72	4,110.49	0.02
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	115,006.430	103.490431	119,020.65	105.492514	121,323.17	2,302.52	0.01
Original Face:		Base	1,680,083.000	103.490431	119,020.65	105.492514	121,323.17	2,302.52	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	59,176.880	103.841061	61,449.90	104.787435	62,009.93	560.03	0.01
Original Face:		Base	754,224.000	103.841061	61,449.90	104.787435	62,009.93	560.03	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	22,889.870	103.266904	23,637.66	104.884010	24,007.81	370.15	0.00
Original Face:		Base	300,000.000	103.266904	23,637.66	104.884010	24,007.81	370.15	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	65,865.450	104.034983	68,523.11	105.411929	69,430.04	906.93	0.01
Original Face:		Base	300,000.000	104.034983	68,523.11	105.411929	69,430.04	906.93	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	39,529.530	104.107866	41,153.35	105.428128	41,675.24	521.89	0.00
Original Face:		Base	1,297,789.000	104.107866	41,153.35	105.428128	41,675.24	521.89	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	32,619.650	104.119358	33,963.37	105.306961	34,350.76	387.39	0.00
Original Face:		Base	1,048,917.000	104.119358	33,963.37	105.306961	34,350.76	387.39	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	69,063.600	104.086581	71,885.94	105.123089	72,601.79	715.85	0.01
Original Face:		Base	438,038.000	104.086581	71,885.94	105.123089	72,601.79	715.85	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,887,958.840	104.235704	3,010,284.22	107.197765	3,095,827.33	85,543.11	0.27
Original Face:		Base	10,000,000.000	104.235704	3,010,284.22	107.197765	3,095,827.33	85,543.11	0.27

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38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,694,332.460	106.377208	1,802,383.57	105.948470	1,795,119.32	-7,264.25	0.16
Original Face:		Base	17,600,000.000	106.377208	1,802,383.57	105.948470	1,795,119.32	-7,264.25	0.16
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	402,179.520	100.984901	406,140.59	108.328790	435,676.21	29,535.62	0.04
Original Face:		Base	16,300,000.000	100.984901	406,140.59	108.328790	435,676.21	29,535.62	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	5,111,620.500	106.331151	5,435,244.93	105.995010	5,418,062.66	-17,182.27	0.48
Original Face:		Base	50,000,000.000	106.331151	5,435,244.93	105.995010	5,418,062.66	-17,182.27	0.48
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.83875	20 Jun 2042		
		Local	2,824,452.820	100.144183	2,828,525.20	100.612470	2,841,751.75	13,226.55	0.25
Original Face:		Base	10,000,000.000	100.144183	2,828,525.20	100.612470	2,841,751.75	13,226.55	0.25
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	25,998,409.260	102.706235	26,701,987.31	99.789340	25,943,641.01	-758,346.30	2.28
Original Face:		Base	41,570,000.000	102.706235	26,701,987.31	99.789340	25,943,641.01	-758,346.30	2.28
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.73625	16 Jun 2037		
		Local	3,591,664.020	100.216791	3,599,450.43	100.139990	3,596,691.99	-2,758.44	0.32
Original Face:		Base	32,313,742.000	100.216791	3,599,450.43	100.139990	3,596,691.99	-2,758.44	0.32
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	434,358.760	101.458251	440,692.80	100.696520	437,384.16	-3,308.64	0.04
Original Face:		Base	5,130,000.000	101.458251	440,692.80	100.696520	437,384.16	-3,308.64	0.04
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,808,085.480	107.426088	1,942,355.50	108.934920	1,969,636.47	27,280.97	0.17
Original Face:		Base	10,300,000.000	107.426088	1,942,355.50	108.934920	1,969,636.47	27,280.97	0.17
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	863,708.350	100.465236	867,726.63	101.673980	878,166.66	10,440.03	0.08
Original Face:		Base	10,000,000.000	100.465236	867,726.63	101.673980	878,166.66	10,440.03	0.08
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,190,813.360	103.935156	1,237,673.72	104.464370	1,243,975.67	6,301.95	0.11
Original Face:		Base	5,000,000.000	103.935156	1,237,673.72	104.464370	1,243,975.67	6,301.95	0.11

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38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,324,947.840	101.700067	1,347,472.84	103.408770	1,370,112.26	22,639.42	0.12
Original Face:		Base	8,000,000.000	101.700067	1,347,472.84	103.408770	1,370,112.26	22,639.42	0.12
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	2,218,069.630	104.312126	2,313,715.59	103.450380	2,294,601.46	-19,114.13	0.20
Original Face:		Base	10,000,000.000	104.312126	2,313,715.59	103.450380	2,294,601.46	-19,114.13	0.20
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,176,454.200	106.407759	1,251,838.55	105.870760	1,245,521.00	-6,317.55	0.11
Original Face:		Base	7,350,000.000	106.407759	1,251,838.55	105.870760	1,245,521.00	-6,317.55	0.11
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	916,049.520	100.483048	920,474.48	101.627640	930,959.51	10,485.03	0.08
Original Face:		Base	4,400,000.000	100.483048	920,474.48	101.627640	930,959.51	10,485.03	0.08
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	3,248,809.900	101.018051	3,281,884.44	100.428870	3,262,743.07	-19,141.37	0.29
Original Face:		Base	10,000,000.000	101.018051	3,281,884.44	100.428870	3,262,743.07	-19,141.37	0.29
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,153,519.200	100.202846	1,155,859.07	102.057220	1,177,249.63	21,390.56	0.10
Original Face:		Base	3,600,000.000	100.202846	1,155,859.07	102.057220	1,177,249.63	21,390.56	0.10
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,897,532.000	99.961461	1,896,800.71	102.812750	1,950,904.83	54,104.12	0.17
Original Face:		Base	5,000,000.000	99.961461	1,896,800.71	102.812750	1,950,904.83	54,104.12	0.17
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	773,937.650	101.929640	788,871.86	102.633770	794,321.39	5,449.53	0.07
Original Face:		Base	5,000,000.000	101.929640	788,871.86	102.633770	794,321.39	5,449.53	0.07
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	3,535,931.610	99.768600	3,527,749.46	102.333010	3,618,425.25	90,675.79	0.32
Original Face:		Base	10,000,000.000	99.768600	3,527,749.46	102.333010	3,618,425.25	90,675.79	0.32
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	3,535,931.610	101.200238	3,578,371.22	104.470690	3,694,012.15	115,640.93	0.32
Original Face:		Base	10,000,000.000	101.200238	3,578,371.22	104.470690	3,694,012.15	115,640.93	0.32

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38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	3,298,722.780	99.948874	3,297,036.28	100.959610	3,330,377.65	33,341.37	0.29
Original Face:		Base	10,000,000.000	99.948874	3,297,036.28	100.959610	3,330,377.65	33,341.37	0.29
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	667,181.450	103.140093	688,131.57	108.792190	725,841.31	37,709.74	0.06
Original Face:		Base	5,000,000.000	103.140093	688,131.57	108.792190	725,841.31	37,709.74	0.06
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,318,334.700	99.896633	1,316,971.98	102.839070	1,355,763.14	38,791.16	0.12
Original Face:		Base	5,000,000.000	99.896633	1,316,971.98	102.839070	1,355,763.14	38,791.16	0.12
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	3,434,015.590	99.792785	3,426,899.81	102.687250	3,526,296.17	99,396.36	0.31
Original Face:		Base	10,815,142.000	99.792785	3,426,899.81	102.687250	3,526,296.17	99,396.36	0.31
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	893,502.900	102.038151	911,713.84	102.373320	914,708.58	2,994.74	0.08
Original Face:		Base	5,000,000.000	102.038151	911,713.84	102.373320	914,708.58	2,994.74	0.08
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,787,005.800	100.700135	1,799,517.26	101.655060	1,816,581.82	17,064.56	0.16
Original Face:		Base	10,000,000.000	100.700135	1,799,517.26	101.655060	1,816,581.82	17,064.56	0.16
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,251,117.130	102.750125	1,285,524.42	104.871730	1,312,068.18	26,543.76	0.12
Original Face:		Base	5,648,629.000	102.750125	1,285,524.42	104.871730	1,312,068.18	26,543.76	0.12
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	5,717,431.800	101.322979	5,793,072.20	100.368880	5,738,522.26	-54,549.94	0.50
Original Face:		Base	30,000,000.000	101.322979	5,793,072.20	100.368880	5,738,522.26	-54,549.94	0.50
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.73875	20 Nov 2042		
		Local	17,516,982.400	100.000000	17,516,982.40	100.081770	17,531,306.04	14,323.64	1.54
Original Face:		Base	25,333,333.000	100.000000	17,516,982.40	100.081770	17,531,306.04	14,323.64	1.54
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.78625	16 Nov 2041		
		Local	5,004,582.400	100.163615	5,012,770.67	100.381430	5,023,671.38	10,900.71	0.44
Original Face:		Base	10,000,000.000	100.163615	5,012,770.67	100.381430	5,023,671.38	10,900.71	0.44

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Base Currency: USD - US DOLLAR

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38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,918,087.880	105.147289	3,068,290.30	104.952190	3,062,597.14	-5,693.16	0.27
	Original Face:	Base	10,359,452.000	105.147289	3,068,290.30	104.952190	3,062,597.14	-5,693.16	0.27
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.78625	16 Dec 2041		
		Local	7,989,478.880	100.163682	8,002,556.23	100.349870	8,017,431.67	14,875.44	0.70
	Original Face:	Base	12,911,372.000	100.163682	8,002,556.23	100.349870	8,017,431.67	14,875.44	0.70
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.740506	15,261,075.86	100.532070	15,079,810.50	-181,265.36	1.32
	Original Face:	Base	15,000,000.000	101.740506	15,261,075.86	100.532070	15,079,810.50	-181,265.36	1.32
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	15,901,034.600	101.462497	16,133,586.73	99.611440	15,839,249.54	-294,337.19	1.39
	Original Face:	Base	20,000,000.000	101.462497	16,133,586.73	99.611440	15,839,249.54	-294,337.19	1.39
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	4,655,334.410	104.501102	4,864,875.74	101.728990	4,735,824.68	-129,051.06	0.42
	Original Face:	Base	10,000,000.000	104.501102	4,864,875.74	101.728990	4,735,824.68	-129,051.06	0.42
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	14,692,781.180	101.130941	14,858,947.92	100.699650	14,795,579.22	-63,368.70	1.30
	Original Face:	Base	25,000,000.000	101.130941	14,858,947.92	100.699650	14,795,579.22	-63,368.70	1.30
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	6,148,286.900	100.203274	6,160,784.78	98.024350	6,026,818.27	-133,966.51	0.53
	Original Face:	Base	10,000,000.000	100.203274	6,160,784.78	98.024350	6,026,818.27	-133,966.51	0.53
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,148,286.900	100.973579	6,208,145.31	99.829260	6,137,789.31	-70,356.00	0.54
	Original Face:	Base	10,000,000.000	100.973579	6,208,145.31	99.829260	6,137,789.31	-70,356.00	0.54
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	9,416,649.790	102.069335	9,611,511.78	102.021460	9,607,003.60	-4,508.18	0.84
	Original Face:	Base	18,249,312.000	102.069335	9,611,511.78	102.021460	9,607,003.60	-4,508.18	0.84
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,893,822.800	100.000000	6,893,822.78	97.984090	6,754,849.54	-138,973.24	0.59
	Original Face:	Base	10,000,000.000	100.000000	6,893,822.78	97.984090	6,754,849.54	-138,973.24	0.59

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38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,893,822.800	101.851119	7,021,435.63	98.864180	6,815,521.38	-205,914.25	0.60
Original Face:		Base	10,000,000.000	101.851119	7,021,435.63	98.864180	6,815,521.38	-205,914.25	0.60
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,612,252.200	102.019317	6,745,774.52	99.657140	6,589,581.43	-156,193.09	0.58
Original Face:		Base	10,000,000.000	102.019317	6,745,774.52	99.657140	6,589,581.43	-156,193.09	0.58
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	16,050,778.920	99.048781	15,898,100.79	98.413540	15,796,139.73	-101,961.06	1.39
Original Face:		Base	18,000,000.000	99.048781	15,898,100.79	98.413540	15,796,139.73	-101,961.06	1.39
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,726,714.150	99.251126	12,631,407.14	98.676190	12,558,236.64	-73,170.50	1.10
Original Face:		Base	15,000,000.000	99.251126	12,631,407.14	98.676190	12,558,236.64	-73,170.50	1.10
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,932,335.420	101.578502	2,978,622.40	101.541640	2,977,541.48	-1,080.92	0.26
Original Face:		Base	3,000,000.000	101.578502	2,978,622.40	101.541640	2,977,541.48	-1,080.92	0.26
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	811,543.920	101.476186	823,523.82	102.992700	835,830.99	12,307.17	0.07
Original Face:		Base	1,000,000.000	101.476186	823,523.82	102.992700	835,830.99	12,307.17	0.07
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,667,385.010	100.819407	1,681,047.68	103.406050	1,724,176.98	43,129.30	0.15
Original Face:		Base	2,000,000.000	100.819407	1,681,047.68	103.406050	1,724,176.98	43,129.30	0.15
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	898,060.080	100.936832	906,473.39	102.319030	918,886.36	12,412.97	0.08
Original Face:		Base	1,000,000.000	100.936832	906,473.39	102.319030	918,886.36	12,412.97	0.08
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	4,747,015.290	101.243787	4,806,058.07	102.168220	4,849,941.02	43,882.95	0.43
Original Face:		Base	5,000,000.000	101.243787	4,806,058.07	102.168220	4,849,941.02	43,882.95	0.43
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,960,653.710	100.888217	6,013,597.26	101.569710	6,054,218.69	40,621.43	0.53
Original Face:		Base	5,985,000.000	100.888217	6,013,597.26	101.569710	6,054,218.69	40,621.43	0.53

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465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.292084	12,462,453.32	98.554500	12,495,725.06	33,271.74	1.10
		Base		98.292084	12,462,453.32	98.554500	12,495,725.06	33,271.74	1.10
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.179171	14,875,126.22	98.563700	14,933,386.19	58,259.97	1.31
		Base		98.179171	14,875,126.22	98.563700	14,933,386.19	58,259.97	1.31
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.8402	06 Feb 2020		
		Local	1,929,174.900	96.401191	1,859,747.58	99.751670	1,924,384.18	64,636.60	0.17
Original Face:		Base	4,000,000.000	96.401191	1,859,747.58	99.751670	1,924,384.18	64,636.60	0.17
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	105.057658	4,937,709.91	105.707000	4,968,229.00	30,519.09	0.44
		Base		105.057658	4,937,709.91	105.707000	4,968,229.00	30,519.09	0.44
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.507305	4,020,292.18	100.444700	4,017,788.00	-2,504.18	0.35
		Base		100.507305	4,020,292.18	100.444700	4,017,788.00	-2,504.18	0.35
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	7,531,530.800	111.041784	8,363,146.13	111.543830	8,400,957.91	37,811.78	0.74
Original Face:		Base	28,600,000.000	111.041784	8,363,146.13	111.543830	8,400,957.91	37,811.78	0.74
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		Local	569,209.070	102.810034	585,204.04	102.038344	580,811.51	-4,392.53	0.05
Original Face:		Base	2,152,855.000	102.810034	585,204.04	102.038344	580,811.51	-4,392.53	0.05
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		Local	974,372.800	105.184682	1,024,890.93	104.204472	1,015,340.03	-9,550.90	0.09
Original Face:		Base	2,348,960.000	105.184682	1,024,890.93	104.204472	1,015,340.03	-9,550.90	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		Local	2,238,676.320	105.710189	2,366,508.98	104.721965	2,344,385.83	-22,123.15	0.21
Original Face:		Base	4,240,960.000	105.710189	2,366,508.98	104.721965	2,344,385.83	-22,123.15	0.21
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		Local	2,952,677.530	106.205613	3,135,909.28	105.166977	3,105,241.70	-30,667.58	0.27
Original Face:		Base	6,113,646.000	106.205613	3,135,909.28	105.166977	3,105,241.70	-30,667.58	0.27

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83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		2,422,573.990	Local	109.998115	2,664,785.72	108.006099	2,616,527.66	-48,258.06	0.23
	Original Face:	4,650,545.000	Base	109.998115	2,664,785.72	108.006099	2,616,527.66	-48,258.06	0.23
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.536	25 Aug 2019		
		801,981.050	Local	104.567898	838,614.73	103.846587	832,829.95	-5,784.78	0.07
	Original Face:	5,080,000.000	Base	104.567898	838,614.73	103.846587	832,829.95	-5,784.78	0.07
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.44	25 Nov 2024		
		7,326,991.150	Local	110.749376	8,114,596.98	109.471731	8,020,984.04	-93,612.94	0.70
	Original Face:	12,180,140.000	Base	110.749376	8,114,596.98	109.471731	8,020,984.04	-93,612.94	0.70
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.294	25 Jan 2025		
		6,889,588.180	Local	110.344934	7,602,311.50	108.400014	7,468,314.55	-133,996.95	0.66
	Original Face:	10,243,765.000	Base	110.344934	7,602,311.50	108.400014	7,468,314.55	-133,996.95	0.66
912796HQ5	TREASURY BILL 11/16 0.00000					0.01	10 Nov 2016		
		20,000,000.000	Local	99.748028	19,949,605.58	99.809700	19,961,940.00	12,334.42	1.75
			Base	99.748028	19,949,605.58	99.809700	19,961,940.00	12,334.42	1.75
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	103.371725	5,168,586.26	103.902300	5,195,115.00	26,528.74	0.46
			Base	103.371725	5,168,586.26	103.902300	5,195,115.00	26,528.74	0.46
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.139074	10,013,907.44	100.160200	10,016,020.00	2,112.56	0.88
			Base	100.139074	10,013,907.44	100.160200	10,016,020.00	2,112.56	0.88
912828F70	US TREASURY FRN 10/16 VAR					0.303158	31 Oct 2016		
		20,000,000.000	Local	99.986287	19,997,257.49	99.999900	19,999,980.00	2,722.51	1.76
			Base	99.986287	19,997,257.49	99.999900	19,999,980.00	2,722.51	1.76
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	103.087080	10,308,707.97	103.168000	10,316,800.00	8,092.03	0.91
			Base	103.087080	10,308,707.97	103.168000	10,316,800.00	8,092.03	0.91
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		40,000,000.000	Local	103.995434	41,598,173.76	103.964800	41,585,920.00	-12,253.76	3.65
			Base	103.995434	41,598,173.76	103.964800	41,585,920.00	-12,253.76	3.65

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912828H60	US TREASURY FRN 01/17 VAR					0.334158	31 Jan 2017		
		20,000,000.000	Local	99.999237	19,999,847.32	100.013400	20,002,680.00	2,832.68	1.76
			Base	99.999237	19,999,847.32	100.013400	20,002,680.00	2,832.68	1.76
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.530880	4,976,544.02	99.937500	4,996,875.00	20,330.98	0.44
			Base	99.530880	4,976,544.02	99.937500	4,996,875.00	20,330.98	0.44
912828K41	US TREASURY FRN 04/17 VAR					0.324158	30 Apr 2017		
		40,000,000.000	Local	100.000758	40,000,303.02	99.995900	39,998,360.00	-1,943.02	3.51
			Base	100.000758	40,000,303.02	99.995900	39,998,360.00	-1,943.02	3.51
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.009910	15,001,486.44	99.894500	14,984,175.00	-17,311.44	1.32
			Base	100.009910	15,001,486.44	99.894500	14,984,175.00	-17,311.44	1.32
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		20,000,000.000	Local	100.472374	20,094,474.87	100.481100	20,096,220.00	1,745.13	1.76
			Base	100.472374	20,094,474.87	100.481100	20,096,220.00	1,745.13	1.76
912828M23	US TREASURY FRN 10/17 VAR					0.418158	31 Oct 2017		
		19,000,000.000	Local	99.890902	18,979,271.34	100.092300	19,017,537.00	38,265.66	1.67
			Base	99.890902	18,979,271.34	100.092300	19,017,537.00	38,265.66	1.67
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.619532	4,024,781.28	100.968800	4,038,752.00	13,970.72	0.35
			Base	100.619532	4,024,781.28	100.968800	4,038,752.00	13,970.72	0.35
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		20,000,000.000	Local	101.949464	20,389,892.75	101.906200	20,381,240.00	-8,652.75	1.79
			Base	101.949464	20,389,892.75	101.906200	20,381,240.00	-8,652.75	1.79
912828N97	US TREASURY FRN 01/18 VAR					0.522158	31 Jan 2018		
		19,000,000.000	Local	100.074209	19,014,099.76	100.206900	19,039,311.00	25,211.24	1.67
			Base	100.074209	19,014,099.76	100.206900	19,039,311.00	25,211.24	1.67

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912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		Local	10,000,000.000	99.961539	9,996,153.85	100.000000	10,000,000.00	3,846.15	0.88
		Base		99.961539	9,996,153.85	100.000000	10,000,000.00	3,846.15	0.88
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.119783	4,955,989.16	99.355500	4,967,775.00	11,785.84	0.44
		Base		99.119783	4,955,989.16	99.355500	4,967,775.00	11,785.84	0.44
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	10,000,000.000	100.142694	10,014,269.40	100.195300	10,019,530.00	5,260.60	0.88
		Base		100.142694	10,014,269.40	100.195300	10,019,530.00	5,260.60	0.88
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		Local	10,000,000.000	99.796875	9,979,687.50	99.949200	9,994,920.00	15,232.50	0.88
		Base		99.796875	9,979,687.50	99.949200	9,994,920.00	15,232.50	0.88
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	10,000,000.000	99.992256	9,999,225.58	99.945300	9,994,530.00	-4,695.58	0.88
		Base		99.992256	9,999,225.58	99.945300	9,994,530.00	-4,695.58	0.88
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	20,000,000.000	99.958051	19,991,610.29	99.980500	19,996,100.00	4,489.71	1.76
		Base		99.958051	19,991,610.29	99.980500	19,996,100.00	4,489.71	1.76
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.501186	4,975,059.32	99.679700	4,983,985.00	8,925.68	0.44
		Base		99.501186	4,975,059.32	99.679700	4,983,985.00	8,925.68	0.44
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		Local	5,000,000.000	102.767663	5,138,383.15	103.293000	5,164,650.00	26,266.85	0.45
		Base		102.767663	5,138,383.15	103.293000	5,164,650.00	26,266.85	0.45
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	10,000,000.000	100.106991	10,010,699.05	100.261700	10,026,170.00	15,470.95	0.88
		Base		100.106991	10,010,699.05	100.261700	10,026,170.00	15,470.95	0.88

& 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: *April 30, 2016* *View Date:* *May 13, 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									
		733,419,832.730	Local		742,384,840.66		740,940,284.92	-1,444,555.74	65.05
	Original Face:	733,292,595.000	Base		742,384,840.66		740,940,284.92	-1,444,555.74	65.05
FIXED INCOME Total									
		733,419,832.730	Base		742,384,840.66		740,940,284.92	-1,444,555.74	65.05
	Original Face:	733,292,595.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,131,825,792.680	Base	1,140,547,336.59		1,139,111,414.18	-1,435,922.41	100.00
Original Face:		733,292,595.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	26,800.140	1.000000	26,800.14	1.000000	26,800.14	0.00	0.00
		Base		1.000000	26,800.14	1.000000	26,800.14	0.00	0.00
US DOLLAR Total									
		Local	26,800.140		26,800.14		26,800.14	0.00	0.00
		Base			26,800.14		26,800.14	0.00	0.00
CASH Total									
		Base	26,800.140		26,800.14		26,800.14	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2G59	ANGLESEA FDG PLC & ANG					0.73	05 Jul 2016		
		Local	30,000,000.000	99.868194	29,960,458.33	99.868194	29,960,458.33	0.00	1.51
		Base		99.868194	29,960,458.33	99.868194	29,960,458.33	0.00	1.51
03785DGU4	APPLE INC					0.44	28 Jul 2016		
		Local	19,183,000.000	99.892444	19,162,367.62	99.892444	19,162,367.62	0.00	0.96
		Base		99.892444	19,162,367.62	99.892444	19,162,367.62	0.00	0.96
03948GF24	ARCHER DANIELS MIDLA					0.42	02 Jun 2016		
		Local	27,000,000.000	99.962667	26,989,920.00	99.962667	26,989,920.00	0.00	1.36
		Base		99.962667	26,989,920.00	99.962667	26,989,920.00	0.00	1.36
04821TGL3	ATLANTIC ASSET SECUR					0.58	20 Jul 2016		
		Local	40,000,000.000	99.871111	39,948,444.44	99.871111	39,948,444.44	0.00	2.01
		Base		99.871111	39,948,444.44	99.871111	39,948,444.44	0.00	2.01
06427EJ36	BANK OF MONTREAL-					0.57	20 Jul 2016		
		Local	40,000,000.000	100.001106	40,000,442.24	100.001106	40,000,442.24	0.00	2.01
		Base		100.001106	40,000,442.24	100.001106	40,000,442.24	0.00	2.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06538BGL1	BANK TOKYO MIT UFJ NY				0.62	20 Jul 2016		
	40,000,000.000	Local	99.862222	39,944,888.89	99.862222	39,944,888.89	0.00	2.01
		Base	99.862222	39,944,888.89	99.862222	39,944,888.89	0.00	2.01
07644AG57	BEDFORD ROW FDG CORP				0.86	05 Jul 2016		
	20,000,000.000	Local	99.844722	19,968,944.44	99.844722	19,968,944.44	0.00	1.01
		Base	99.844722	19,968,944.44	99.844722	19,968,944.44	0.00	1.01
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH				0.9031	02 Jun 2017		
	30,000,000.000	Local	99.978217	29,993,465.02	99.978217	29,993,465.02	0.00	1.51
		Base	99.978217	29,993,465.02	99.978217	29,993,465.02	0.00	1.51
13738JGL8	CAN AST + CAN LTD JT				0.6	20 Jul 2016		
	30,000,000.000	Local	99.866667	29,960,000.00	99.866667	29,960,000.00	0.00	1.51
		Base	99.866667	29,960,000.00	99.866667	29,960,000.00	0.00	1.51
19121AGK1	COCA-COLA COMPANY				0.5	19 Jul 2016		
	25,000,000.000	Local	99.890278	24,972,569.45	99.890278	24,972,569.45	0.00	1.26
		Base	99.890278	24,972,569.45	99.890278	24,972,569.45	0.00	1.26
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	1.51
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.51
2284K0FD2	CROWN POINT CAP CO.				0.83	13 Jun 2016		
	30,000,000.000	Local	99.900861	29,970,258.33	99.900861	29,970,258.33	0.00	1.51
		Base	99.900861	29,970,258.33	99.900861	29,970,258.33	0.00	1.51
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS				0.53	30 Sep 2016		
	5,000,000.000	Local	99.776222	4,988,811.11	99.776222	4,988,811.11	0.00	0.25
		Base	99.776222	4,988,811.11	99.776222	4,988,811.11	0.00	0.25
38102JFN0	GOLDEN FUNDING CORP				0.5	22 Jun 2016		
	24,132,000.000	Local	99.927778	24,114,571.33	99.927778	24,114,571.33	0.00	1.21
		Base	99.927778	24,114,571.33	99.927778	24,114,571.33	0.00	1.21
41068KE20	HANNOVER FDG CO. LLC				0.5	02 May 2016		
	30,000,000.000	Local	99.998611	29,999,583.33	99.998611	29,999,583.33	0.00	1.51
		Base	99.998611	29,999,583.33	99.998611	29,999,583.33	0.00	1.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PF78	INSTITUTIONAL SECURED					0.63	07 Jun 2016		
		10,000,000.000	Local	99.935250	9,993,525.00	99.935250	9,993,525.00	0.00	0.50
			Base	99.935250	9,993,525.00	99.935250	9,993,525.00	0.00	0.50
45779PGD4	INSTITUTIONAL SECURED					0.64	13 Jul 2016		
		25,000,000.000	Local	99.870222	24,967,555.55	99.870222	24,967,555.55	0.00	1.26
			Base	99.870222	24,967,555.55	99.870222	24,967,555.55	0.00	1.26
45826CGS3	INTEL CORPORATION					0.41	26 Jul 2016		
		18,500,000.000	Local	99.902056	18,481,880.28	99.902056	18,481,880.28	0.00	0.93
			Base	99.902056	18,481,880.28	99.902056	18,481,880.28	0.00	0.93
45856WG11	INTERCONTINENTAL EXCHANGE					0.5	01 Jul 2016		
		18,900,000.000	Local	99.915278	18,883,987.50	99.915278	18,883,987.50	0.00	0.95
			Base	99.915278	18,883,987.50	99.915278	18,883,987.50	0.00	0.95
48803MAD1	KELLS FDG LLC					0.61	26 May 2016		
		30,000,000.000	Local	99.957639	29,987,291.67	99.957639	29,987,291.67	0.00	1.51
			Base	99.957639	29,987,291.67	99.957639	29,987,291.67	0.00	1.51
52468JGU2	LEGACY CAPITAL COMPANY					0.65	28 Jul 2016		
		27,500,000.000	Local	99.841111	27,456,305.56	99.841111	27,456,305.56	0.00	1.38
			Base	99.841111	27,456,305.56	99.841111	27,456,305.56	0.00	1.38
53127TEK5	LIBERTY FUNDING LLC					0.68	19 May 2016		
		30,000,000.000	Local	99.966000	29,989,800.00	99.966000	29,989,800.00	0.00	1.51
			Base	99.966000	29,989,800.00	99.966000	29,989,800.00	0.00	1.51
56274LFQ2	MANHATTAN ASSET FDG.					0.5	24 Jun 2016		
		40,000,000.000	Local	99.925000	39,970,000.00	99.925000	39,970,000.00	0.00	2.01
			Base	99.925000	39,970,000.00	99.925000	39,970,000.00	0.00	2.01
60689FGJ1	MIZUHO BANK LTD					0.835	18 Jul 2016		
		30,000,000.000	Local	99.819083	29,945,725.00	99.819083	29,945,725.00	0.00	1.51
			Base	99.819083	29,945,725.00	99.819083	29,945,725.00	0.00	1.51
63763PH51	NATIONAL SECS CLEARING					0.6	05 Aug 2016		
		30,000,000.000	Local	99.840000	29,952,000.00	99.840000	29,952,000.00	0.00	1.51
			Base	99.840000	29,952,000.00	99.840000	29,952,000.00	0.00	1.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71838LFU1	PHILIP MORRIS INTL					0.46	28 Jun 2016		
		42,290,000.000	Local	99.925889	42,258,658.41	99.925889	42,258,658.41	0.00	2.13
			Base	99.925889	42,258,658.41	99.925889	42,258,658.41	0.00	2.13
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	0.66
			Base	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.66
82124LFP2	SHEFFIELD RECEIVABLE					0.6	23 Jun 2016		
		30,000,000.000	Local	99.911667	29,973,500.00	99.911667	29,973,500.00	0.00	1.51
			Base	99.911667	29,973,500.00	99.911667	29,973,500.00	0.00	1.51
86563GGK2	SUMITOMO TR & BKNG C					0.62	19 Jul 2016		
		30,000,000.000	Local	99.863944	29,959,183.34	99.863944	29,959,183.34	0.00	1.51
			Base	99.863944	29,959,183.34	99.863944	29,959,183.34	0.00	1.51
86958DN57	SVENSKA HANDLSBNKN A					0.805	15 Jul 2016		
		30,000,000.000	Local	100.003091	30,000,927.29	100.003091	30,000,927.29	0.00	1.51
			Base	100.003091	30,000,927.29	100.003091	30,000,927.29	0.00	1.51
88602TFL2	THUNDER BAY FNDNG LLC					0.77	20 Jun 2016		
		25,000,000.000	Local	99.893056	24,973,263.89	99.893056	24,973,263.89	0.00	1.26
			Base	99.893056	24,973,263.89	99.893056	24,973,263.89	0.00	1.26
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.875178	9,987,517.78	99.875178	9,987,517.78	0.00	0.50
			Base	99.875178	9,987,517.78	99.875178	9,987,517.78	0.00	0.50
912796HN2	TREASURY BILL 05/16 0.00000					0.266	05 May 2016		
		20,000,000.000	Local	99.997044	19,999,408.89	99.997044	19,999,408.89	0.00	1.01
			Base	99.997044	19,999,408.89	99.997044	19,999,408.89	0.00	1.01
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		10,000,000.000	Local	99.990742	9,999,074.17	99.990742	9,999,074.17	0.00	0.50
			Base	99.990742	9,999,074.17	99.990742	9,999,074.17	0.00	0.50
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.57875	03 May 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.01
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96327REP5	WHEELS INC					0.5	23 May 2016		
		25,000,000.000	Local	99.969444	24,992,361.11	99.969444	24,992,361.11	0.00	1.26
			Base	99.969444	24,992,361.11	99.969444	24,992,361.11	0.00	1.26
96327RG16	WHEELS INC					0.55	01 Jul 2016		
		10,000,000.000	Local	99.906806	9,990,680.56	99.906806	9,990,680.56	0.00	0.50
			Base	99.906806	9,990,680.56	99.906806	9,990,680.56	0.00	0.50
979QHR003	SOUTH STREET REPO					0.29	02 May 2016		
		9,545,083.260	Local	100.000000	9,545,083.26	100.000000	9,545,083.26	0.00	0.48
			Base	100.000000	9,545,083.26	100.000000	9,545,083.26	0.00	0.48
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.34	02 May 2016		
		38,203,416.260	Local	100.000000	38,203,416.26	100.000000	38,203,416.26	0.00	1.92
			Base	100.000000	38,203,416.26	100.000000	38,203,416.26	0.00	1.92
98137RG79	WORKING CAP. MAN. CO					0.5	07 Jul 2016		
		20,300,000.000	Local	99.906944	20,281,109.72	99.906944	20,281,109.72	0.00	1.02
			Base	99.906944	20,281,109.72	99.906944	20,281,109.72	0.00	1.02
US DOLLAR Total									
		1,013,611,465.520	Local		1,012,824,945.77		1,012,824,945.77	0.00	50.99
			Base		1,012,824,945.77		1,012,824,945.77	0.00	50.99
CASH EQUIVALENT Total									
		1,013,611,465.520	Base		1,012,824,945.77		1,012,824,945.77	0.00	50.99

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

037833AP5	APPLE INC SR UNSECURED 05/19 VAR					0.9202	06 May 2019		
		5,000,000.000	Local	100.337842	5,016,892.08	99.632100	4,981,605.00	-35,287.08	0.25
			Base	100.337842	5,016,892.08	99.632100	4,981,605.00	-35,287.08	0.25
05581RAA4	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A1					0.63	21 Feb 2017		
		7,184,691.390	Local	100.000000	7,184,691.39	99.910040	7,178,228.04	-6,463.35	0.36
Original Face:		11,500,000.000	Base	100.000000	7,184,691.39	99.910040	7,178,228.04	-6,463.35	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					0.93875	22 Jan 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.011140	10,001,114.00	1,114.00	0.50
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.011140	10,001,114.00	1,114.00	0.50
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.1761	09 Dec 2016		
		Local	10,000,000.000	99.962058	9,996,205.82	99.933300	9,993,330.00	-2,875.82	0.50
		Base		99.962058	9,996,205.82	99.933300	9,993,330.00	-2,875.82	0.50
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	14,000,000.000	99.906464	13,986,904.92	100.385200	14,053,928.00	67,023.08	0.71
		Base		99.906464	13,986,904.92	100.385200	14,053,928.00	67,023.08	0.71
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.990215	4,541,456.58	100.468900	4,563,197.97	21,741.39	0.23
		Base		99.990215	4,541,456.58	100.468900	4,563,197.97	21,741.39	0.23
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	101.012100	2,867,418.36	28,730.36	0.14
		Base		100.000000	2,838,688.00	101.012100	2,867,418.36	28,730.36	0.14
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	106.885065	4,005,056.07	106.986000	4,008,838.17	3,782.10	0.20
		Base		106.885065	4,005,056.07	106.986000	4,008,838.17	3,782.10	0.20
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9182	23 May 2017		
		Local	10,948,820.000	99.634198	10,908,769.04	99.709500	10,917,013.68	8,244.64	0.55
		Base		99.634198	10,908,769.04	99.709500	10,917,013.68	8,244.64	0.55
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.72275	15 Aug 2018		
		Local	2,751,912.390	100.000000	2,751,912.39	100.019730	2,752,455.34	542.95	0.14
Original Face:		Base	5,500,000.000	100.000000	2,751,912.39	100.019730	2,752,455.34	542.95	0.14
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.967683	4,540,433.21	100.735700	4,575,315.77	34,882.56	0.23
		Base		99.967683	4,540,433.21	100.735700	4,575,315.77	34,882.56	0.23
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.996834	7,948,075.38	99.880450	7,938,824.78	-9,250.60	0.40
Original Face:		Base	7,948,327.000	99.996834	7,948,075.38	99.880450	7,938,824.78	-9,250.60	0.40

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14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	10,000,000.000	99.995294	9,999,529.38	100.158740	10,015,874.00	16,344.62	0.50
Original Face:		Base	10,000,000.000	99.995294	9,999,529.38	100.158740	10,015,874.00	16,344.62	0.50
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.976980	3,999,079.21	100.408690	4,016,347.60	17,268.39	0.20
Original Face:		Base	4,000,000.000	99.976980	3,999,079.21	100.408690	4,016,347.60	17,268.39	0.20
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					0.96275	15 Apr 2019		
		Local	4,500,000.000	100.000000	4,500,000.00	100.179430	4,508,074.35	8,074.35	0.23
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	100.179430	4,508,074.35	8,074.35	0.23
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.114292	2,841,932.39	100.318300	2,847,723.54	5,791.15	0.14
		Base		100.114292	2,841,932.39	100.318300	2,847,723.54	5,791.15	0.14
191098AH5	COCA COLA BOTTL CO CONSL SR UNSECURED 06/16 5					5.0	15 Jun 2016		
		Local	7,650,000.000	100.492500	7,687,676.25	100.464500	7,685,534.25	-2,142.00	0.39
		Base		100.492500	7,687,676.25	100.464500	7,685,534.25	-2,142.00	0.39
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	0.57
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.995007	7,380,220.47	100.595900	7,424,569.93	44,349.46	0.37
		Base		99.995007	7,380,220.47	100.595900	7,424,569.93	44,349.46	0.37
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.80275	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.157520	4,549,055.40	7,154.40	0.23
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.157520	4,549,055.40	7,154.40	0.23
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.848034	4,534,998.87	100.307200	4,555,853.72	20,854.85	0.23
		Base		99.848034	4,534,998.87	100.307200	4,555,853.72	20,854.85	0.23
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9506	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.051800	4,002,072.00	2,072.00	0.20
		Base		100.000000	4,000,000.00	100.051800	4,002,072.00	2,072.00	0.20

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29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	6,610,367.470	99.986792	6,609,494.36	99.828040	6,599,000.28	-10,494.08	0.33
Original Face:		Base	8,000,000.000	99.986792	6,609,494.36	99.828040	6,599,000.28	-10,494.08	0.33
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	17,698,924.030	100.000000	17,698,924.03	100.000410	17,698,996.60	72.57	0.89
Original Face:		Base	25,000,000.000	100.000000	17,698,924.03	100.000410	17,698,996.60	72.57	0.89
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.864203	0.56	0.02	0.00
Original Face:		Base	18.000	100.000000	0.54	102.864203	0.56	0.02	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,320,506.400	102.213467	1,349,735.37	105.025415	1,386,867.33	37,131.96	0.07
Original Face:		Base	2,752,950.000	102.213467	1,349,735.37	105.025415	1,386,867.33	37,131.96	0.07
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	85,833.360	103.300570	88,666.35	102.806461	88,242.24	-424.11	0.00
Original Face:		Base	3,000,000.000	103.300570	88,666.35	102.806461	88,242.24	-424.11	0.00
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	100.317100	4,012,684.00	12,684.00	0.20
		Base		100.000000	4,000,000.00	100.317100	4,012,684.00	12,684.00	0.20
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.979353	6,243,824.59	100.357100	6,267,415.30	23,590.71	0.32
		Base		99.979353	6,243,824.59	100.357100	6,267,415.30	23,590.71	0.32
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	7,391,368.860	105.541766	7,800,981.25	105.551399	7,801,693.24	711.99	0.39
Original Face:		Base	11,354,753.000	105.541766	7,800,981.25	105.551399	7,801,693.24	711.99	0.39
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,123,979.380	105.425958	3,293,485.19	104.966319	3,279,126.16	-14,359.03	0.17
Original Face:		Base	5,677,376.000	105.425958	3,293,485.19	104.966319	3,279,126.16	-14,359.03	0.17
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8194	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.964000	9,996,400.00	-3,600.00	0.50
		Base		100.000000	10,000,000.00	99.964000	9,996,400.00	-3,600.00	0.50

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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	99.953100	12,779,455.62	-5,996.38	0.64
		Base		100.000000	12,785,452.00	99.953100	12,779,455.62	-5,996.38	0.64
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	99.888000	11,342,035.68	-12,717.32	0.57
		Base		100.000000	11,354,753.00	99.888000	11,342,035.68	-12,717.32	0.57
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	99.765800	8,496,120.38	-15,030.44	0.43
		Base		99.942295	8,511,150.82	99.765800	8,496,120.38	-15,030.44	0.43
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	99.933900	6,820,488.68	5,494.39	0.34
		Base		99.853396	6,814,994.29	99.933900	6,820,488.68	5,494.39	0.34
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.55885	23 Nov 2018		
		Local	15,000,000.000	99.843694	14,976,554.03	99.797000	14,969,550.00	-7,004.03	0.75
		Base		99.843694	14,976,554.03	99.797000	14,969,550.00	-7,004.03	0.75
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.78125	22 Jan 2021		
		Local	20,000,000.000	99.981095	19,996,218.94	100.228700	20,045,740.00	49,521.06	1.01
		Base		99.981095	19,996,218.94	100.228700	20,045,740.00	49,521.06	1.01
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	99.920800	24,880,279.20	-19,720.80	1.25
		Base		100.000000	24,900,000.00	99.920800	24,880,279.20	-19,720.80	1.25
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.947900	9,994,790.00	-5,210.00	0.50
		Base		100.000000	10,000,000.00	99.947900	9,994,790.00	-5,210.00	0.50
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.892700	10,988,197.00	-11,803.00	0.55
		Base		100.000000	11,000,000.00	99.892700	10,988,197.00	-11,803.00	0.55
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.916600	29,974,980.00	-25,020.00	1.51
		Base		100.000000	30,000,000.00	99.916600	29,974,980.00	-25,020.00	1.51

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3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	10,000,000.000	100.895623	10,089,562.33	100.982400	10,098,240.00	8,677.67	0.51
		Base		100.895623	10,089,562.33	100.982400	10,098,240.00	8,677.67	0.51
3135G0H89	FANNIE MAE NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.867700	9,986,770.00	-13,230.00	0.50
		Base		100.000000	10,000,000.00	99.867700	9,986,770.00	-13,230.00	0.50
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.428300	14,112,297.10	-81,143.90	0.71
		Base		100.000000	14,193,441.00	99.428300	14,112,297.10	-81,143.90	0.71
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	100.001700	22,709,892.06	386.06	1.14
		Base		100.000000	22,709,506.00	100.001700	22,709,892.06	386.06	1.14
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	903,828.490	103.347518	934,084.31	102.309390	924,701.41	-9,382.90	0.05
	Original Face:	Base	2,838,688.000	103.347518	934,084.31	102.309390	924,701.41	-9,382.90	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,273,465.650	100.156976	2,277,034.45	101.274410	2,302,438.92	25,404.47	0.12
	Original Face:	Base	5,677,376.000	100.156976	2,277,034.45	101.274410	2,302,438.92	25,404.47	0.12
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,381,962.470	101.760632	3,441,506.39	99.870560	3,377,584.86	-63,921.53	0.17
	Original Face:	Base	5,677,376.000	101.760632	3,441,506.39	99.870560	3,377,584.86	-63,921.53	0.17
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,080,020.760	101.866637	7,212,179.06	101.031360	7,153,041.26	-59,137.80	0.36
	Original Face:	Base	11,275,256.000	101.866637	7,212,179.06	101.031360	7,153,041.26	-59,137.80	0.36
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,899,983.690	100.946845	3,936,910.51	101.828010	3,971,275.78	34,365.27	0.20
	Original Face:	Base	7,317,571.000	100.946845	3,936,910.51	101.828010	3,971,275.78	34,365.27	0.20
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,744,701.080	101.690004	2,791,086.65	99.790160	2,738,941.60	-52,145.05	0.14
	Original Face:	Base	5,677,376.000	101.690004	2,791,086.65	99.790160	2,738,941.60	-52,145.05	0.14

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,836,339.980	100.949573	4,882,264.57	98.285040	4,753,398.68	-128,865.89	0.24
	Original Face:	Base	6,713,909.000	100.949573	4,882,264.57	98.285040	4,753,398.68	-128,865.89	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,602,015.180	99.620912	3,588,360.37	97.814300	3,523,285.93	-65,074.44	0.18
	Original Face:	Base	5,677,376.000	99.620912	3,588,360.37	97.814300	3,523,285.93	-65,074.44	0.18
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,915,303.230	101.792325	5,003,401.45	98.217770	4,827,701.22	-175,700.23	0.24
	Original Face:	Base	6,995,663.000	101.792325	5,003,401.45	98.217770	4,827,701.22	-175,700.23	0.24
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,602,015.180	100.366859	3,615,229.49	98.237150	3,538,517.06	-76,712.43	0.18
	Original Face:	Base	5,677,376.000	100.366859	3,615,229.49	98.237150	3,538,517.06	-76,712.43	0.18
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,075,946.540	100.808194	7,133,133.92	98.013900	6,935,411.17	-197,722.75	0.35
	Original Face:	Base	11,354,753.000	100.808194	7,133,133.92	98.013900	6,935,411.17	-197,722.75	0.35
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,000,474.890	100.483458	4,019,815.52	99.853990	3,994,633.80	-25,181.72	0.20
	Original Face:	Base	5,677,376.000	100.483458	4,019,815.52	99.853990	3,994,633.80	-25,181.72	0.20
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,424,771.840	98.337955	1,401,091.49	99.652320	1,419,818.19	18,726.70	0.07
	Original Face:	Base	2,000,000.000	98.337955	1,401,091.49	99.652320	1,419,818.19	18,726.70	0.07
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,891,441.920	101.917200	4,985,220.66	99.602340	4,871,990.61	-113,230.05	0.25
	Original Face:	Base	8,516,065.000	101.917200	4,985,220.66	99.602340	4,871,990.61	-113,230.05	0.25
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,515,465.400	99.823713	3,509,268.09	99.011200	3,480,704.48	-28,563.61	0.18
	Original Face:	Base	5,677,376.000	99.823713	3,509,268.09	99.011200	3,480,704.48	-28,563.61	0.18
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	5,126,199.720	97.775176	5,012,150.81	98.310750	5,039,605.39	27,454.58	0.25
	Original Face:	Base	6,060,416.000	97.775176	5,012,150.81	98.310750	5,039,605.39	27,454.58	0.25

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	924,716.550	97.903930	905,333.84	100.032630	925,018.29	19,684.45	0.05
Original Face:		Base	2,838,688.000	97.903930	905,333.84	100.032630	925,018.29	19,684.45	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	98,753.710	102.518376	101,240.70	102.396510	101,120.35	-120.35	0.01
Original Face:		Base	648,587.000	102.518376	101,240.70	102.396510	101,120.35	-120.35	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,221,278.460	100.157991	2,224,787.89	100.464350	2,231,592.97	6,805.08	0.11
Original Face:		Base	5,946,910.000	100.157991	2,224,787.89	100.464350	2,231,592.97	6,805.08	0.11
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	328,972.080	105.589794	347,360.94	105.663810	347,604.43	243.49	0.02
Original Face:		Base	500,000.000	105.589794	347,360.94	105.663810	347,604.43	243.49	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	882,653.700	102.050511	900,752.61	103.065780	909,713.92	8,961.31	0.05
Original Face:		Base	5,677,376.000	102.050511	900,752.61	103.065780	909,713.92	8,961.31	0.05
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,966,451.820	101.638397	3,015,054.08	102.186970	3,031,327.23	16,273.15	0.15
Original Face:		Base	11,354,753.000	101.638397	3,015,054.08	102.186970	3,031,327.23	16,273.15	0.15
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,464,028.640	99.288857	1,453,617.31	101.785710	1,490,171.95	36,554.64	0.08
Original Face:		Base	2,838,688.000	99.288857	1,453,617.31	101.785710	1,490,171.95	36,554.64	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,479,159.610	99.973420	1,478,766.45	100.846640	1,491,682.77	12,916.32	0.08
Original Face:		Base	2,838,688.000	99.973420	1,478,766.45	100.846640	1,491,682.77	12,916.32	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,355,689.500	99.946906	1,354,969.71	100.437320	1,361,618.20	6,648.49	0.07
Original Face:		Base	3,247,459.000	99.946906	1,354,969.71	100.437320	1,361,618.20	6,648.49	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,870,261.300	100.318287	1,876,214.09	101.712230	1,902,284.48	26,070.39	0.10
Original Face:		Base	5,677,376.000	100.318287	1,876,214.09	101.712230	1,902,284.48	26,070.39	0.10

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,845,397.550	100.433385	5,870,730.60	101.370770	5,925,524.51	54,793.91	0.30
	Original Face:	Base	8,516,065.000	100.433385	5,870,730.60	101.370770	5,925,524.51	54,793.91	0.30
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,880,579.060	100.099516	4,885,436.03	98.286270	4,796,939.11	-88,496.92	0.24
	Original Face:	Base	7,380,589.000	100.099516	4,885,436.03	98.286270	4,796,939.11	-88,496.92	0.24
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,235,140.080	101.489438	4,298,219.87	97.498660	4,129,204.83	-169,015.04	0.21
	Original Face:	Base	5,677,376.000	101.489438	4,298,219.87	97.498660	4,129,204.83	-169,015.04	0.21
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,988,266.710	100.028082	3,989,386.69	98.558430	3,930,773.05	-58,613.64	0.20
	Original Face:	Base	5,677,376.000	100.028082	3,989,386.69	98.558430	3,930,773.05	-58,613.64	0.20
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,970,667.480	100.870702	10,057,482.29	99.137660	9,884,686.43	-172,795.86	0.50
	Original Face:	Base	14,193,441.000	100.870702	10,057,482.29	99.137660	9,884,686.43	-172,795.86	0.50
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,100,530.060	100.553761	9,150,925.27	101.028480	9,194,127.19	43,201.92	0.46
	Original Face:	Base	14,193,441.000	100.553761	9,150,925.27	101.028480	9,194,127.19	43,201.92	0.46
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	2,213,417.990	99.875684	2,210,666.36	100.134010	2,216,384.19	5,717.83	0.11
	Original Face:	Base	3,250,000.000	99.875684	2,210,666.36	100.134010	2,216,384.19	5,717.83	0.11
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,289,086.620	100.626333	4,315,950.59	101.597150	4,357,589.77	41,639.18	0.22
	Original Face:	Base	5,677,376.000	100.626333	4,315,950.59	101.597150	4,357,589.77	41,639.18	0.22
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,403,296.980	99.887559	6,396,097.02	98.129960	6,283,552.77	-112,544.25	0.32
	Original Face:	Base	8,516,065.000	99.887559	6,396,097.02	98.129960	6,283,552.77	-112,544.25	0.32
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	252,698.540	104.480904	264,021.72	104.938308	265,177.57	1,155.85	0.01
	Original Face:	Base	495,228.000	104.480904	264,021.72	104.938308	265,177.57	1,155.85	0.01

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3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,936,634.840	103.899822	6,168,153.03	103.258471	6,130,078.36	-38,074.67	0.31
Original Face:		Base	8,516,065.000	103.899822	6,168,153.03	103.258471	6,130,078.36	-38,074.67	0.31
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	27,157.220	99.609754	27,051.24	100.791690	27,372.22	320.98	0.00
Original Face:		Base	8,516,065.000	99.609754	27,051.24	100.791690	27,372.22	320.98	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,375,392.460	101.527230	1,396,397.87	103.737130	1,426,792.66	30,394.79	0.07
Original Face:		Base	44,567,405.000	101.527230	1,396,397.87	103.737130	1,426,792.66	30,394.79	0.07
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	73,201.020	111.451466	81,583.61	112.232200	82,155.12	571.51	0.00
Original Face:		Base	1,000,000.000	111.451466	81,583.61	112.232200	82,155.12	571.51	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,333,500.730	106.620990	1,421,791.68	109.123490	1,455,162.54	33,370.86	0.07
Original Face:		Base	24,898,134.000	106.620990	1,421,791.68	109.123490	1,455,162.54	33,370.86	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,707,346.270	99.069917	1,691,466.53	103.282310	1,763,386.67	71,920.14	0.09
Original Face:		Base	5,677,376.000	99.069917	1,691,466.53	103.282310	1,763,386.67	71,920.14	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	989,544.610	106.046492	1,049,377.35	107.640060	1,065,146.41	15,769.06	0.05
Original Face:		Base	8,516,065.000	106.046492	1,049,377.35	107.640060	1,065,146.41	15,769.06	0.05
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,150,538.350	99.996352	5,150,350.46	99.965290	5,148,750.60	-1,599.86	0.26
Original Face:		Base	5,677,376.000	99.996352	5,150,350.46	99.965290	5,148,750.60	-1,599.86	0.26
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.71275	15 Dec 2017		
		Local	11,283,045.620	100.000000	11,283,045.62	99.960170	11,278,551.58	-4,494.04	0.57
Original Face:		Base	16,750,000.000	100.000000	11,283,045.62	99.960170	11,278,551.58	-4,494.04	0.57
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		Local	8,688,100.790	100.000000	8,688,100.79	100.000240	8,688,121.64	20.85	0.44
Original Face:		Base	10,000,000.000	100.000000	8,688,100.79	100.000240	8,688,121.64	20.85	0.44

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34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	4,250,000.000	99.994937	4,249,784.84	100.130910	4,255,563.68	5,778.84	0.21
Original Face:		Base	4,250,000.000	99.994937	4,249,784.84	100.130910	4,255,563.68	5,778.84	0.21
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.83275	15 Dec 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	100.130030	4,505,851.35	5,851.35	0.23
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	100.130030	4,505,851.35	5,851.35	0.23
34532EAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A1					0.63	15 May 2017		
		Local	14,500,000.000	100.000000	14,500,000.00	100.000220	14,500,031.90	31.90	0.73
Original Face:		Base	14,500,000.000	100.000000	14,500,000.00	100.000220	14,500,031.90	31.90	0.73
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.2106	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	100.896300	9,080,667.00	80,667.00	0.46
		Base		100.000000	9,000,000.00	100.896300	9,080,667.00	80,667.00	0.46
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.91275	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.012440	3,974,657.91	494.39	0.20
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.012440	3,974,657.91	494.39	0.20
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88275	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.020520	11,357,082.90	2,330.00	0.57
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.020520	11,357,082.90	2,330.00	0.57
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	123,495.110	104.588546	129,161.74	104.208169	128,691.99	-469.75	0.01
Original Face:		Base	1,675,000.000	104.588546	129,161.74	104.208169	128,691.99	-469.75	0.01
36250QAA1	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A1					0.45	20 Oct 2016		
		Local	91,339.100	100.000000	91,339.10	99.974610	91,315.91	-23.19	0.00
Original Face:		Base	10,000,000.000	100.000000	91,339.10	99.974610	91,315.91	-23.19	0.00
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.0187	20 Jun 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.039490	7,002,764.30	2,764.30	0.35
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.039490	7,002,764.30	2,764.30	0.35
36962G2V5	GENERAL ELECTRIC CO SR UNSECURED 05/16 VAR					0.8205	11 May 2016		
		Local	11,354,753.000	99.990464	11,353,670.18	100.007300	11,355,581.90	1,911.72	0.57
		Base		99.990464	11,353,670.18	100.007300	11,355,581.90	1,911.72	0.57

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	5,677,376.000	100.373836	5,698,600.06	100.516500	5,706,699.65	8,099.59	0.29
		Base		100.373836	5,698,600.06	100.516500	5,706,699.65	8,099.59	0.29
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	20,715.680	100.133136	20,743.26	101.442750	21,014.56	271.30	0.00
Original Face:		Base	2,469,659.000	100.133136	20,743.26	101.442750	21,014.56	271.30	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	152,181.100	106.459613	162,011.41	107.354970	163,373.97	1,362.56	0.01
Original Face:		Base	877,500.000	106.459613	162,011.41	107.354970	163,373.97	1,362.56	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	34,548.330	101.985161	35,234.17	101.673980	35,126.66	-107.51	0.00
Original Face:		Base	400,000.000	101.985161	35,234.17	101.673980	35,126.66	-107.51	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.745968	10,174,596.77	100.532070	10,053,207.00	-121,389.77	0.51
Original Face:		Base	10,000,000.000	101.745968	10,174,596.77	100.532070	10,053,207.00	-121,389.77	0.51
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,551,894.290	98.689724	2,518,457.42	97.580420	2,490,149.17	-28,308.25	0.13
Original Face:		Base	3,000,000.000	98.689724	2,518,457.42	97.580420	2,490,149.17	-28,308.25	0.13
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,451,701.780	102.486092	6,612,097.02	99.829260	6,440,686.14	-171,410.88	0.32
Original Face:		Base	10,493,495.000	102.486092	6,612,097.02	99.829260	6,440,686.14	-171,410.88	0.32
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.996263	1,135,432.57	101.410400	1,151,489.74	16,057.17	0.06
		Base		99.996263	1,135,432.57	101.410400	1,151,489.74	16,057.17	0.06
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.987274	1,702,996.25	100.546100	1,712,514.25	9,518.00	0.09
		Base		99.987274	1,702,996.25	100.546100	1,712,514.25	9,518.00	0.09
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25					1.25	26 Apr 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	99.957700	19,991,540.00	-8,460.00	1.01
		Base		100.000000	20,000,000.00	99.957700	19,991,540.00	-8,460.00	1.01

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459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.044597	6,037,742.45	100.317700	6,054,224.36	16,481.91	0.30
		Base		100.044597	6,037,742.45	100.317700	6,054,224.36	16,481.91	0.30
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	99.572000	1,978,577.29	-8,504.71	0.10
		Base		100.000000	1,987,082.00	99.572000	1,978,577.29	-8,504.71	0.10
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.961495	14,994,224.30	101.266900	15,190,035.00	195,810.70	0.76
		Base		99.961495	14,994,224.30	101.266900	15,190,035.00	195,810.70	0.76
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	0.25
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5381	25 Jan 2018		
		Local	4,610,030.000	100.119655	4,615,546.15	100.433800	4,630,028.31	14,482.16	0.23
		Base		100.119655	4,615,546.15	100.433800	4,630,028.31	14,482.16	0.23
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.698462	10,169,846.15	101.719000	10,171,900.00	2,053.85	0.51
		Base		101.698462	10,169,846.15	101.719000	10,171,900.00	2,053.85	0.51
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.96235	13 Jun 2016		
		Local	5,677,376.000	99.943258	5,674,154.55	100.029100	5,679,028.12	4,873.57	0.29
		Base		99.943258	5,674,154.55	100.029100	5,679,028.12	4,873.57	0.29
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9182	23 Nov 2016		
		Local	5,677,376.000	99.985920	5,676,576.63	100.385300	5,699,250.93	22,674.30	0.29
		Base		99.985920	5,676,576.63	100.385300	5,699,250.93	22,674.30	0.29
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.966337	3,972,826.17	100.124900	3,979,127.73	6,301.56	0.20
		Base		99.966337	3,972,826.17	100.124900	3,979,127.73	6,301.56	0.20
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.823336	2,833,673.06	100.424600	2,850,741.07	17,068.01	0.14
		Base		99.823336	2,833,673.06	100.424600	2,850,741.07	17,068.01	0.14

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63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	10,645,081.000	99.793475	10,623,096.26	99.764000	10,619,958.61	-3,137.65	0.53
		Base		99.793475	10,623,096.26	99.764000	10,619,958.61	-3,137.65	0.53
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	107.098517	10,709,851.74	107.102000	10,710,200.00	348.26	0.54
		Base		107.098517	10,709,851.74	107.102000	10,710,200.00	348.26	0.54
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.992087	3,973,849.53	100.382200	3,989,353.25	15,503.72	0.20
		Base		99.992087	3,973,849.53	100.382200	3,989,353.25	15,503.72	0.20
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.854449	2,995,633.47	100.369700	3,011,091.00	15,457.53	0.15
		Base		99.854449	2,995,633.47	100.369700	3,011,091.00	15,457.53	0.15
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.882514	9,988,251.40	102.352800	10,235,280.00	247,028.60	0.52
		Base		99.882514	9,988,251.40	102.352800	10,235,280.00	247,028.60	0.52
65478UAA7	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A1					0.64	15 Feb 2017		
		Local	8,374,328.040	100.000000	8,374,328.04	100.000170	8,374,342.28	14.24	0.42
Original Face:		Base	12,000,000.000	100.000000	8,374,328.04	100.000170	8,374,342.28	14.24	0.42
65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000250	15,000,037.50	37.50	0.76
Original Face:		Base	15,000,000.000	100.000000	15,000,000.00	100.000250	15,000,037.50	37.50	0.76
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.968772	8,513,405.57	100.201700	8,533,241.90	19,836.33	0.43
		Base		99.968772	8,513,405.57	100.201700	8,533,241.90	19,836.33	0.43
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9338	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.061800	5,680,884.62	3,508.62	0.29
		Base		100.000000	5,677,376.00	100.061800	5,680,884.62	3,508.62	0.29
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1156	30 Apr 2018		
		Local	11,354,753.000	99.851346	11,337,873.68	99.324700	11,278,074.35	-59,799.33	0.57
		Base		99.851346	11,337,873.68	99.324700	11,278,074.35	-59,799.33	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.03885	25 Nov 2027		
		Local	1,600,393.610	99.863846	1,598,214.61	98.510620	1,576,557.67	-21,656.94	0.08
Original Face:		Base	3,974,164.000	99.863846	1,598,214.61	98.510620	1,576,557.67	-21,656.94	0.08
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.83275	15 Aug 2025		
		Local	392,200.390	100.000000	392,200.39	100.198880	392,980.40	780.01	0.02
Original Face:		Base	2,270,951.000	100.000000	392,200.39	100.198880	392,980.40	780.01	0.02
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.1388	25 Jan 2029		
		Local	1,609,875.530	100.000000	1,609,875.53	96.013410	1,545,696.39	-64,179.14	0.08
Original Face:		Base	2,838,688.000	100.000000	1,609,875.53	96.013410	1,545,696.39	-64,179.14	0.08
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.7188	25 Sep 2019		
		Local	891,326.130	100.000000	891,326.13	99.776510	889,334.11	-1,992.02	0.04
Original Face:		Base	2,838,688.000	100.000000	891,326.13	99.776510	889,334.11	-1,992.02	0.04
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.68885	25 Sep 2019		
		Local	4,973,502.020	100.000000	4,973,502.02	98.990370	4,923,288.05	-50,213.97	0.25
Original Face:		Base	9,651,540.000	100.000000	4,973,502.02	98.990370	4,923,288.05	-50,213.97	0.25
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.930277	1,134,683.31	100.362200	1,139,587.69	4,904.38	0.06
		Base		99.930277	1,134,683.31	100.362200	1,139,587.69	4,904.38	0.06
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.961209	4,540,139.15	100.483200	4,563,847.47	23,708.32	0.23
		Base		99.961209	4,540,139.15	100.483200	4,563,847.47	23,708.32	0.23
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.983447	2,838,218.10	100.357000	2,848,822.12	10,604.02	0.14
		Base		99.983447	2,838,218.10	100.357000	2,848,822.12	10,604.02	0.14
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8656	30 Oct 2017		
		Local	2,838,688.000	99.832722	2,833,939.49	99.194300	2,815,816.69	-18,122.80	0.14
		Base		99.832722	2,833,939.49	99.194300	2,815,816.69	-18,122.80	0.14
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	99.845600	11,337,221.26	-17,531.74	0.57
		Base		100.000000	11,354,753.00	99.845600	11,337,221.26	-17,531.74	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828C81	WI TREASURY SEC 04/16 0.375					0.375	30 Apr 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.01
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.01
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		Local	10,000,000.000	103.969753	10,396,975.25	103.964800	10,396,480.00	-495.25	0.52
		Base		103.969753	10,396,975.25	103.964800	10,396,480.00	-495.25	0.52
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.530880	4,976,544.02	99.937500	4,996,875.00	20,330.98	0.25
		Base		99.530880	4,976,544.02	99.937500	4,996,875.00	20,330.98	0.25
912828K41	US TREASURY FRN 04/17 VAR					0.324158	30 Apr 2017		
		Local	10,000,000.000	99.993940	9,999,394.04	99.995900	9,999,590.00	195.96	0.50
		Base		99.993940	9,999,394.04	99.995900	9,999,590.00	195.96	0.50
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.119783	4,955,989.16	99.355500	4,967,775.00	11,785.84	0.25
		Base		99.119783	4,955,989.16	99.355500	4,967,775.00	11,785.84	0.25
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.958052	9,995,805.15	99.980500	9,998,050.00	2,244.85	0.50
		Base		99.958052	9,995,805.15	99.980500	9,998,050.00	2,244.85	0.50
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.501187	2,824,528.25	99.679700	2,829,595.68	5,067.43	0.14
		Base		99.501187	2,824,528.25	99.679700	2,829,595.68	5,067.43	0.14
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.156650	3,966,265.99	99.348500	3,973,940.00	7,674.01	0.20
		Base		99.156650	3,966,265.99	99.348500	3,973,940.00	7,674.01	0.20
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.997824	8,515,879.33	99.723180	8,492,490.51	-23,388.82	0.43
Original Face:		Base	8,516,065.000	99.997824	8,515,879.33	99.723180	8,492,490.51	-23,388.82	0.43
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	107.028621	6,076,417.24	107.491500	6,102,696.62	26,279.38	0.31
		Base		107.028621	6,076,417.24	107.491500	6,102,696.62	26,279.38	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2681	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.046500	5,680,015.98	2,639.98	0.29
		Base		100.000000	5,677,376.00	100.046500	5,680,015.98	2,639.98	0.29
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	99.895300	4,537,145.63	-4,755.37	0.23
		Base		100.000000	4,541,901.00	99.895300	4,537,145.63	-4,755.37	0.23
98160YAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A1					0.41	17 Oct 2016		
		Local	776,647.440	100.000000	776,647.44	99.980640	776,497.08	-150.36	0.04
Original Face:		Base	19,000,000.000	100.000000	776,647.44	99.980640	776,497.08	-150.36	0.04
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.83275	15 Jul 2019		
		Local	12,000,000.000	100.000000	12,000,000.00	99.984230	11,998,107.60	-1,892.40	0.60
Original Face:		Base	12,000,000.000	100.000000	12,000,000.00	99.984230	11,998,107.60	-1,892.40	0.60
US DOLLAR Total									
		Local	970,102,894.840		974,011,942.48		973,280,847.75	-731,094.73	49.00
Original Face:		Base	638,437,913.000		974,011,942.48		973,280,847.75	-731,094.73	49.00
FIXED INCOME Total									
		Base	970,102,894.840		974,011,942.48		973,280,847.75	-731,094.73	49.00
Original Face:			638,437,913.000						

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,983,741,160.500	Base	1,986,863,688.39		1,986,132,593.66	-731,094.73	100.00
Original Face:		638,437,913.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-222,995.300	1.000000	-222,995.30	1.000000	-222,995.30	0.00	0.22
		Base		1.000000	-222,995.30	1.000000	-222,995.30	0.00	0.22
US DOLLAR Total									
		Local	-222,995.300		-222,995.30		-222,995.30	0.00	0.22
		Base			-222,995.30		-222,995.30	0.00	0.22
CASH Total									
		Base	-222,995.300		-222,995.30		-222,995.30	0.00	0.22
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.423320	1,004,233.20	100.423320	1,004,233.20	0.00	0.97
		Base		100.423320	1,004,233.20	100.423320	1,004,233.20	0.00	0.97
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.9734	21 Jun 2016		
		Local	1,800,000.000	100.005707	1,800,102.73	100.005707	1,800,102.73	0.00	1.75
		Base		100.005707	1,800,102.73	100.005707	1,800,102.73	0.00	1.75
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4548648	31 Dec 2099		
		Local	285,029.860	100.000000	285,029.86	100.000000	285,029.86	0.00	0.28
		Base		100.000000	285,029.86	100.000000	285,029.86	0.00	0.28
US DOLLAR Total									
		Local	3,085,029.860		3,089,365.79		3,089,365.79	0.00	3.00
		Base			3,089,365.79		3,089,365.79	0.00	3.00
CASH EQUIVALENT Total									
		Base	3,085,029.860		3,089,365.79		3,089,365.79	0.00	3.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
			1,000,000.000	Local	100.355178	1,003,551.78	100.473600	1,004,736.00	1,184.22	0.97
				Base	100.355178	1,003,551.78	100.473600	1,004,736.00	1,184.22	0.97
00287YAN9	ABBVIE INC SR UNSECURED 05/18 1.8					1.8	14 May 2018		
			285,000.000	Local	99.930853	284,802.93	100.695600	286,982.46	2,179.53	0.28
				Base	99.930853	284,802.93	100.695600	286,982.46	2,179.53	0.28
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
			1,115,000.000	Local	100.264790	1,117,952.41	100.313500	1,118,495.53	543.12	1.08
				Base	100.264790	1,117,952.41	100.313500	1,118,495.53	543.12	1.08
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
			540,000.000	Local	99.998648	539,992.70	100.323500	541,746.90	1,754.20	0.53
		Original Face:	540,000.000	Base	99.998648	539,992.70	100.323500	541,746.90	1,754.20	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
			325,000.000	Local	99.997197	324,990.89	100.643760	327,092.22	2,101.33	0.32
		Original Face:	325,000.000	Base	99.997197	324,990.89	100.643760	327,092.22	2,101.33	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
			485,000.000	Local	99.994124	484,971.50	100.470750	487,283.14	2,311.64	0.47
		Original Face:	485,000.000	Base	99.994124	484,971.50	100.470750	487,283.14	2,311.64	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.4006	05 Nov 2018		
			1,105,000.000	Local	100.119897	1,106,324.86	99.979100	1,104,769.06	-1,555.80	1.07
				Base	100.119897	1,106,324.86	99.979100	1,104,769.06	-1,555.80	1.07
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
			1,400,000.000	Local	99.273271	1,389,825.80	100.042400	1,400,593.60	10,767.80	1.36
				Base	99.273271	1,389,825.80	100.042400	1,400,593.60	10,767.80	1.36
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
			535,000.000	Local	99.982138	534,904.44	100.257000	536,374.95	1,470.51	0.52
				Base	99.982138	534,904.44	100.257000	536,374.95	1,470.51	0.52

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		650,000.000	Local	99.990249	649,936.62	100.414340	652,693.21	2,756.59	0.63
Original Face:		650,000.000	Base	99.990249	649,936.62	100.414340	652,693.21	2,756.59	0.63
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		104,683.710	Local	100.000000	104,683.71	99.939110	104,619.97	-63.74	0.10
Original Face:		450,000.000	Base	100.000000	104,683.71	99.939110	104,619.97	-63.74	0.10
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					1.0882	14 Nov 2016		
		750,000.000	Local	100.000000	750,000.00	100.092900	750,696.75	696.75	0.73
			Base	100.000000	750,000.00	100.092900	750,696.75	696.75	0.73
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.0882	14 Feb 2017		
		500,000.000	Local	100.000000	500,000.00	100.054600	500,273.00	273.00	0.49
			Base	100.000000	500,000.00	100.054600	500,273.00	273.00	0.49
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		590,000.000	Local	99.913251	589,488.18	100.283900	591,675.01	2,186.83	0.57
			Base	99.913251	589,488.18	100.283900	591,675.01	2,186.83	0.57
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.1756	01 Aug 2018		
		1,150,000.000	Local	100.020483	1,150,235.56	99.768800	1,147,341.20	-2,894.36	1.11
			Base	100.020483	1,150,235.56	99.768800	1,147,341.20	-2,894.36	1.11
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					0.9982	22 May 2018		
		1,000,000.000	Local	99.748490	997,484.90	99.789600	997,896.00	411.10	0.97
			Base	99.748490	997,484.90	99.789600	997,896.00	411.10	0.97
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		825,000.000	Local	99.995865	824,965.89	100.226500	826,868.63	1,902.74	0.80
			Base	99.995865	824,965.89	100.226500	826,868.63	1,902.74	0.80
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		808,000.000	Local	99.843631	806,736.54	100.035300	808,285.22	1,548.68	0.78
			Base	99.843631	806,736.54	100.035300	808,285.22	1,548.68	0.78
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		590,000.000	Local	99.927263	589,570.85	101.404600	598,287.14	8,716.29	0.58
			Base	99.927263	589,570.85	101.404600	598,287.14	8,716.29	0.58

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Base Currency: USD - US DOLLAR

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084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.32385	15 Mar 2019		
		Local	1,100,000.000	100.878914	1,109,668.05	100.849200	1,109,341.20	-326.85	1.08
		Base		100.878914	1,109,668.05	100.849200	1,109,341.20	-326.85	1.08
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	1,318,437.690	100.026603	1,318,788.44	100.064820	1,319,292.30	503.86	1.28
Original Face:		Base	1,390,000.000	100.026603	1,318,788.44	100.064820	1,319,292.30	503.86	1.28
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.975897	289,930.10	99.756350	289,293.42	-636.68	0.28
Original Face:		Base	290,000.000	99.975897	289,930.10	99.756350	289,293.42	-636.68	0.28
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	837,314.420	99.972825	837,086.88	99.863010	836,167.38	-919.50	0.81
Original Face:		Base	1,210,000.000	99.972825	837,086.88	99.863010	836,167.38	-919.50	0.81
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	216,001.160	99.989755	215,979.03	99.889090	215,761.59	-217.44	0.21
Original Face:		Base	1,000,000.000	99.989755	215,979.03	99.889090	215,761.59	-217.44	0.21
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.587806	497,939.03	99.868770	499,343.85	1,404.82	0.48
Original Face:		Base	500,000.000	99.587806	497,939.03	99.868770	499,343.85	1,404.82	0.48
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.881598	399,526.39	99.993300	399,973.20	446.81	0.39
		Base		99.881598	399,526.39	99.993300	399,973.20	446.81	0.39
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.864565	1,098,510.22	100.071710	1,100,788.81	2,278.59	1.07
Original Face:		Base	1,100,000.000	99.864565	1,098,510.22	100.071710	1,100,788.81	2,278.59	1.07
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.996888	329,989.73	100.297770	330,982.64	992.91	0.32
Original Face:		Base	330,000.000	99.996888	329,989.73	100.297770	330,982.64	992.91	0.32
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.993627	664,957.62	101.007900	671,702.54	6,744.92	0.65
		Base		99.993627	664,957.62	101.007900	671,702.54	6,744.92	0.65

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14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.320467	1,304,166.07	101.284000	1,316,692.00	12,525.93	1.28
		Base		100.320467	1,304,166.07	101.284000	1,316,692.00	12,525.93	1.28
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.107405	1,001,074.05	100.058200	1,000,582.00	-492.05	0.97
		Base		100.107405	1,001,074.05	100.058200	1,000,582.00	-492.05	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	100.572500	372,118.25	2,118.25	0.36
		Base		100.000000	370,000.00	100.572500	372,118.25	2,118.25	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	100.153300	600,919.80	919.80	0.58
		Base		100.000000	600,000.00	100.153300	600,919.80	919.80	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	100.236300	1,403,308.20	3,308.20	1.36
		Base		100.000000	1,400,000.00	100.236300	1,403,308.20	3,308.20	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	100.058780	600,352.68	352.68	0.58
Original Face:		Base	600,000.000	100.000000	600,000.00	100.058780	600,352.68	352.68	0.58
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.970339	1,729,486.86	100.081430	1,731,408.74	1,921.88	1.68
Original Face:		Base	1,730,000.000	99.970339	1,729,486.86	100.081430	1,731,408.74	1,921.88	1.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.888293	589,340.93	100.617300	593,642.07	4,301.14	0.58
		Base		99.888293	589,340.93	100.617300	593,642.07	4,301.14	0.58
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.023388	252,558.47	101.513000	253,782.50	1,224.03	0.25
		Base		101.023388	252,558.47	101.513000	253,782.50	1,224.03	0.25
191216BR0	COCA COLA CO/THE SR UNSECURED 10/17 0.875					0.875	27 Oct 2017		
		Local	750,000.000	99.967256	749,754.42	100.084000	750,630.00	875.58	0.73
		Base		99.967256	749,754.42	100.084000	750,630.00	875.58	0.73

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19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.470530	442,070.33	102.150600	449,462.64	7,392.31	0.44
		Base		100.470530	442,070.33	102.150600	449,462.64	7,392.31	0.44
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.170488	1,602,727.80	100.349500	1,605,592.00	2,864.20	1.56
		Base		100.170488	1,602,727.80	100.349500	1,605,592.00	2,864.20	1.56
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.893999	709,247.39	101.464900	720,400.79	11,153.40	0.70
		Base		99.893999	709,247.39	101.464900	720,400.79	11,153.40	0.70
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.935114	659,571.75	100.118900	660,784.74	1,212.99	0.64
		Base		99.935114	659,571.75	100.118900	660,784.74	1,212.99	0.64
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.879938	304,633.81	101.650100	310,032.81	5,399.00	0.30
		Base		99.879938	304,633.81	101.650100	310,032.81	5,399.00	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	99.853800	244,641.81	-358.19	0.24
		Base		100.000000	245,000.00	99.853800	244,641.81	-358.19	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.83435	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.372400	993,724.00	-6,276.00	0.96
		Base		100.000000	1,000,000.00	99.372400	993,724.00	-6,276.00	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	100.181100	1,001,811.00	1,811.00	0.97
		Base		100.000000	1,000,000.00	100.181100	1,001,811.00	1,811.00	0.97
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.881996	998,819.96	100.616400	1,006,164.00	7,344.04	0.98
		Base		99.881996	998,819.96	100.616400	1,006,164.00	7,344.04	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	99.933900	1,499,008.50	-991.50	1.45
		Base		100.000000	1,500,000.00	99.933900	1,499,008.50	-991.50	1.45

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3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	500,000.000	99.862296	499,311.48	100.140300	500,701.50	1,390.02	0.49
		Base		99.862296	499,311.48	100.140300	500,701.50	1,390.02	0.49
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.054434	1,100,598.77	100.165400	1,101,819.40	1,220.63	1.07
		Base		100.054434	1,100,598.77	100.165400	1,101,819.40	1,220.63	1.07
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	328,525.690	101.080290	332,074.72	100.702220	330,832.66	-1,242.06	0.32
Original Face:		Base	1,000,000.000	101.080290	332,074.72	100.702220	330,832.66	-1,242.06	0.32
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	38,909.920	101.735162	39,585.07	100.085730	38,943.28	-641.79	0.04
Original Face:		Base	3,500,000.000	101.735162	39,585.07	100.085730	38,943.28	-641.79	0.04
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	163,269.720	101.656327	165,974.00	101.469680	165,669.26	-304.74	0.16
Original Face:		Base	1,000,000.000	101.656327	165,974.00	101.469680	165,669.26	-304.74	0.16
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	290,277.740	101.959744	295,966.44	103.088052	299,241.67	3,275.23	0.29
Original Face:		Base	485,000.000	101.959744	295,966.44	103.088052	299,241.67	3,275.23	0.29
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	63,934.510	103.678702	66,286.47	102.403780	65,471.35	-815.12	0.06
Original Face:		Base	281,000.000	103.678702	66,286.47	102.403780	65,471.35	-815.12	0.06
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	45,217.790	100.834163	45,594.98	100.809130	45,583.66	-11.32	0.04
Original Face:		Base	550,000.000	100.834163	45,594.98	100.809130	45,583.66	-11.32	0.04
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.984763	1,199,817.16	100.024100	1,200,289.20	472.04	1.16
		Base		99.984763	1,199,817.16	100.024100	1,200,289.20	472.04	1.16
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	309,023.560	99.997997	309,017.37	99.908790	308,741.70	-275.67	0.30
Original Face:		Base	780,000.000	99.997997	309,017.37	99.908790	308,741.70	-275.67	0.30

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31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	5,223.230	99.999426	5,223.20	100.000120	5,223.24	0.04	0.01
Original Face:		Base	355,000.000	99.999426	5,223.20	100.000120	5,223.24	0.04	0.01
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	500,000.000	99.881450	499,407.25	99.960100	499,800.50	393.25	0.48
Original Face:		Base	500,000.000	99.881450	499,407.25	99.960100	499,800.50	393.25	0.48
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	203,154.080	99.947882	203,048.20	99.958860	203,070.50	22.30	0.20
Original Face:		Base	450,000.000	99.947882	203,048.20	99.958860	203,070.50	22.30	0.20
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	100.027870	1,050,292.64	292.64	1.02
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	100.027870	1,050,292.64	292.64	1.02
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.983228	994,833.12	100.442470	999,402.58	4,569.46	0.97
Original Face:		Base	995,000.000	99.983228	994,833.12	100.442470	999,402.58	4,569.46	0.97
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	101.203888	1,113,242.77	101.421800	1,115,639.80	2,397.03	1.08
		Base		101.203888	1,113,242.77	101.421800	1,115,639.80	2,397.03	1.08
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.995108	574,971.87	100.414700	577,384.53	2,412.66	0.56
		Base		99.995108	574,971.87	100.414700	577,384.53	2,412.66	0.56
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.42835	15 Apr 2020		
		Local	750,000.000	100.086325	750,647.44	100.649600	754,872.00	4,224.56	0.73
		Base		100.086325	750,647.44	100.649600	754,872.00	4,224.56	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.087322	1,000,873.22	101.741500	1,017,415.00	16,541.78	0.99
		Base		100.087322	1,000,873.22	101.741500	1,017,415.00	16,541.78	0.99
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	522,409.860	101.546493	530,488.89	100.997510	527,620.95	-2,867.94	0.51
Original Face:		Base	2,750,000.000	101.546493	530,488.89	100.997510	527,620.95	-2,867.94	0.51

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40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.3902	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.685900	677,864.12	-2,135.88	0.66
		Base		100.000000	680,000.00	99.685900	677,864.12	-2,135.88	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.942029	629,634.78	99.943700	629,645.31	10.53	0.61
		Base		99.942029	629,634.78	99.943700	629,645.31	10.53	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	266,183.350	99.997171	266,175.82	99.895370	265,904.84	-270.98	0.26
Original Face:		Base	440,000.000	99.997171	266,175.82	99.895370	265,904.84	-270.98	0.26
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	800,000.000	99.778731	798,229.85	99.945530	799,564.24	1,334.39	0.78
Original Face:		Base	800,000.000	99.778731	798,229.85	99.945530	799,564.24	1,334.39	0.78
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	0.090	100.000000	0.09	100.153523	0.09	0.00	0.00
		Base		100.000000	0.09	100.153523	0.09	0.00	0.00
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	340,923.200	99.999120	340,920.20	99.985830	340,874.89	-45.31	0.33
Original Face:		Base	500,000.000	99.999120	340,920.20	99.985830	340,874.89	-45.31	0.33
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	223,207.940	99.992249	223,190.64	99.990360	223,186.42	-4.22	0.22
Original Face:		Base	688,000.000	99.992249	223,190.64	99.990360	223,186.42	-4.22	0.22
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	312,736.300	99.971471	312,647.08	99.911330	312,459.00	-188.08	0.30
Original Face:		Base	440,000.000	99.971471	312,647.08	99.911330	312,459.00	-188.08	0.30
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.916526	999,165.26	99.975800	999,758.00	592.74	0.97
		Base		99.916526	999,165.26	99.975800	999,758.00	592.74	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	175,651.860	99.994273	175,641.80	99.971970	175,602.62	-39.18	0.17
Original Face:		Base	305,000.000	99.994273	175,641.80	99.971970	175,602.62	-39.18	0.17

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44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.991670	459,961.68	100.072090	460,331.61	369.93	0.45
Original Face:		Base	460,000.000	99.991670	459,961.68	100.072090	460,331.61	369.93	0.45
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	565,000.000	99.990313	564,945.27	100.032780	565,185.21	239.94	0.55
Original Face:		Base	565,000.000	99.990313	564,945.27	100.032780	565,185.21	239.94	0.55
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	922,690.970	99.910371	921,863.97	99.952380	922,251.58	387.61	0.89
Original Face:		Base	950,000.000	99.910371	921,863.97	99.952380	922,251.58	387.61	0.89
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.984306	394,938.01	100.411190	396,624.20	1,686.19	0.38
Original Face:		Base	395,000.000	99.984306	394,938.01	100.411190	396,624.20	1,686.19	0.38
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	100.478988	1,046,991.06	100.546100	1,047,690.36	699.30	1.02
		Base		100.478988	1,046,991.06	100.546100	1,047,690.36	699.30	1.02
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.251450	501,257.25	100.670600	503,353.00	2,095.75	0.49
		Base		100.251450	501,257.25	100.670600	503,353.00	2,095.75	0.49
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.294932	952,801.85	100.401500	953,814.25	1,012.40	0.93
		Base		100.294932	952,801.85	100.401500	953,814.25	1,012.40	0.93
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.820228	998,202.28	100.213600	1,002,136.00	3,933.72	0.97
		Base		99.820228	998,202.28	100.213600	1,002,136.00	3,933.72	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.26435	28 Jan 2019		
		Local	1,251,000.000	98.743719	1,235,283.92	99.542200	1,245,272.92	9,989.00	1.21
		Base		98.743719	1,235,283.92	99.542200	1,245,272.92	9,989.00	1.21
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	137,926.920	99.995570	137,920.81	100.000620	137,927.78	6.97	0.13
Original Face:		Base	730,000.000	99.995570	137,920.81	100.000620	137,927.78	6.97	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	3,448.450	99.944033	3,446.52	99.972240	3,447.49	0.97	0.00
Original Face:		Base	725,000.000	99.944033	3,446.52	99.972240	3,447.49	0.97	0.00
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,044,547.780	99.968294	1,044,216.60	99.999300	1,044,540.47	323.87	1.01
Original Face:		Base	1,600,000.000	99.968294	1,044,216.60	99.999300	1,044,540.47	323.87	1.01
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.958985	339,860.55	100.484700	341,647.98	1,787.43	0.33
		Base		99.958985	339,860.55	100.484700	341,647.98	1,787.43	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.0531	02 Jun 2017		
		Local	475,000.000	99.980554	474,907.63	99.984200	474,924.95	17.32	0.46
		Base		99.980554	474,907.63	99.984200	474,924.95	17.32	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	100.100200	750,751.50	751.50	0.73
		Base		100.000000	750,000.00	100.100200	750,751.50	751.50	0.73
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.994380	899,949.42	100.869800	907,828.20	7,878.78	0.88
		Base		99.994380	899,949.42	100.869800	907,828.20	7,878.78	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	100.895400	131,164.02	1,164.02	0.13
		Base		100.000000	130,000.00	100.895400	131,164.02	1,164.02	0.13
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.893090	1,368,535.33	99.886600	1,368,446.42	-88.91	1.33
		Base		99.893090	1,368,535.33	99.886600	1,368,446.42	-88.91	1.33
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					1.01335	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.930200	999,302.00	-698.00	0.97
		Base		100.000000	1,000,000.00	99.930200	999,302.00	-698.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.985027	589,911.66	99.863100	589,192.29	-719.37	0.57
		Base		99.985027	589,911.66	99.863100	589,192.29	-719.37	0.57

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585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.190607	1,001,906.07	100.642400	1,006,424.00	4,517.93	0.98
		Base		100.190607	1,001,906.07	100.642400	1,006,424.00	4,517.93	0.98
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	1,275,293.650	99.989095	1,275,154.58	99.912770	1,274,181.21	-973.37	1.24
Original Face:		Base	1,530,000.000	99.989095	1,275,154.58	99.912770	1,274,181.21	-973.37	1.24
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.864708	599,188.25	100.394270	602,365.62	3,177.37	0.58
Original Face:		Base	600,000.000	99.864708	599,188.25	100.394270	602,365.62	3,177.37	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					0.9782	18 May 2018		
		Local	1,000,000.000	100.120656	1,001,206.56	100.332000	1,003,320.00	2,113.44	0.97
		Base		100.120656	1,001,206.56	100.332000	1,003,320.00	2,113.44	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.916423	989,172.59	100.821400	998,131.86	8,959.27	0.97
		Base		99.916423	989,172.59	100.821400	998,131.86	8,959.27	0.97
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.094185	1,000,941.85	100.439300	1,004,393.00	3,451.15	0.97
		Base		100.094185	1,000,941.85	100.439300	1,004,393.00	3,451.15	0.97
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	100.016000	1,000,160.00	160.00	0.97
		Base		100.000000	1,000,000.00	100.016000	1,000,160.00	160.00	0.97
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.992884	704,949.83	100.046000	705,324.30	374.47	0.68
		Base		99.992884	704,949.83	100.046000	705,324.30	374.47	0.68
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	646,088.870	99.860552	645,187.91	99.890930	645,384.18	196.27	0.63
Original Face:		Base	1,500,000.000	99.860552	645,187.91	99.890930	645,384.18	196.27	0.63
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	467,601.340	99.888450	467,079.73	99.885580	467,066.31	-13.42	0.45
Original Face:		Base	785,000.000	99.888450	467,079.73	99.885580	467,066.31	-13.42	0.45

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65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,150,000.000	99.876947	1,148,584.89	99.928220	1,149,174.53	589.64	1.11
Original Face:		Base	1,150,000.000	99.876947	1,148,584.89	99.928220	1,149,174.53	589.64	1.11
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.887673	998,876.73	100.360000	1,003,600.00	4,723.27	0.97
		Base		99.887673	998,876.73	100.360000	1,003,600.00	4,723.27	0.97
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.20835	15 Jan 2019		
		Local	500,000.000	100.489510	502,447.55	100.497500	502,487.50	39.95	0.49
		Base		100.489510	502,447.55	100.497500	502,487.50	39.95	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.991244	499,956.22	100.473200	502,366.00	2,409.78	0.49
		Base		99.991244	499,956.22	100.473200	502,366.00	2,409.78	0.49
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.0551	01 Jun 2018		
		Local	1,400,000.000	99.891286	1,398,478.00	99.724900	1,396,148.60	-2,329.40	1.35
		Base		99.891286	1,398,478.00	99.724900	1,396,148.60	-2,329.40	1.35
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.952803	794,624.78	100.226600	796,801.47	2,176.69	0.77
		Base		99.952803	794,624.78	100.226600	796,801.47	2,176.69	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.941935	384,776.45	100.258200	385,994.07	1,217.62	0.37
		Base		99.941935	384,776.45	100.258200	385,994.07	1,217.62	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.910032	554,500.68	100.371700	557,062.94	2,562.26	0.54
		Base		99.910032	554,500.68	100.371700	557,062.94	2,562.26	0.54
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.980651	1,499,709.77	100.382400	1,505,736.00	6,026.23	1.46
		Base		99.980651	1,499,709.77	100.382400	1,505,736.00	6,026.23	1.46
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.636566	498,182.83	99.825700	499,128.50	945.67	0.48
		Base		99.636566	498,182.83	99.825700	499,128.50	945.67	0.48

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74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.482267	994,822.67	100.113500	1,001,135.00	6,312.33	0.97
		Base		99.482267	994,822.67	100.113500	1,001,135.00	6,312.33	0.97
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	100.241936	1,002,419.36	100.246000	1,002,460.00	40.64	0.97
		Base		100.241936	1,002,419.36	100.246000	1,002,460.00	40.64	0.97
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.989263	299,967.79	100.151600	300,454.80	487.01	0.29
		Base		99.989263	299,967.79	100.151600	300,454.80	487.01	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.961034	704,725.29	100.214400	706,511.52	1,786.23	0.69
		Base		99.961034	704,725.29	100.214400	706,511.52	1,786.23	0.69
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.036502	500,182.51	100.015100	500,075.50	-107.01	0.49
		Base		100.036502	500,182.51	100.015100	500,075.50	-107.01	0.49
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.899478	1,533,456.98	100.837200	1,547,851.02	14,394.04	1.50
		Base		99.899478	1,533,456.98	100.837200	1,547,851.02	14,394.04	1.50
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	550,545.570	99.997973	550,534.41	100.058590	550,868.13	333.72	0.53
	Original Face:	Base	565,000.000	99.997973	550,534.41	100.058590	550,868.13	333.72	0.53
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	476,955.870	99.995249	476,933.21	99.914540	476,548.26	-384.95	0.46
	Original Face:	Base	830,000.000	99.995249	476,933.21	99.914540	476,548.26	-384.95	0.46
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.981624	999,816.24	100.252600	1,002,526.00	2,709.76	0.97
		Base		99.981624	999,816.24	100.252600	1,002,526.00	2,709.76	0.97
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	100.217206	1,603,475.30	100.199600	1,603,193.60	-281.70	1.55
		Base		100.217206	1,603,475.30	100.199600	1,603,193.60	-281.70	1.55

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911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.859749	699,018.24	100.342000	702,394.00	3,375.76	0.68
		Base		99.859749	699,018.24	100.342000	702,394.00	3,375.76	0.68
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.769131	806,153.05	100.904100	807,232.80	1,079.75	0.78
		Base		100.769131	806,153.05	100.904100	807,232.80	1,079.75	0.78
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		Local	1,000,000.000	100.602933	1,006,029.33	100.589100	1,005,891.00	-138.33	0.98
		Base		100.602933	1,006,029.33	100.589100	1,005,891.00	-138.33	0.98
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.925805	204,847.90	100.521200	206,068.46	1,220.56	0.20
		Base		99.925805	204,847.90	100.521200	206,068.46	1,220.56	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.737963	1,034,282.68	99.922600	1,036,197.36	1,914.68	1.00
		Base		99.737963	1,034,282.68	99.922600	1,036,197.36	1,914.68	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.957077	284,877.67	100.468300	286,334.66	1,456.99	0.28
		Base		99.957077	284,877.67	100.468300	286,334.66	1,456.99	0.28
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	60,860.430	99.994068	60,856.82	99.864880	60,778.20	-78.62	0.06
Original Face:		Base	500,000.000	99.994068	60,856.82	99.864880	60,778.20	-78.62	0.06
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	814,264.500	99.937789	813,757.94	99.716680	811,957.53	-1,800.41	0.79
Original Face:		Base	1,725,000.000	99.937789	813,757.94	99.716680	811,957.53	-1,800.41	0.79
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.840353	721,845.75	100.430000	726,108.90	4,263.15	0.70
		Base		99.840353	721,845.75	100.430000	726,108.90	4,263.15	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.017000	1,200,204.00	100.071600	1,200,859.20	655.20	1.16
		Base		100.017000	1,200,204.00	100.071600	1,200,859.20	655.20	1.16

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98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
			500,000.000	Local	99.999352	499,996.76	99.999200	499,996.00	-0.76	0.48
				Base	99.999352	499,996.76	99.999200	499,996.00	-0.76	0.48
US DOLLAR Total									
			99,521,310.170	Local		99,551,937.81		99,793,814.66	241,876.85	96.79
	Original Face:		42,079,000.000	Base		99,551,937.81		99,793,814.66	241,876.85	96.79
FIXED INCOME Total									
			99,521,310.170	Base		99,551,937.81		99,793,814.66	241,876.85	96.79
	Original Face:		42,079,000.000						

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		102,383,344.730	Base	102,418,308.30		102,660,185.15	241,876.85	100.00
Original Face:		42,079,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	125,034.840	1.000000	125,034.84	1.000000	125,034.84	0.00	0.01
		Base		1.000000	125,034.84	1.000000	125,034.84	0.00	0.01
US DOLLAR Total									
		Local	125,034.840		125,034.84		125,034.84	0.00	0.01
		Base			125,034.84		125,034.84	0.00	0.01
CASH Total									
		Base	125,034.840		125,034.84		125,034.84	0.00	0.01
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	99.776222	19,955,244.44	99.776222	19,955,244.44	0.00	1.51
		Base		99.776222	19,955,244.44	99.776222	19,955,244.44	0.00	1.51
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.875178	9,987,517.78	99.875178	9,987,517.78	0.00	0.76
		Base		99.875178	9,987,517.78	99.875178	9,987,517.78	0.00	0.76
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		Local	10,000,000.000	99.990742	9,999,074.17	99.990742	9,999,074.17	0.00	0.76
		Base		99.990742	9,999,074.17	99.990742	9,999,074.17	0.00	0.76
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.25	02 May 2016		
		Local	9,821,068.480	100.000000	9,821,068.48	100.000000	9,821,068.48	0.00	0.74
		Base		100.000000	9,821,068.48	100.000000	9,821,068.48	0.00	0.74
979QHR003	SOUTH STREET REPO					0.34	02 May 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.16
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.34	02 May 2016		
		Local	11,589,699.100	100.000000	11,589,699.10	100.000000	11,589,699.10	0.00	0.88
		Base		100.000000	11,589,699.10	100.000000	11,589,699.10	0.00	0.88
US DOLLAR Total									
		Local	261,410,767.580		261,352,603.97		261,352,603.97	0.00	19.82
		Base			261,352,603.97		261,352,603.97	0.00	19.82
CASH EQUIVALENT Total									
		Base	261,410,767.580		261,352,603.97		261,352,603.97	0.00	19.82
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3130A0BC3	FEDERAL HOME LOAN BANK BONDS 11/16 VAR					0.56	07 Nov 2016		
		Local	15,850,000.000	100.065618	15,860,400.43	99.866700	15,828,871.95	-31,528.48	1.20
		Base		100.065618	15,860,400.43	99.866700	15,828,871.95	-31,528.48	1.20
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		Local	20,000,000.000	99.913111	19,982,622.22	99.914100	19,982,820.00	197.78	1.52
		Base		99.913111	19,982,622.22	99.914100	19,982,820.00	197.78	1.52
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		Local	20,000,000.000	99.852778	19,970,555.56	99.900800	19,980,160.00	9,604.44	1.51
		Base		99.852778	19,970,555.56	99.900800	19,980,160.00	9,604.44	1.51
31315KE22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	31 Aug 2016		
		Local	10,000,000.000	99.786500	9,978,650.00	99.885700	9,988,570.00	9,920.00	0.76
		Base		99.786500	9,978,650.00	99.885700	9,988,570.00	9,920.00	0.76
31315KE48	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000					0.01	02 Sep 2016		
		Local	20,000,000.000	99.876000	19,975,200.00	99.870200	19,974,040.00	-1,160.00	1.51
		Base		99.876000	19,975,200.00	99.870200	19,974,040.00	-1,160.00	1.51
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		Local	20,000,000.000	99.838542	19,967,708.33	99.824600	19,964,920.00	-2,788.33	1.51
		Base		99.838542	19,967,708.33	99.824600	19,964,920.00	-2,788.33	1.51

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31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		Local	20,000,000.000	99.679667	19,935,933.34	99.773900	19,954,780.00	18,846.66	1.51
		Base		99.679667	19,935,933.34	99.773900	19,954,780.00	18,846.66	1.51
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	20,000,000.000	99.935611	19,987,122.22	99.946700	19,989,340.00	2,217.78	1.52
		Base		99.935611	19,987,122.22	99.946700	19,989,340.00	2,217.78	1.52
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	20,000,000.000	99.517000	19,903,400.00	99.618100	19,923,620.00	20,220.00	1.51
		Base		99.517000	19,903,400.00	99.618100	19,923,620.00	20,220.00	1.51
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	15,940,442.640	105.541766	16,823,824.71	105.551399	16,825,360.21	1,535.50	1.28
Original Face:		Base	24,487,993.000	105.541766	16,823,824.71	105.551399	16,825,360.21	1,535.50	1.28
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,502,505.700	105.425957	5,801,069.31	104.966319	5,775,777.69	-25,291.62	0.44
Original Face:		Base	10,000,000.000	105.425957	5,801,069.31	104.966319	5,775,777.69	-25,291.62	0.44
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8194	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	99.964000	19,992,800.00	-7,200.00	1.52
		Base		100.000000	20,000,000.00	99.964000	19,992,800.00	-7,200.00	1.52
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	99.815800	8,983,422.00	-16,578.00	0.68
		Base		100.000000	9,000,000.00	99.815800	8,983,422.00	-16,578.00	0.68
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	30,000,000.000	99.786403	29,935,920.84	99.808700	29,942,610.00	6,689.16	2.27
		Base		99.786403	29,935,920.84	99.808700	29,942,610.00	6,689.16	2.27
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	20,000,000.000	99.788625	19,957,725.00	99.806400	19,961,280.00	3,555.00	1.51
		Base		99.788625	19,957,725.00	99.806400	19,961,280.00	3,555.00	1.51
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

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313384XU8	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	06 Jun 2016		
		Local	20,000,000.000	99.974500	19,994,900.00	99.972300	19,994,460.00	-440.00	1.52
		Base		99.974500	19,994,900.00	99.972300	19,994,460.00	-440.00	1.52
313384ZF9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	11 Jul 2016		
		Local	20,000,000.000	99.884625	19,976,925.00	99.937800	19,987,560.00	10,635.00	1.52
		Base		99.884625	19,976,925.00	99.937800	19,987,560.00	10,635.00	1.52
313384ZH5	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	13 Jul 2016		
		Local	50,000,000.000	99.892528	49,946,263.89	99.936000	49,968,000.00	21,736.11	3.79
		Base		99.892528	49,946,263.89	99.936000	49,968,000.00	21,736.11	3.79
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	25,000,000.000	99.886111	24,971,527.78	99.928000	24,982,000.00	10,472.22	1.89
		Base		99.886111	24,971,527.78	99.928000	24,982,000.00	10,472.22	1.89
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	100.000300	12,525,037.58	37.58	0.95
		Base		100.000000	12,525,000.00	100.000300	12,525,037.58	37.58	0.95
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	100.003800	20,000,760.00	760.00	1.52
		Base		100.000000	20,000,000.00	100.003800	20,000,760.00	760.00	1.52
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	99.886300	19,977,260.00	-22,740.00	1.51
		Base		100.000000	20,000,000.00	99.886300	19,977,260.00	-22,740.00	1.51
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	99.953100	9,995,310.00	-4,690.00	0.76
		Base		100.000000	10,000,000.00	99.953100	9,995,310.00	-4,690.00	0.76
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	99.888000	9,988,800.00	-11,200.00	0.76
		Base		100.000000	10,000,000.00	99.888000	9,988,800.00	-11,200.00	0.76
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	99.765800	9,976,580.00	-23,420.00	0.76
		Base		100.000000	10,000,000.00	99.765800	9,976,580.00	-23,420.00	0.76

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3133ECXS8	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR					0.53	20 Jul 2016		
		Local	8,100,000.000	100.023248	8,101,883.12	100.018400	8,101,490.40	-392.72	0.61
		Base		100.023248	8,101,883.12	100.018400	8,101,490.40	-392.72	0.61
3133EE3M0	FEDERAL FARM CREDIT BANK BONDS 07/17 0.81					0.81	13 Jul 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000300	10,000,030.00	30.00	0.76
		Base		100.000000	10,000,000.00	100.000300	10,000,030.00	30.00	0.76
3133EEG95	FEDERAL FARM CREDIT BANK BONDS 05/16 0.3					0.3	05 May 2016		
		Local	10,000,000.000	99.999891	9,999,989.07	100.000900	10,000,090.00	100.93	0.76
		Base		99.999891	9,999,989.07	100.000900	10,000,090.00	100.93	0.76
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	100.000300	20,000,060.00	5,343.52	1.52
		Base		99.973582	19,994,716.48	100.000300	20,000,060.00	5,343.52	1.52
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.55885	23 Nov 2018		
		Local	20,000,000.000	99.843694	19,968,738.70	99.797000	19,959,400.00	-9,338.70	1.51
		Base		99.843694	19,968,738.70	99.797000	19,959,400.00	-9,338.70	1.51
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.329317	6,897,640.53	100.234500	6,891,121.88	-6,518.65	0.52
		Base		100.329317	6,897,640.53	100.234500	6,891,121.88	-6,518.65	0.52
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.479253	7,385,225.09	100.333700	7,374,526.95	-10,698.14	0.56
		Base		100.479253	7,385,225.09	100.333700	7,374,526.95	-10,698.14	0.56
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.78125	22 Jan 2021		
		Local	10,000,000.000	99.981095	9,998,109.47	100.228700	10,022,870.00	24,760.53	0.76
		Base		99.981095	9,998,109.47	100.228700	10,022,870.00	24,760.53	0.76
3134G7Z20	FREDDIE MAC NOTES 10/18 1.25					1.25	29 Oct 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.019800	20,003,960.00	3,960.00	1.52
		Base		100.000000	20,000,000.00	100.019800	20,003,960.00	3,960.00	1.52
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	100.007700	5,700,438.90	438.90	0.43
		Base		100.000000	5,700,000.00	100.007700	5,700,438.90	438.90	0.43

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3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	100.002700	4,100,110.70	110.70	0.31
		Base		100.000000	4,100,000.00	100.002700	4,100,110.70	110.70	0.31
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.947900	9,994,790.00	-5,210.00	0.76
		Base		100.000000	10,000,000.00	99.947900	9,994,790.00	-5,210.00	0.76
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.916600	19,983,320.00	-16,680.00	1.52
		Base		100.000000	20,000,000.00	99.916600	19,983,320.00	-16,680.00	1.52
313588VL6	FANNIE DISCOUNT NOTE DISCOUNT NOT 04/16 0.00000					0.01	11 Apr 2016		
		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
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	20,000,000.000	99.955944	19,991,188.89	99.946700	19,989,340.00	-1,848.89	1.52
		Base		99.955944	19,991,188.89	99.946700	19,989,340.00	-1,848.89	1.52
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	8,000,000.000	100.895623	8,071,649.86	100.982400	8,078,592.00	6,942.14	0.61
		Base		100.895623	8,071,649.86	100.982400	8,078,592.00	6,942.14	0.61
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.944333	8,994,990.00	101.093000	9,098,370.00	103,380.00	0.69
		Base		99.944333	8,994,990.00	101.093000	9,098,370.00	103,380.00	0.69
3135G0H89	FANNIE MAE NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.867700	9,986,770.00	-13,230.00	0.76
		Base		100.000000	10,000,000.00	99.867700	9,986,770.00	-13,230.00	0.76
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.001700	10,000,170.00	170.00	0.76
		Base		100.000000	10,000,000.00	100.001700	10,000,170.00	170.00	0.76
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.876600	19,701,658.12	-24,341.88	1.49
		Base		100.000000	19,726,000.00	99.876600	19,701,658.12	-24,341.88	1.49

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3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,002,215.150	100.156970	2,005,358.03	101.274410	2,027,731.58	22,373.55	0.15
Original Face:		Base	5,000,000.000	100.156970	2,005,358.03	101.274410	2,027,731.58	22,373.55	0.15
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	7,240,563.270	99.726191	7,220,737.97	97.973100	7,093,804.29	-126,933.68	0.54
Original Face:		Base	11,452,445.000	99.726191	7,220,737.97	97.973100	7,093,804.29	-126,933.68	0.54
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	8,140,195.410	100.336774	8,167,609.51	96.113360	7,823,815.32	-343,794.19	0.59
Original Face:		Base	11,058,708.000	100.336774	8,167,609.51	96.113360	7,823,815.32	-343,794.19	0.59
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.62051	25 Nov 2018		
		Local	23,786,459.550	99.774195	23,732,748.60	99.711860	23,717,921.25	-14,827.35	1.80
Original Face:		Base	26,125,000.000	99.774195	23,732,748.60	99.711860	23,717,921.25	-14,827.35	1.80
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.79618	25 Apr 2020		
		Local	4,895,249.850	99.971846	4,893,871.64	100.002740	4,895,383.98	1,512.34	0.37
Original Face:		Base	5,000,000.000	99.971846	4,893,871.64	100.002740	4,895,383.98	1,512.34	0.37
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,751,691.250	98.316569	1,722,202.73	102.448320	1,794,578.26	72,375.53	0.14
Original Face:		Base	5,000,000.000	98.316569	1,722,202.73	102.448320	1,794,578.26	72,375.53	0.14
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	105,247.890	102.442177	107,818.23	100.921950	106,218.22	-1,600.01	0.01
Original Face:		Base	2,245,000.000	102.442177	107,818.23	100.921950	106,218.22	-1,600.01	0.01
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	498,909.550	102.341775	510,592.89	103.457140	516,157.55	5,564.66	0.04
Original Face:		Base	5,000,000.000	102.341775	510,592.89	103.457140	516,157.55	5,564.66	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	777,343.000	102.050511	793,282.50	103.065780	801,174.63	7,892.13	0.06
Original Face:		Base	5,000,000.000	102.050511	793,282.50	103.065780	801,174.63	7,892.13	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	5,210,715.700	99.973423	5,209,330.87	100.846640	5,254,831.70	45,500.83	0.40
Original Face:		Base	10,000,000.000	99.973423	5,209,330.87	100.846640	5,254,831.70	45,500.83	0.40

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	3,664,232.300	103.470770	3,791,409.36	103.012160	3,774,604.84	-16,804.52	0.29
Original Face:		Base	10,000,000.000	103.470770	3,791,409.36	103.012160	3,774,604.84	-16,804.52	0.29
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	6,068,466.860	100.869418	6,121,227.23	100.732480	6,112,917.17	-8,310.06	0.46
Original Face:		Base	12,022,600.000	100.869418	6,121,227.23	100.732480	6,112,917.17	-8,310.06	0.46
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	10,545,585.030	100.433385	10,591,287.98	101.370770	10,690,140.75	98,852.77	0.81
Original Face:		Base	15,363,692.000	100.433385	10,591,287.98	101.370770	10,690,140.75	98,852.77	0.81
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	13,627,953.600	102.072816	13,910,436.05	101.443800	13,824,713.99	-85,722.06	1.05
Original Face:		Base	24,000,000.000	102.072816	13,910,436.05	101.443800	13,824,713.99	-85,722.06	1.05
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	5,798,590.300	100.404299	5,822,033.92	99.423960	5,765,188.10	-56,845.82	0.44
Original Face:		Base	10,000,000.000	100.404299	5,822,033.92	99.423960	5,765,188.10	-56,845.82	0.44
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	17,474,617.430	100.907533	17,633,205.38	100.118690	17,495,358.05	-137,847.33	1.33
Original Face:		Base	29,723,368.000	100.907533	17,633,205.38	100.118690	17,495,358.05	-137,847.33	1.33
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,851,533.890	101.941629	2,906,900.10	100.463710	2,864,756.74	-42,143.36	0.22
Original Face:		Base	9,815,000.000	101.941629	2,906,900.10	100.463710	2,864,756.74	-42,143.36	0.22
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	4,645,322.970	100.287245	4,658,666.41	100.216620	4,655,385.67	-3,280.74	0.35
Original Face:		Base	4,690,000.000	100.287245	4,658,666.41	100.216620	4,655,385.67	-3,280.74	0.35
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,493,552.300	102.336628	2,551,817.34	102.164400	2,547,522.75	-4,294.59	0.19
Original Face:		Base	10,000,000.000	102.336628	2,551,817.34	102.164400	2,547,522.75	-4,294.59	0.19
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,264,356.410	112.046777	2,537,138.38	114.753630	2,598,431.18	61,292.80	0.20
Original Face:		Base	12,777,000.000	112.046777	2,537,138.38	114.753630	2,598,431.18	61,292.80	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	535,582.600	106.620992	571,043.48	109.123490	584,446.42	13,402.94	0.04
Original Face:		Base	10,000,000.000	106.620992	571,043.48	109.123490	584,446.42	13,402.94	0.04
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	187,194.630	103.904519	194,503.68	100.604760	188,326.71	-6,176.97	0.01
Original Face:		Base	7,000,000.000	103.904519	194,503.68	100.604760	188,326.71	-6,176.97	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	764,485.450	104.948667	802,317.29	108.063470	826,129.50	23,812.21	0.06
Original Face:		Base	5,000,000.000	104.948667	802,317.29	108.063470	826,129.50	23,812.21	0.06
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,307,423.840	103.732617	1,356,224.96	105.194570	1,375,338.89	19,113.93	0.10
Original Face:		Base	16,000,000.000	103.732617	1,356,224.96	105.194570	1,375,338.89	19,113.93	0.10
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	281,516.500	101.733401	286,396.31	101.130910	284,700.20	-1,696.11	0.02
Original Face:		Base	10,000,000.000	101.733401	286,396.31	101.130910	284,700.20	-1,696.11	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	580,987.000	106.046488	616,116.31	107.640060	625,374.76	9,258.45	0.05
Original Face:		Base	5,000,000.000	106.046488	616,116.31	107.640060	625,374.76	9,258.45	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.496020	9,504,865.97	98.294100	9,485,380.65	-19,485.32	0.72
		Base		98.496020	9,504,865.97	98.294100	9,485,380.65	-19,485.32	0.72
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.496020	9,849,602.03	98.594700	9,859,470.00	9,867.97	0.75
		Base		98.496020	9,849,602.03	98.594700	9,859,470.00	9,867.97	0.75
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.699386	9,869,938.56	98.803700	9,880,370.00	10,431.44	0.75
		Base		98.699386	9,869,938.56	98.803700	9,880,370.00	10,431.44	0.75
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	98.699386	5,734,434.30	98.516600	5,723,814.46	-10,619.84	0.43
		Base		98.699386	5,734,434.30	98.516600	5,723,814.46	-10,619.84	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.496020	9,849,602.03	98.635200	9,863,520.00	13,917.97	0.75
		Base		98.496020	9,849,602.03	98.635200	9,863,520.00	13,917.97	0.75
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.199294	9,819,929.41	98.476100	9,847,610.00	27,680.59	0.75
		Base		98.199294	9,819,929.41	98.476100	9,847,610.00	27,680.59	0.75
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.672008	9,867,200.81	98.693500	9,869,350.00	2,149.19	0.75
		Base		98.672008	9,867,200.81	98.693500	9,869,350.00	2,149.19	0.75
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.699386	9,869,938.56	98.750700	9,875,070.00	5,131.44	0.75
		Base		98.699386	9,869,938.56	98.750700	9,875,070.00	5,131.44	0.75
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.458558	9,845,855.75	98.537500	9,853,750.00	7,894.25	0.75
		Base		98.458558	9,845,855.75	98.537500	9,853,750.00	7,894.25	0.75
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.224183	9,822,418.32	98.366200	9,836,620.00	14,201.68	0.75
		Base		98.224183	9,822,418.32	98.366200	9,836,620.00	14,201.68	0.75
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,730,276.310	103.213122	3,850,134.64	102.808482	3,835,040.45	-15,094.19	0.29
	Original Face:	Base	9,875,825.000	103.213122	3,850,134.64	102.808482	3,835,040.45	-15,094.19	0.29
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,630,879.130	101.171819	6,708,581.02	100.570890	6,668,734.16	-39,846.86	0.51
	Original Face:	Base	10,000,000.000	101.171819	6,708,581.02	100.570890	6,668,734.16	-39,846.86	0.51
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.745968	10,174,596.77	100.532070	10,053,207.00	-121,389.77	0.76
	Original Face:	Base	10,000,000.000	101.745968	10,174,596.77	100.532070	10,053,207.00	-121,389.77	0.76
459052WH5	IBRD DISCOUNT NOTE DISCOUNT NOT 05/16 0.00000						02 May 2016		
		Local	30,000,000.000	99.999250	29,999,775.00	100.000000	30,000,000.00	225.00	2.27
		Base		99.999250	29,999,775.00	100.000000	30,000,000.00	225.00	2.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		20,000,000.000	Local	103.986874	20,797,374.76	103.964800	20,792,960.00	-4,414.76	1.58
			Base	103.986874	20,797,374.76	103.964800	20,792,960.00	-4,414.76	1.58
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.530880	4,976,544.02	99.937500	4,996,875.00	20,330.98	0.38
			Base	99.530880	4,976,544.02	99.937500	4,996,875.00	20,330.98	0.38
912828K41	US TREASURY FRN 04/17 VAR					0.324158	30 Apr 2017		
		10,000,000.000	Local	99.993940	9,999,394.04	99.995900	9,999,590.00	195.96	0.76
			Base	99.993940	9,999,394.04	99.995900	9,999,590.00	195.96	0.76
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		15,000,000.000	Local	101.943659	15,291,548.78	101.906200	15,285,930.00	-5,618.78	1.16
			Base	101.943659	15,291,548.78	101.906200	15,285,930.00	-5,618.78	1.16
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.119783	4,955,989.16	99.355500	4,967,775.00	11,785.84	0.38
			Base	99.119783	4,955,989.16	99.355500	4,967,775.00	11,785.84	0.38
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		5,000,000.000	Local	100.142694	5,007,134.70	100.195300	5,009,765.00	2,630.30	0.38
			Base	100.142694	5,007,134.70	100.195300	5,009,765.00	2,630.30	0.38
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.52
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.52
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		10,000,000.000	Local	99.958052	9,995,805.15	99.980500	9,998,050.00	2,244.85	0.76
			Base	99.958052	9,995,805.15	99.980500	9,998,050.00	2,244.85	0.76
US DOLLAR Total									
		1,055,990,095.510	Local		1,057,929,820.55		1,057,399,082.60	-530,737.95	80.17
	Original Face:	341,636,631.000	Base		1,057,929,820.55		1,057,399,082.60	-530,737.95	80.17
FIXED INCOME Total									
		1,055,990,095.510	Base		1,057,929,820.55		1,057,399,082.60	-530,737.95	80.17

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Base Currency: USD - US DOLLAR

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

Original Face: 341,636,631.000

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,317,525,897.930	Base	1,319,407,459.36		1,318,876,721.41	-530,737.95	100.00
Original Face:		341,636,631.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-708.380	Local	1.000000	-708.38	1.000000	-708.38	0.00	0.00
				Base	1.000000	-708.38	1.000000	-708.38	0.00	0.00
US DOLLAR Total									
			-708.380	Local		-708.38		-708.38	0.00	0.00
				Base		-708.38		-708.38	0.00	0.00
CASH Total									
			-708.380	Base		-708.38		-708.38	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00282CEQ1	ABBOT LABORATORIES					0.64	24 May 2016		
			25,000,000.000	Local	99.959111	24,989,777.78	99.959111	24,989,777.78	0.00	1.94
				Base	99.959111	24,989,777.78	99.959111	24,989,777.78	0.00	1.94
00915SFA5	AIR PRODUCTS & CHEMI					0.45	10 Jun 2016		
			20,000,000.000	Local	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	1.55
				Base	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	1.55
0347M2F27	ANGLESEA FDG PLC & ANG					0.53	02 Jun 2016		
			10,000,000.000	Local	99.952889	9,995,288.89	99.952889	9,995,288.89	0.00	0.77
				Base	99.952889	9,995,288.89	99.952889	9,995,288.89	0.00	0.77
03785DGB6	APPLE INC					0.43	11 Jul 2016		
			20,000,000.000	Local	99.915194	19,983,038.89	99.915194	19,983,038.89	0.00	1.55
				Base	99.915194	19,983,038.89	99.915194	19,983,038.89	0.00	1.55
03948GER0	ARCHER DANIELS MIDLA					0.41	25 May 2016		
			15,000,000.000	Local	99.972667	14,995,900.00	99.972667	14,995,900.00	0.00	1.16
				Base	99.972667	14,995,900.00	99.972667	14,995,900.00	0.00	1.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07010JE49	BASIN ELEC PWR COOP				0.47	04 May 2016		
	7,500,000.000	Local	99.996083	7,499,706.25	99.996083	7,499,706.25	0.00	0.58
		Base	99.996083	7,499,706.25	99.996083	7,499,706.25	0.00	0.58
07644AFF6	BEDFORD ROW FDG CORP				0.6	15 Jun 2016		
	25,000,000.000	Local	99.925000	24,981,250.00	99.925000	24,981,250.00	0.00	1.94
		Base	99.925000	24,981,250.00	99.925000	24,981,250.00	0.00	1.94
14912DF20	CATERPLR FIN SRV CO.				0.42	02 Jun 2016		
	15,000,000.000	Local	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	1.16
		Base	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	1.16
15060XEQ1	CEDAR SPRING CPTL CO				0.62	24 May 2016		
	10,000,000.000	Local	99.960389	9,996,038.89	99.960389	9,996,038.89	0.00	0.77
		Base	99.960389	9,996,038.89	99.960389	9,996,038.89	0.00	0.77
16677JEJ1	CHEVRON CORP				0.35	18 May 2016		
	15,000,000.000	Local	99.983472	14,997,520.83	99.983472	14,997,520.83	0.00	1.16
		Base	99.983472	14,997,520.83	99.983472	14,997,520.83	0.00	1.16
16677JGB6	CHEVRON CORP				0.51	11 Jul 2016		
	15,000,000.000	Local	99.899417	14,984,912.50	99.899417	14,984,912.50	0.00	1.16
		Base	99.899417	14,984,912.50	99.899417	14,984,912.50	0.00	1.16
19121AEB3	COCA-COLA COMPANY				0.29	11 May 2016		
	15,000,000.000	Local	99.991944	14,998,791.67	99.991944	14,998,791.67	0.00	1.16
		Base	99.991944	14,998,791.67	99.991944	14,998,791.67	0.00	1.16
19121AF89	COCA-COLA COMPANY				0.55	08 Jun 2016		
	20,000,000.000	Local	99.941944	19,988,388.89	99.941944	19,988,388.89	0.00	1.55
		Base	99.941944	19,988,388.89	99.941944	19,988,388.89	0.00	1.55
19416EE29	COLGATE PALMOLIVE CO				0.31	02 May 2016		
	20,000,000.000	Local	99.999139	19,999,827.78	99.999139	19,999,827.78	0.00	1.55
		Base	99.999139	19,999,827.78	99.999139	19,999,827.78	0.00	1.55
2063C0E32	CONCORD MIN CPTL CO				0.46	03 May 2016		
	20,000,000.000	Local	99.997444	19,999,488.89	99.997444	19,999,488.89	0.00	1.55
		Base	99.997444	19,999,488.89	99.997444	19,999,488.89	0.00	1.55

& 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
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	0.19
			Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.19
30229AE39	EXXON MOBIL CORP					0.34	03 May 2016		
		25,000,000.000	Local	99.998111	24,999,527.78	99.998111	24,999,527.78	0.00	1.94
			Base	99.998111	24,999,527.78	99.998111	24,999,527.78	0.00	1.94
30229AEX3	EXXON MOBIL CORP					0.36	31 May 2016		
		15,000,000.000	Local	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	1.16
			Base	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	1.16
36960LFU4	GENERAL ELECTRIC CO					0.44	28 Jun 2016		
		40,000,000.000	Local	99.929111	39,971,644.45	99.929111	39,971,644.45	0.00	3.10
			Base	99.929111	39,971,644.45	99.929111	39,971,644.45	0.00	3.10
38346LEH5	GOTHAM FDG CORP					0.45	17 May 2016		
		10,000,000.000	Local	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.77
			Base	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.77
38346LF19	GOTHAM FDG CORP					0.45	01 Jun 2016		
		10,000,000.000	Local	99.961250	9,996,125.00	99.961250	9,996,125.00	0.00	0.77
			Base	99.961250	9,996,125.00	99.961250	9,996,125.00	0.00	0.77
45779PED6	INSTITUTIONAL SECURED					0.48	13 May 2016		
		20,000,000.000	Local	99.984000	19,996,800.00	99.984000	19,996,800.00	0.00	1.55
			Base	99.984000	19,996,800.00	99.984000	19,996,800.00	0.00	1.55
45826CET3	INTEL CORPORATION					0.33	27 May 2016		
		20,000,000.000	Local	99.976167	19,995,233.33	99.976167	19,994,500.00	-733.33	1.55
			Base	99.976167	19,995,233.33	99.976167	19,994,500.00	-733.33	1.55
45856WF61	INTERCONTINENTAL EXCHANGE					0.5	06 Jun 2016		
		20,000,000.000	Local	99.950000	19,990,000.00	99.950000	19,987,222.22	-2,777.78	1.55
			Base	99.950000	19,990,000.00	99.950000	19,987,222.22	-2,777.78	1.55
56274LF17	MANHATTAN ASSET FDG.					0.5	01 Jun 2016		
		20,000,000.000	Local	99.956944	19,991,388.89	99.956944	19,983,888.89	-7,500.00	1.55
			Base	99.956944	19,991,388.89	99.956944	19,983,888.89	-7,500.00	1.55

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105GEC4	NESTLE CAP CORP					0.44	12 May 2016		
		30,000,000.000	Local	99.986556	29,995,966.67	99.986556	29,967,000.00	-28,966.67	2.32
			Base	99.986556	29,995,966.67	99.986556	29,967,000.00	-28,966.67	2.32
66844CE67	NORTHWESTERN UNIVERS					0.4	06 May 2016		
		25,821,000.000	Local	99.994444	25,819,565.50	99.994444	25,812,679.90	-6,885.60	2.00
			Base	99.994444	25,819,565.50	99.994444	25,812,679.90	-6,885.60	2.00
66844CET7	NORTHWESTERN UNIVERS					0.43	27 May 2016		
		10,000,000.000	Local	99.968944	9,996,894.44	99.968944	9,996,536.11	-358.33	0.77
			Base	99.968944	9,996,894.44	99.968944	9,996,536.11	-358.33	0.77
71344TFA5	PEPSICO INC					0.37	10 Jun 2016		
		10,000,000.000	Local	99.958889	9,995,888.89	99.958889	9,995,580.56	-308.33	0.77
			Base	99.958889	9,995,888.89	99.958889	9,995,580.56	-308.33	0.77
71708EFM2	PFIZER INC					0.47	21 Jun 2016		
		25,000,000.000	Local	99.933417	24,983,354.17	99.933417	24,970,625.00	-12,729.17	1.93
			Base	99.933417	24,983,354.17	99.933417	24,970,625.00	-12,729.17	1.93
71708EGR0	PFIZER INC					0.44	25 Jul 2016		
		10,000,000.000	Local	99.896111	9,989,611.11	99.896111	9,989,244.44	-366.67	0.77
			Base	99.896111	9,989,611.11	99.896111	9,989,244.44	-366.67	0.77
74005HEG3	PRAXAIR INC					0.38	16 May 2016		
		25,000,000.000	Local	99.984167	24,996,041.67	99.984167	24,988,125.00	-7,916.67	1.94
			Base	99.984167	24,996,041.67	99.984167	24,988,125.00	-7,916.67	1.94
74018KE55	PRECISION CASTPARTS CORP					0.36	05 May 2016		
		14,000,000.000	Local	99.996000	13,999,440.00	99.996000	13,995,660.00	-3,780.00	1.08
			Base	99.996000	13,999,440.00	99.996000	13,995,660.00	-3,780.00	1.08
77119LEB1	ROCHE HOLDING INC					0.35	11 May 2016		
		20,000,000.000	Local	99.990278	19,998,055.56	99.990278	19,990,277.78	-7,777.78	1.55
			Base	99.990278	19,998,055.56	99.990278	19,990,277.78	-7,777.78	1.55
85520LH24	STARBIRD FDG. CORP					0.61	02 Aug 2016		
		30,000,000.000	Local	99.842417	29,952,725.00	99.842417	29,951,708.33	-1,016.67	2.32
			Base	99.842417	29,952,725.00	99.842417	29,951,708.33	-1,016.67	2.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233GE93	TOYOTA MOTOR CREDIT				0.47	09 May 2016		
	20,000,000.000	Local	99.989556	19,997,911.11	99.989556	19,979,111.11	-18,800.00	1.55
		Base	99.989556	19,997,911.11	99.989556	19,979,111.11	-18,800.00	1.55
89233GLJ3	TOYOTA MOTOR CREDIT				0.81	18 Nov 2016		
	10,000,000.000	Local	99.547750	9,954,775.00	99.547750	9,939,700.00	-15,075.00	0.77
		Base	99.547750	9,954,775.00	99.547750	9,939,700.00	-15,075.00	0.77
91411SEC0	RGTS OF UNIV OF CA				0.4	12 May 2016		
	2,500,000.000	Local	99.987778	2,499,694.44	99.987778	2,499,222.22	-472.22	0.19
		Base	99.987778	2,499,694.44	99.987778	2,499,222.22	-472.22	0.19
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	0.39
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.39
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	0.44
		Base	100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.44
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD				0.43	14 Jul 2016		
	2,357,636.990	Local	100.000000	2,357,636.99	100.000000	2,357,636.99	0.00	0.18
		Base	100.000000	2,357,636.99	100.000000	2,357,636.99	0.00	0.18
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	0.10
		Base	100.000000	1,322,947.78	100.000000	1,322,947.78	0.00	0.10
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	0.11
		Base	100.000000	1,482,814.21	100.000000	1,482,814.21	0.00	0.11
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	0.24
		Base	100.000000	3,097,399.50	100.000000	3,097,399.50	0.00	0.24
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	0.33
		Base	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KE57	VICTORY RECEIVABLES					0.44	05 May 2016		
		Local	15,000,000.000	99.995111	14,999,266.67	99.995111	14,993,583.33	-5,683.34	1.16
		Base		99.995111	14,999,266.67	99.995111	14,993,583.33	-5,683.34	1.16
92646KF15	VICTORY RECEIVABLES					0.45	01 Jun 2016		
		Local	8,804,000.000	99.961250	8,800,588.45	99.961250	8,800,368.35	-220.10	0.68
		Base		99.961250	8,800,588.45	99.961250	8,800,368.35	-220.10	0.68
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.25	02 May 2016		
		Local	90,178,931.520	100.000000	90,178,931.52	100.000000	90,178,931.52	0.00	6.99
		Base		100.000000	90,178,931.52	100.000000	90,178,931.52	0.00	6.99
930ABD003	FIDELITY INVESTMENTS MONEY					0.4	01 Jul 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.77
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.77
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.57875	03 May 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.55
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.55
96327REG5	WHEELS INC					0.62	16 May 2016		
		Local	20,000,000.000	99.974167	19,994,833.33	99.974167	19,971,411.11	-23,422.22	1.55
		Base		99.974167	19,994,833.33	99.974167	19,971,411.11	-23,422.22	1.55
979QHT009	WELLS FARGO REPO					0.3	02 May 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.75
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.75
979QHT009	WELLS FARGO REPO					0.28	05 May 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.62
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.62
979QRC005	BANK OF AMERICA REPO					0.25	02 May 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.75
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.75
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	02 May 2016		
		Local	22,914,922.610	100.000000	22,914,922.61	100.000000	22,914,922.61	0.00	1.78
		Base		100.000000	22,914,922.61	100.000000	22,914,922.61	0.00	1.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		1,227,397,076.940	Local		1,227,075,239.66		1,226,930,449.78	-144,789.88	95.04
			Base		1,227,075,239.66		1,226,930,449.78	-144,789.88	95.04
CASH EQUIVALENT Total									
		1,227,397,076.940	Base		1,227,075,239.66		1,226,930,449.78	-144,789.88	95.04
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		81,911.830	Local	100.000000	81,911.83	99.980290	81,895.69	-16.14	0.01
Original Face:		5,000,000.000	Base	100.000000	81,911.83	99.980290	81,895.69	-16.14	0.01
14313YAA6	CARMAX AUTO OWNER TRUST CARMX 2016 1 A1					0.67	15 Feb 2017		
		7,418,763.080	Local	100.000000	7,418,763.08	100.000140	7,418,773.47	10.39	0.57
Original Face:		14,000,000.000	Base	100.000000	7,418,763.08	100.000140	7,418,773.47	10.39	0.57
222372AJ3	COUNTRYWIDE FINL CORP SUBORDINATED 05/16 6.25					6.25	15 May 2016		
		1,500,000.000	Local	100.196424	1,502,946.36	100.162500	1,502,437.50	-508.86	0.12
			Base	100.196424	1,502,946.36	100.162500	1,502,437.50	-508.86	0.12
313384SP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000					0.01	02 Feb 2016		
		0.000	Local	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		
		15,550,000.000	Local	100.013155	15,552,045.57	100.010600	15,551,648.30	-397.27	1.20
			Base	100.013155	15,552,045.57	100.010600	15,551,648.30	-397.27	1.20
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		14,335,366.310	Local	100.000000	14,335,366.31	100.000240	14,335,400.71	34.40	1.11
Original Face:		16,500,000.000	Base	100.000000	14,335,366.31	100.000240	14,335,400.71	34.40	1.11
34531PAA9	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A1					0.68	15 Feb 2017		
		5,286,201.390	Local	100.000000	5,286,201.39	100.000120	5,286,207.73	6.34	0.41
Original Face:		12,000,000.000	Base	100.000000	5,286,201.39	100.000120	5,286,207.73	6.34	0.41

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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
36250UAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A1					0.67	21 Feb 2017		
		Local	6,985,037.950	100.000000	6,985,037.95	99.959930	6,982,239.05	-2,798.90	0.54
	Original Face:	Base	12,000,000.000	100.000000	6,985,037.95	99.959930	6,982,239.05	-2,798.90	0.54
43814NAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A1					0.62	21 Feb 2017		
		Local	12,884,032.370	100.000000	12,884,032.37	99.970910	12,880,284.40	-3,747.97	1.00
	Original Face:	Base	17,500,000.000	100.000000	12,884,032.37	99.970910	12,880,284.40	-3,747.97	1.00
US DOLLAR Total									
		Local	64,041,312.930		64,046,304.70		64,038,886.85	-7,417.85	4.96
	Original Face:	Base	77,000,000.000		64,046,304.70		64,038,886.85	-7,417.85	4.96
FIXED INCOME Total									
		Base	64,041,312.930		64,046,304.70		64,038,886.85	-7,417.85	4.96
	Original Face:		77,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,291,437,681.490	Base	1,291,120,835.98		1,290,968,628.25	-152,207.73	100.00
Original Face:		77,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796GW3	TREASURY BILL 07/16 0.00000					0.238	21 Jul 2016		
			30,000,000.000	Local	99.941013	29,982,303.75	99.930138	29,982,303.80	0.05	2.41
				Base	99.941013	29,982,303.75	99.930138	29,982,303.80	0.05	2.41
912796HA0	TREASURY BILL 08/16 0.00000					0.42	18 Aug 2016		
			70,000,000.000	Local	99.884936	69,919,455.05	99.872833	69,919,455.00	-0.05	5.63
				Base	99.884936	69,919,455.05	99.872833	69,919,455.00	-0.05	5.63
912796HE2	TREASURY BILL 09/16 0.00000					0.406	15 Sep 2016		
			40,000,000.000	Local	99.838644	39,935,457.78	99.845494	39,935,457.60	-0.18	3.22
				Base	99.838644	39,935,457.78	99.845494	39,935,457.60	-0.18	3.22
912796HR3	TREASURY BILL 05/16 0.00000					0.23	12 May 2016		
			20,000,000.000	Local	99.992972	19,998,594.44	99.992972	19,998,594.40	-0.04	1.61
				Base	99.992972	19,998,594.44	99.992972	19,998,594.40	-0.04	1.61
912796HY8	TREASURY BILL 06/16 0.00000					0.436	30 Jun 2016		
			10,000,000.000	Local	99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	0.80
				Base	99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	0.80
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
			40,000,000.000	Local	99.584500	39,833,800.00	99.565264	39,833,800.00	0.00	3.21
				Base	99.584500	39,833,800.00	99.565264	39,833,800.00	0.00	3.21
912796JE0	TREASURY BILL 03/17 0.00000					0.6455	02 Mar 2017		
			20,000,000.000	Local	99.453118	19,890,623.61	99.453118	19,890,623.60	-0.01	1.60
				Base	99.453118	19,890,623.61	99.453118	19,890,623.60	-0.01	1.60
912796JG5	TREASURY BILL 08/16 0.00000					0.4405	25 Aug 2016		
			40,000,000.000	Local	99.857819	39,943,127.78	99.857578	39,943,127.80	0.02	3.22
				Base	99.857819	39,943,127.78	99.857578	39,943,127.80	0.02	3.22
912796JJ9	TREASURY BILL 03/17 0.00000					0.52	30 Mar 2017		
			10,000,000.000	Local	99.519000	9,951,900.00	99.519000	9,951,900.00	0.00	0.80
				Base	99.519000	9,951,900.00	99.519000	9,951,900.00	0.00	0.80

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796JK6	TREASURY BILL 09/16 0.00000					0.403	08 Sep 2016		
		Local	20,000,000.000	99.854472	19,970,894.44	99.854472	19,970,894.40	-0.04	1.61
		Base		99.854472	19,970,894.44	99.854472	19,970,894.40	-0.04	1.61
912828VR8	US TREASURY N/B 08/16 0.625					0.625	15 Aug 2016		
		Local	20,000,000.000	100.037823	20,007,564.60	100.037823	20,007,564.60	0.00	1.61
		Base		100.037823	20,007,564.60	100.037823	20,007,564.60	0.00	1.61
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	12 May 2016		
		Local	613,051.210	100.000000	613,051.21	100.000000	613,051.21	0.00	0.05
		Base		100.000000	613,051.21	100.000000	613,051.21	0.00	0.05
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	0.24
		Base		100.000000	3,001,514.24	100.000000	3,001,514.24	0.00	0.24
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	16 Jun 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	14 Jul 2016		
		Local	7,542,363.010	100.000000	7,542,363.01	100.000000	7,542,363.01	0.00	0.61
		Base		100.000000	7,542,363.01	100.000000	7,542,363.01	0.00	0.61
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	0.01
		Base		100.000000	178,899.61	100.000000	178,899.61	0.00	0.01
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	0.12
		Base		100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.12
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	0.04
		Base		100.000000	490,920.51	100.000000	490,920.51	0.00	0.04
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	0.35
		Base		100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					0.29	02 May 2016		
		Local	275,000,000.000	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	22.14
		Base		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	22.14
979QHT009	WELLS FARGO REPO					0.28	05 May 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.08
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.08
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	02 May 2016		
		Local	79,192,319.310	100.000000	79,192,319.31	100.000000	79,192,319.31	0.00	6.38
		Base		100.000000	79,192,319.31	100.000000	79,192,319.31	0.00	6.38
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.34	02 May 2016		
		Local	206,884.640	100.000000	206,884.64	100.000000	206,884.64	0.00	0.02
		Base		100.000000	206,884.64	100.000000	206,884.64	0.00	0.02
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.33	06 May 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.05
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.05
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.33	09 May 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.05
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.05
US DOLLAR Total									
		Local	1,047,118,677.530		1,046,545,132.31		1,046,545,132.03	-0.28	84.27
		Base			1,046,545,132.31		1,046,545,132.03	-0.28	84.27
CASH EQUIVALENT Total									
		Base	1,047,118,677.530		1,046,545,132.31		1,046,545,132.03	-0.28	84.27

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

690353E86	OVERSEAS PRIVATE INV US GOVT GUAR 04/18 0.00000					0.01	30 Apr 2018		
		Local	5,000,000.000	100.279662	5,013,983.10	100.510700	5,025,535.00	11,551.90	0.40
		Base		100.279662	5,013,983.10	100.510700	5,025,535.00	11,551.90	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828A59	US TREASURY N/B 12/16 0.625					0.625	15 Dec 2016		
		20,000,000.000	Local	100.072156	20,014,431.25	100.062500	20,012,500.00	-1,931.25	1.61
			Base	100.072156	20,014,431.25	100.062500	20,012,500.00	-1,931.25	1.61
912828D31	WI TREASURY SEC. 04/16 VAR					0.319158	30 Apr 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.61
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.61
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		20,000,000.000	Local	100.057969	20,011,593.79	100.044300	20,008,860.00	-2,733.79	1.61
			Base	100.057969	20,011,593.79	100.044300	20,008,860.00	-2,733.79	1.61
912828J35	US TREASURY N/B 02/17 0.5					0.5	28 Feb 2017		
		20,000,000.000	Local	99.988763	19,997,752.67	99.953100	19,990,620.00	-7,132.67	1.61
			Base	99.988763	19,997,752.67	99.953100	19,990,620.00	-7,132.67	1.61
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		10,000,000.000	Local	100.679656	10,067,965.64	100.720000	10,072,000.00	4,034.36	0.81
			Base	100.679656	10,067,965.64	100.720000	10,072,000.00	4,034.36	0.81
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	101.822211	10,182,221.11	101.793000	10,179,300.00	-2,921.11	0.82
			Base	101.822211	10,182,221.11	101.793000	10,179,300.00	-2,921.11	0.82
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		20,000,000.000	Local	100.198766	20,039,753.22	100.246100	20,049,220.00	9,466.78	1.61
			Base	100.198766	20,039,753.22	100.246100	20,049,220.00	9,466.78	1.61
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		20,000,000.000	Local	100.262759	20,052,551.71	100.242200	20,048,440.00	-4,111.71	1.61
			Base	100.262759	20,052,551.71	100.242200	20,048,440.00	-4,111.71	1.61
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.058099	10,005,809.86	100.082000	10,008,200.00	2,390.14	0.81
			Base	100.058099	10,005,809.86	100.082000	10,008,200.00	2,390.14	0.81
912828WV8	US TREASURY FRN 07/16 VAR					0.320158	31 Jul 2016		
		40,000,000.000	Local	100.001010	40,000,404.12	100.012500	40,005,000.00	4,595.88	3.22
			Base	100.001010	40,000,404.12	100.012500	40,005,000.00	4,595.88	3.22

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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									
		195,000,000.000	Local		195,386,466.47		195,399,675.00	13,208.53	15.73
			Base		195,386,466.47		195,399,675.00	13,208.53	15.73
FIXED INCOME Total									
		195,000,000.000	Base		195,386,466.47		195,399,675.00	13,208.53	15.73

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Books Open

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,242,118,677.530	Base	1,241,931,598.78		1,241,944,807.03	13,208.25	100.00

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Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.980797	2,277,116.98	100.980797	2,277,955.90	838.92	0.76
		Base		100.980797	2,277,116.98	100.980797	2,277,955.90	838.92	0.76
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	1,005,649.370	100.000000	1,005,649.37	100.000000	1,005,649.37	0.00	0.34
		Base		100.000000	1,005,649.37	100.000000	1,005,649.37	0.00	0.34
US DOLLAR Total									
		Local	3,260,649.370		3,282,766.35		3,283,605.27	838.92	1.09
		Base			3,282,766.35		3,283,605.27	838.92	1.09
CASH EQUIVALENT Total									
		Base	3,260,649.370		3,282,766.35		3,283,605.27	838.92	1.09
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	104.098198	2,539,996.02	104.026000	2,538,234.40	-1,761.62	0.85
		Base		104.098198	2,539,996.02	104.026000	2,538,234.40	-1,761.62	0.85
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	100.749887	4,795,694.63	100.724000	4,794,462.40	-1,232.23	1.60
		Base		100.749887	4,795,694.63	100.724000	4,794,462.40	-1,232.23	1.60
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	100.748102	2,397,804.83	100.724000	2,397,231.20	-573.63	0.80
		Base		100.748102	2,397,804.83	100.724000	2,397,231.20	-573.63	0.80
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	100.746734	8,996,683.38	100.724000	8,994,653.20	-2,030.18	3.00
		Base		100.746734	8,996,683.38	100.724000	8,994,653.20	-2,030.18	3.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	100.738116	1,042,639.50	100.724000	1,042,493.40	-146.10	0.35
		Base		100.738116	1,042,639.50	100.724000	1,042,493.40	-146.10	0.35
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	101.096003	7,885,488.24	101.010000	7,878,780.00	-6,708.24	2.62
		Base		101.096003	7,885,488.24	101.010000	7,878,780.00	-6,708.24	2.62
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	101.173697	3,541,079.39	101.097000	3,538,395.00	-2,684.39	1.18
		Base		101.173697	3,541,079.39	101.097000	3,538,395.00	-2,684.39	1.18
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	100.922821	3,658,452.27	100.856000	3,656,030.00	-2,422.27	1.22
		Base		100.922821	3,658,452.27	100.856000	3,656,030.00	-2,422.27	1.22
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	102.883692	9,794,527.51	102.818000	9,788,273.60	-6,253.91	3.26
		Base		102.883692	9,794,527.51	102.818000	9,788,273.60	-6,253.91	3.26
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	107.672536	7,725,504.49	108.256000	7,767,368.00	41,863.51	2.59
		Base		107.672536	7,725,504.49	108.256000	7,767,368.00	41,863.51	2.59
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	103.140110	4,125,604.38	103.131000	4,125,240.00	-364.38	1.37
		Base		103.140110	4,125,604.38	103.131000	4,125,240.00	-364.38	1.37
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	105.105048	4,372,369.98	105.118000	4,372,908.80	538.82	1.46
		Base		105.105048	4,372,369.98	105.118000	4,372,908.80	538.82	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	106.778463	5,136,044.06	106.690000	5,131,789.00	-4,255.06	1.71
		Base		106.778463	5,136,044.06	106.690000	5,131,789.00	-4,255.06	1.71
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	103.387893	4,626,608.22	103.460000	4,629,835.00	3,226.78	1.54
		Base		103.387893	4,626,608.22	103.460000	4,629,835.00	3,226.78	1.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		5,950,000.000	Local	103.541247	6,160,704.19	103.468000	6,156,346.00	-4,358.19	2.05
			Base	103.541247	6,160,704.19	103.468000	6,156,346.00	-4,358.19	2.05
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		2,985,000.000	Local	103.473283	3,088,677.51	103.460000	3,088,281.00	-396.51	1.03
			Base	103.473283	3,088,677.51	103.460000	3,088,281.00	-396.51	1.03
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		1,355,000.000	Local	102.673028	1,391,219.53	102.683000	1,391,354.65	135.12	0.46
			Base	102.673028	1,391,219.53	102.683000	1,391,354.65	135.12	0.46
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		5,020,000.000	Local	101.931277	5,116,950.09	101.974000	5,119,094.80	2,144.71	1.71
			Base	101.931277	5,116,950.09	101.974000	5,119,094.80	2,144.71	1.71
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		4,000,000.000	Local	102.599217	4,103,968.69	102.516000	4,100,640.00	-3,328.69	1.37
			Base	102.599217	4,103,968.69	102.516000	4,100,640.00	-3,328.69	1.37
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		2,200,000.000	Local	108.786728	2,393,308.01	109.194000	2,402,268.00	8,959.99	0.80
			Base	108.786728	2,393,308.01	109.194000	2,402,268.00	8,959.99	0.80
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		3,100,000.000	Local	101.938167	3,160,083.17	101.913000	3,159,303.00	-780.17	1.05
			Base	101.938167	3,160,083.17	101.913000	3,159,303.00	-780.17	1.05
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		4,000,000.000	Local	104.412724	4,176,508.97	104.395000	4,175,800.00	-708.97	1.39
			Base	104.412724	4,176,508.97	104.395000	4,175,800.00	-708.97	1.39
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		1,325,000.000	Local	101.779665	1,348,580.56	101.810000	1,348,982.50	401.94	0.45
			Base	101.779665	1,348,580.56	101.810000	1,348,982.50	401.94	0.45
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		11,350,000.000	Local	103.460291	11,742,743.06	103.460000	11,742,710.00	-33.06	3.91
			Base	103.460291	11,742,743.06	103.460000	11,742,710.00	-33.06	3.91

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		2,850,000.000	Local	106.026091	3,021,743.58	106.015000	3,021,427.50	-316.08	1.01
			Base	106.026091	3,021,743.58	106.015000	3,021,427.50	-316.08	1.01
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		8,985,000.000	Local	104.621609	9,400,251.55	104.616000	9,399,747.60	-503.95	3.13
			Base	104.621609	9,400,251.55	104.616000	9,399,747.60	-503.95	3.13
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		3,200,000.000	Local	100.533000	3,217,056.00	100.503000	3,216,096.00	-960.00	1.07
			Base	100.533000	3,217,056.00	100.503000	3,216,096.00	-960.00	1.07
55844RJV7	MADISON WIS					3.0	01 Oct 2017		
		10,030,000.000	Local	103.374296	10,368,441.87	103.360000	10,367,008.00	-1,433.87	3.45
			Base	103.374296	10,368,441.87	103.360000	10,367,008.00	-1,433.87	3.45
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		3,000,000.000	Local	108.509737	3,255,292.10	109.081000	3,272,430.00	17,137.90	1.09
			Base	108.509737	3,255,292.10	109.081000	3,272,430.00	17,137.90	1.09
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		1,605,000.000	Local	103.360415	1,658,934.66	103.220000	1,656,681.00	-2,253.66	0.55
			Base	103.360415	1,658,934.66	103.220000	1,656,681.00	-2,253.66	0.55
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		3,100,000.000	Local	103.345650	3,203,715.15	103.220000	3,199,820.00	-3,895.15	1.07
			Base	103.345650	3,203,715.15	103.220000	3,199,820.00	-3,895.15	1.07
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		4,650,000.000	Local	101.173697	4,704,576.91	101.095000	4,700,917.50	-3,659.41	1.57
			Base	101.173697	4,704,576.91	101.095000	4,700,917.50	-3,659.41	1.57
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		4,900,000.000	Local	101.937360	4,994,930.64	101.837000	4,990,013.00	-4,917.64	1.66
			Base	101.937360	4,994,930.64	101.837000	4,990,013.00	-4,917.64	1.66
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		7,500,000.000	Local	106.702460	8,002,684.47	106.854000	8,014,050.00	11,365.53	2.67
			Base	106.702460	8,002,684.47	106.854000	8,014,050.00	11,365.53	2.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	103.969080	1,159,255.24	104.026000	1,159,889.90	634.66	0.39
		Base		103.969080	1,159,255.24	104.026000	1,159,889.90	634.66	0.39
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	104.788610	10,478,861.01	104.842000	10,484,200.00	5,338.99	3.49
		Base		104.788610	10,478,861.01	104.842000	10,484,200.00	5,338.99	3.49
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	104.761245	5,238,062.26	104.763000	5,238,150.00	87.74	1.75
		Base		104.761245	5,238,062.26	104.763000	5,238,150.00	87.74	1.75
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	102.729319	10,272,931.89	102.665000	10,266,500.00	-6,431.89	3.42
		Base		102.729319	10,272,931.89	102.665000	10,266,500.00	-6,431.89	3.42
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	101.120299	9,677,212.66	101.095000	9,674,791.50	-2,421.16	3.22
		Base		101.120299	9,677,212.66	101.095000	9,674,791.50	-2,421.16	3.22
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	101.667291	7,375,961.97	101.641000	7,374,054.55	-1,907.42	2.46
		Base		101.667291	7,375,961.97	101.641000	7,374,054.55	-1,907.42	2.46
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	106.836514	2,275,617.74	106.690000	2,272,497.00	-3,120.74	0.76
		Base		106.836514	2,275,617.74	106.690000	2,272,497.00	-3,120.74	0.76
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	100.308051	1,504,620.77	100.278000	1,504,170.00	-450.77	0.50
		Base		100.308051	1,504,620.77	100.278000	1,504,170.00	-450.77	0.50
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	104.913941	12,327,388.06	104.923000	12,328,452.50	1,064.44	4.11
		Base		104.913941	12,327,388.06	104.923000	12,328,452.50	1,064.44	4.11
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	104.686820	11,515,550.19	104.741000	11,521,510.00	5,959.81	3.84
		Base		104.686820	11,515,550.19	104.741000	11,521,510.00	5,959.81	3.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	100.618963	1,509,284.44	100.585000	1,508,775.00	-509.44	0.50
		Base		100.618963	1,509,284.44	100.585000	1,508,775.00	-509.44	0.50
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	103.967871	1,039,678.71	103.918000	1,039,180.00	-498.71	0.35
		Base		103.967871	1,039,678.71	103.918000	1,039,180.00	-498.71	0.35
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	106.533420	4,197,416.74	106.989000	4,215,366.60	17,949.86	1.40
		Base		106.533420	4,197,416.74	106.989000	4,215,366.60	17,949.86	1.40
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	106.569763	9,703,176.91	106.707000	9,715,672.35	12,495.44	3.24
		Base		106.569763	9,703,176.91	106.707000	9,715,672.35	12,495.44	3.24
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	103.799347	5,189,967.34	103.809000	5,190,450.00	482.66	1.73
		Base		103.799347	5,189,967.34	103.809000	5,190,450.00	482.66	1.73
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	107.528869	10,752,886.86	107.557000	10,755,700.00	2,813.14	3.58
		Base		107.528869	10,752,886.86	107.557000	10,755,700.00	2,813.14	3.58
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	103.351429	6,325,107.43	103.311000	6,322,633.20	-2,474.23	2.11
		Base		103.351429	6,325,107.43	103.311000	6,322,633.20	-2,474.23	2.11
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	105.194295	7,894,831.81	105.447000	7,913,797.35	18,965.54	2.64
		Base		105.194295	7,894,831.81	105.447000	7,913,797.35	18,965.54	2.64
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	101.116864	2,022,337.27	101.104000	2,022,080.00	-257.27	0.67
		Base		101.116864	2,022,337.27	101.104000	2,022,080.00	-257.27	0.67
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	100.613035	5,030,651.74	100.584000	5,029,200.00	-1,451.74	1.68
		Base		100.613035	5,030,651.74	100.584000	5,029,200.00	-1,451.74	1.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		5,850,000.000	Local	105.037329	6,144,683.75	105.095000	6,148,057.50	3,373.75	2.05
			Base	105.037329	6,144,683.75	105.095000	6,148,057.50	3,373.75	2.05
US DOLLAR Total									
		286,055,000.000	Local		296,784,352.40		296,863,792.00	79,439.60	98.91
			Base		296,784,352.40		296,863,792.00	79,439.60	98.91
FIXED INCOME Total									
		286,055,000.000	Base		296,784,352.40		296,863,792.00	79,439.60	98.91

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		289,315,649.370	Base	300,067,118.75		300,147,397.27	80,278.52	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,107,572.290	1.000000	3,107,572.29	1.000000	3,107,572.29	0.00	0.95
		Base		1.000000	3,107,572.29	1.000000	3,107,572.29	0.00	0.95
US DOLLAR Total									
		Local	3,107,572.290		3,107,572.29		3,107,572.29	0.00	0.95
		Base			3,107,572.29		3,107,572.29	0.00	0.95
CASH Total									
		Base	3,107,572.290		3,107,572.29		3,107,572.29	0.00	0.95
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JEH1	BANK OF NOVA SCOTIA/THE					0.61	17 May 2016		
		Local	2,245,000.000	99.972889	2,244,391.35	99.972889	2,238,342.95	-6,048.40	0.68
		Base		99.972889	2,244,391.35	99.972889	2,238,342.95	-6,048.40	0.68
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		Local	5,000,000.000	99.801833	4,990,091.67	99.801833	4,979,841.67	-10,250.00	1.52
		Base		99.801833	4,990,091.67	99.801833	4,979,841.67	-10,250.00	1.52
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		Local	5,000,000.000	99.250917	4,962,545.83	99.250917	4,951,323.61	-11,222.22	1.51
		Base		99.250917	4,962,545.83	99.250917	4,951,323.61	-11,222.22	1.51
2284K0FL4	CROWN POINT CAP CO.					0.83	20 Jun 2016		
		Local	5,000,000.000	99.884722	4,994,236.11	99.884722	4,983,284.72	-10,951.39	1.52
		Base		99.884722	4,994,236.11	99.884722	4,983,284.72	-10,951.39	1.52
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		Local	5,000,000.000	99.801722	4,990,086.11	99.801722	4,979,711.11	-10,375.00	1.52
		Base		99.801722	4,990,086.11	99.801722	4,979,711.11	-10,375.00	1.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124LFU1	SHEFFIELD RECEIVABLE					0.95	28 Jun 2016		
		5,000,000.000	Local	99.846944	4,992,347.22	99.846944	4,979,812.50	-12,534.72	1.52
			Base	99.846944	4,992,347.22	99.846944	4,979,812.50	-12,534.72	1.52
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		5,000,000.000	Local	99.875178	4,993,758.89	99.875178	4,983,736.67	-10,022.22	1.52
			Base	99.875178	4,993,758.89	99.875178	4,983,736.67	-10,022.22	1.52
96121TL48	WESTPAC BKING CORP N					0.78	01 Aug 2016		
		5,000,000.000	Local	99.999996	4,999,999.79	99.999996	4,999,999.60	-0.19	1.52
			Base	99.999996	4,999,999.79	99.999996	4,999,999.60	-0.19	1.52
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	02 May 2016		
		16,048,956.830	Local	100.000000	16,048,956.83	100.000000	16,048,956.83	0.00	4.89
			Base	100.000000	16,048,956.83	100.000000	16,048,956.83	0.00	4.89
US DOLLAR Total									
		53,293,956.830	Local		53,216,413.80		53,145,009.66	-71,404.14	16.18
			Base		53,216,413.80		53,145,009.66	-71,404.14	16.18
CASH EQUIVALENT Total									
		53,293,956.830	Base		53,216,413.80		53,145,009.66	-71,404.14	16.18

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	99.146898	2,082,084.86	105.932100	2,224,574.10	142,489.24	0.68
			Base	99.146898	2,082,084.86	105.932100	2,224,574.10	142,489.24	0.68
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.533899	995,338.99	102.489400	1,024,894.00	29,555.01	0.31
			Base	99.533899	995,338.99	102.489400	1,024,894.00	29,555.01	0.31
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.984056	4,999,202.79	101.366800	5,068,340.00	69,137.21	1.54
			Base	99.984056	4,999,202.79	101.366800	5,068,340.00	69,137.21	1.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.81275	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.219570	3,006,587.10	6,587.10	0.92
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.219570	3,006,587.10	6,587.10	0.92
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	2,450,000.000	100.002103	2,450,051.53	100.124100	2,453,040.45	2,988.92	0.75
		Base		100.002103	2,450,051.53	100.124100	2,453,040.45	2,988.92	0.75
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6301	26 Sep 2016		
		Local	3,000,000.000	99.995007	2,999,850.20	99.767000	2,993,010.00	-6,840.20	0.91
		Base		99.995007	2,999,850.20	99.767000	2,993,010.00	-6,840.20	0.91
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	5,000,000.000	99.906464	4,995,323.19	100.385200	5,019,260.00	23,936.81	1.53
		Base		99.906464	4,995,323.19	100.385200	5,019,260.00	23,936.81	1.53
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.990221	1,999,804.42	100.468900	2,009,378.00	9,573.58	0.61
		Base		99.990221	1,999,804.42	100.468900	2,009,378.00	9,573.58	0.61
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.91275	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.876020	2,996,280.60	-3,719.40	0.91
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.876020	2,996,280.60	-3,719.40	0.91
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10275	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.896840	2,966,905.20	-33,094.80	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.896840	2,966,905.20	-33,094.80	0.90
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	99.597640	4,979,882.00	-20,118.00	1.52
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.597640	4,979,882.00	-20,118.00	1.52
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,864,272.960	99.995198	1,864,183.44	99.961130	1,863,548.32	-635.12	0.57
Original Face:		Base	3,000,000.000	99.995198	1,864,183.44	99.961130	1,863,548.32	-635.12	0.57
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	2,583,929.840	99.993687	2,583,766.72	100.024970	2,584,575.05	808.33	0.79
Original Face:		Base	3,000,000.000	99.993687	2,583,766.72	100.024970	2,584,575.05	808.33	0.79

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14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.88275	15 Nov 2018		
		Local	2,583,929.840	100.000000	2,583,929.84	100.053320	2,585,307.59	1,377.75	0.79
Original Face:		Base	3,000,000.000	100.000000	2,583,929.84	100.053320	2,585,307.59	1,377.75	0.79
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		Local	81,911.830	100.000000	81,911.83	99.980290	81,895.69	-16.14	0.02
Original Face:		Base	5,000,000.000	100.000000	81,911.83	99.980290	81,895.69	-16.14	0.02
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.114293	2,562,925.90	100.318300	2,568,148.48	5,222.58	0.78
		Base		100.114293	2,562,925.90	100.318300	2,568,148.48	5,222.58	0.78
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7882	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.722200	4,986,110.00	-13,890.00	1.52
		Base		100.000000	5,000,000.00	99.722200	4,986,110.00	-13,890.00	1.52
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.986817	4,999,340.86	100.143820	5,007,191.00	7,850.14	1.52
Original Face:		Base	5,000,000.000	99.986817	4,999,340.86	100.143820	5,007,191.00	7,850.14	1.52
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.842014	2,995,260.43	101.832100	3,054,963.00	59,702.57	0.93
		Base		99.842014	2,995,260.43	101.832100	3,054,963.00	59,702.57	0.93
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	99.977100	1,999,542.00	-458.00	0.61
		Base		100.000000	2,000,000.00	99.977100	1,999,542.00	-458.00	0.61
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988167	3,999,526.67	100.337690	4,013,507.60	13,980.93	1.22
Original Face:		Base	4,000,000.000	99.988167	3,999,526.67	100.337690	4,013,507.60	13,980.93	1.22
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.986604	3,999,464.15	99.829400	3,993,176.00	-6,288.15	1.22
Original Face:		Base	4,000,000.000	99.986604	3,999,464.15	99.829400	3,993,176.00	-6,288.15	1.22
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	101.376200	4,055,048.00	55,048.00	1.23
		Base		100.000000	4,000,000.00	101.376200	4,055,048.00	55,048.00	1.23

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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	101.877400	1,528,161.00	28,161.00	0.47
		Base		100.000000	1,500,000.00	101.877400	1,528,161.00	28,161.00	0.47
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,607,365.050	101.494914	3,661,292.06	99.999649	3,607,352.39	-53,939.67	1.10
	Original Face:	Base	5,000,000.000	101.494914	3,661,292.06	99.999649	3,607,352.39	-53,939.67	1.10
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	106,331.480	100.958333	107,350.49	105.813005	112,512.53	5,162.04	0.03
	Original Face:	Base	3,158,366.000	100.958333	107,350.49	105.813005	112,512.53	5,162.04	0.03
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	113,955.980	100.316991	114,317.21	105.001153	119,655.09	5,337.88	0.04
	Original Face:	Base	2,500,000.000	100.316991	114,317.21	105.001153	119,655.09	5,337.88	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	99.815800	3,992,632.00	-7,368.00	1.22
		Base		100.000000	4,000,000.00	99.815800	3,992,632.00	-7,368.00	1.22
3133EFZ67	FEDERAL FARM CREDIT BANK BONDS 07/22 2					2.0	08 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.144400	2,974,332.00	-25,668.00	0.91
		Base		100.000000	3,000,000.00	99.144400	2,974,332.00	-25,668.00	0.91
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	1,217,000.000	100.000000	1,217,000.00	100.017500	1,217,212.98	212.98	0.37
		Base		100.000000	1,217,000.00	100.017500	1,217,212.98	212.98	0.37
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,813,708.710	103.045227	2,899,392.52	103.287850	2,906,219.23	6,826.71	0.88
	Original Face:	Base	5,100,000.000	103.045227	2,899,392.52	103.287850	2,906,219.23	6,826.71	0.88
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.93885	25 Jun 2022		
		Local	2,743,508.530	100.000000	2,743,508.53	99.232430	2,722,450.18	-21,058.35	0.83
	Original Face:	Base	3,000,000.000	100.000000	2,743,508.53	99.232430	2,722,450.18	-21,058.35	0.83
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	4,513,376.560	100.462064	4,534,231.27	99.755770	4,502,353.54	-31,877.73	1.37
	Original Face:	Base	7,000,000.000	100.462064	4,534,231.27	99.755770	4,502,353.54	-31,877.73	1.37

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3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,523,172.400	100.249269	3,531,954.57	101.119400	3,562,610.79	30,656.22	1.08
	Original Face:	Base	5,000,000.000	100.249269	3,531,954.57	101.119400	3,562,610.79	30,656.22	1.08
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	6,229,597.230	99.322899	6,187,416.58	105.599550	6,578,426.64	391,010.06	2.00
	Original Face:	Base	9,000,000.000	99.322899	6,187,416.58	105.599550	6,578,426.64	391,010.06	2.00
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.708600	5,461,751.82	91,751.82	1.66
		Base		100.000000	5,370,000.00	101.708600	5,461,751.82	91,751.82	1.66
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,751,691.250	98.316569	1,722,202.73	102.448320	1,794,578.26	72,375.53	0.55
	Original Face:	Base	5,000,000.000	98.316569	1,722,202.73	102.448320	1,794,578.26	72,375.53	0.55
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,628,774.550	97.903928	1,594,634.27	100.032630	1,629,306.02	34,671.75	0.50
	Original Face:	Base	5,000,000.000	97.903928	1,594,634.27	100.032630	1,629,306.02	34,671.75	0.50
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	609,039.120	100.840219	614,156.38	102.396510	623,634.80	9,478.42	0.19
	Original Face:	Base	4,000,000.000	100.840219	614,156.38	102.396510	623,634.80	9,478.42	0.19
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	299,345.730	102.341757	306,355.68	103.457140	309,694.53	3,338.85	0.09
	Original Face:	Base	3,000,000.000	102.341757	306,355.68	103.457140	309,694.53	3,338.85	0.09
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	313,818.520	99.817098	313,244.54	101.684470	319,104.70	5,860.16	0.10
	Original Face:	Base	2,000,000.000	99.817098	313,244.54	101.684470	319,104.70	5,860.16	0.10
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,315,888.300	103.046301	1,355,974.22	105.663810	1,390,417.71	34,443.49	0.42
	Original Face:	Base	2,000,000.000	103.046301	1,355,974.22	105.663810	1,390,417.71	34,443.49	0.42
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,044,082.830	102.373414	1,068,863.24	103.645290	1,082,142.68	13,279.44	0.33
	Original Face:	Base	3,000,000.000	102.373414	1,068,863.24	103.645290	1,082,142.68	13,279.44	0.33

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3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,191,895.550	103.187489	3,293,636.88	106.866030	3,411,052.06	117,415.18	1.04
	Original Face:	Base	4,750,000.000	103.187489	3,293,636.88	106.866030	3,411,052.06	117,415.18	1.04
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,031,482.600	99.288869	1,024,147.41	101.785710	1,049,901.89	25,754.48	0.32
	Original Face:	Base	2,000,000.000	99.288869	1,024,147.41	101.785710	1,049,901.89	25,754.48	0.32
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.611836	2,092,236.71	108.926450	2,178,529.00	86,292.29	0.66
	Original Face:	Base	2,000,000.000	104.611836	2,092,236.71	108.926450	2,178,529.00	86,292.29	0.66
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	658,847.080	100.318288	660,944.11	101.712230	670,128.06	9,183.95	0.20
	Original Face:	Base	2,000,000.000	100.318288	660,944.11	101.712230	670,128.06	9,183.95	0.20
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	255,133.530	102.197563	260,740.25	104.938308	267,732.81	6,992.56	0.08
	Original Face:	Base	500,000.000	102.197563	260,740.25	104.938308	267,732.81	6,992.56	0.08
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,695,304.580	105.864649	6,029,314.21	107.928168	6,146,837.90	117,523.69	1.87
	Original Face:	Base	7,000,000.000	105.864649	6,029,314.21	107.928168	6,146,837.90	117,523.69	1.87
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	143,952.840	100.067751	144,050.37	102.631540	147,741.02	3,690.65	0.04
	Original Face:	Base	6,000,000.000	100.067751	144,050.37	102.631540	147,741.02	3,690.65	0.04
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	200,454.300	102.117340	204,698.60	104.330360	209,134.69	4,436.09	0.06
	Original Face:	Base	10,000,000.000	102.117340	204,698.60	104.330360	209,134.69	4,436.09	0.06
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	327,983.650	104.689127	343,363.22	102.245700	335,349.18	-8,014.04	0.10
	Original Face:	Base	1,625,000.000	104.689127	343,363.22	102.245700	335,349.18	-8,014.04	0.10
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	34,961.900	103.799879	36,290.41	101.517790	35,492.55	-797.86	0.01
	Original Face:	Base	2,500,000.000	103.799879	36,290.41	101.517790	35,492.55	-797.86	0.01

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31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	56,303.300	101.733415	57,279.27	101.130910	56,940.04	-339.23	0.02
Original Face:		Base	2,000,000.000	101.733415	57,279.27	101.130910	56,940.04	-339.23	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	902,184.180	99.069917	893,793.12	103.282310	931,796.66	38,003.54	0.28
Original Face:		Base	3,000,000.000	99.069917	893,793.12	103.282310	931,796.66	38,003.54	0.28
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,501,657.920	97.911686	1,470,298.58	100.866190	1,514,665.13	44,366.55	0.46
Original Face:		Base	4,867,385.000	97.911686	1,470,298.58	100.866190	1,514,665.13	44,366.55	0.46
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	580,987.000	106.046488	616,116.31	107.640060	625,374.76	9,258.45	0.19
Original Face:		Base	5,000,000.000	106.046488	616,116.31	107.640060	625,374.76	9,258.45	0.19
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	109,220.430	100.405364	109,663.17	103.102879	112,609.41	2,946.24	0.03
Original Face:		Base	3,000,000.000	100.405364	109,663.17	103.102879	112,609.41	2,946.24	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,840,833.410	103.096875	4,990,747.98	105.665604	5,115,095.86	124,347.88	1.56
Original Face:		Base	7,000,000.000	103.096875	4,990,747.98	105.665604	5,115,095.86	124,347.88	1.56
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	3,397,600.600	99.999853	3,397,595.61	99.958090	3,396,176.67	-1,418.94	1.03
Original Face:		Base	4,500,000.000	99.999853	3,397,595.61	99.958090	3,396,176.67	-1,418.94	1.03
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998005	1,749,965.08	100.218530	1,753,824.28	3,859.20	0.53
Original Face:		Base	1,750,000.000	99.998005	1,749,965.08	100.218530	1,753,824.28	3,859.20	0.53
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88275	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.020520	2,000,410.40	410.40	0.61
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.020520	2,000,410.40	410.40	0.61
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	133,321.410	101.504162	135,326.78	104.208169	138,931.80	3,605.02	0.04
Original Face:		Base	1,808,277.000	101.504162	135,326.78	104.208169	138,931.80	3,605.02	0.04

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36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997141	9,999,714.06	100.037080	10,003,708.00	3,993.94	3.05
	Original Face:	Base	10,000,000.000	99.997141	9,999,714.06	100.037080	10,003,708.00	3,993.94	3.05
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.219288	1,774,883.59	103.599400	1,834,745.37	59,861.78	0.56
		Base		100.219288	1,774,883.59	103.599400	1,834,745.37	59,861.78	0.56
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	99.805700	3,992,228.00	-7,772.00	1.22
		Base		100.000000	4,000,000.00	99.805700	3,992,228.00	-7,772.00	1.22
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	5,000,000.000	100.373836	5,018,691.79	100.516500	5,025,825.00	7,133.21	1.53
		Base		100.373836	5,018,691.79	100.516500	5,025,825.00	7,133.21	1.53
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	47,392.600	100.119787	47,449.37	101.442750	48,076.36	626.99	0.01
	Original Face:	Base	5,650,000.000	100.119787	47,449.37	101.442750	48,076.36	626.99	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,897,532.000	99.961441	1,896,800.34	102.812750	1,950,904.83	54,104.49	0.59
	Original Face:	Base	5,000,000.000	99.961441	1,896,800.34	102.812750	1,950,904.83	54,104.49	0.59
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	952,557.700	99.792738	950,583.41	102.687250	978,155.31	27,571.90	0.30
	Original Face:	Base	3,000,000.000	99.792738	950,583.41	102.687250	978,155.31	27,571.90	0.30
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	2,061,191.660	102.041680	2,103,274.60	102.067000	2,103,796.49	521.89	0.64
	Original Face:	Base	2,289,667.000	102.041680	2,103,274.60	102.067000	2,103,796.49	521.89	0.64
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.986464	5,999,187.83	99.940100	5,996,406.00	-2,781.83	1.83
	Original Face:	Base	6,000,000.000	99.986464	5,999,187.83	99.940100	5,996,406.00	-2,781.83	1.83
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	4,673,409.230	99.996834	4,673,261.25	99.981080	4,672,525.02	-736.23	1.42
	Original Face:	Base	5,000,000.000	99.996834	4,673,261.25	99.981080	4,672,525.02	-736.23	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
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.987265	1,999,745.30	100.546100	2,010,922.00	11,176.70	0.61
		Base		99.987265	1,999,745.30	100.546100	2,010,922.00	11,176.70	0.61
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.932015	1,998,640.29	100.401500	2,008,030.00	9,389.71	0.61
		Base		99.932015	1,998,640.29	100.401500	2,008,030.00	9,389.71	0.61
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.572000	2,987,160.00	-12,840.00	0.91
		Base		100.000000	3,000,000.00	99.572000	2,987,160.00	-12,840.00	0.91
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.961495	2,998,844.86	101.266900	3,038,007.00	39,162.14	0.93
		Base		99.961495	2,998,844.86	101.266900	3,038,007.00	39,162.14	0.93
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	105.613175	3,168,395.26	106.003700	3,180,111.00	11,715.74	0.97
		Base		105.613175	3,168,395.26	106.003700	3,180,111.00	11,715.74	0.97
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.115521	991,155.21	103.180100	1,031,801.00	40,645.79	0.31
		Base		99.115521	991,155.21	103.180100	1,031,801.00	40,645.79	0.31
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.994380	3,999,775.21	100.869800	4,034,792.00	35,016.79	1.23
		Base		99.994380	3,999,775.21	100.869800	4,034,792.00	35,016.79	1.23
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	4,050,000.000	98.542636	3,990,976.75	99.764000	4,040,442.00	49,465.25	1.23
		Base		98.542636	3,990,976.75	99.764000	4,040,442.00	49,465.25	1.23
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.969844	799,758.75	104.208000	833,664.00	33,905.25	0.25
		Base		99.969844	799,758.75	104.208000	833,664.00	33,905.25	0.25
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.992088	2,999,762.65	100.382200	3,011,466.00	11,703.35	0.92
		Base		99.992088	2,999,762.65	100.382200	3,011,466.00	11,703.35	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		2,000,000.000	Local	99.978357	1,999,567.14	100.187970	2,003,759.40	4,192.26	0.61
	Original Face:	2,000,000.000	Base	99.978357	1,999,567.14	100.187970	2,003,759.40	4,192.26	0.61
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		5,000,000.000	Local	99.968772	4,998,438.58	100.201700	5,010,085.00	11,646.42	1.53
			Base	99.968772	4,998,438.58	100.201700	5,010,085.00	11,646.42	1.53
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		4,000,000.000	Local	99.691704	3,987,668.16	99.805700	3,992,228.00	4,559.84	1.22
			Base	99.691704	3,987,668.16	99.805700	3,992,228.00	4,559.84	1.22
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		3,000,000.000	Local	99.953351	2,998,600.54	100.246000	3,007,380.00	8,779.46	0.92
			Base	99.953351	2,998,600.54	100.246000	3,007,380.00	8,779.46	0.92
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		2,000,000.000	Local	100.000000	2,000,000.00	99.717500	1,994,350.00	-5,650.00	0.61
			Base	100.000000	2,000,000.00	99.717500	1,994,350.00	-5,650.00	0.61
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		1,000,000.000	Local	100.172554	1,001,725.54	106.711900	1,067,119.00	65,393.46	0.32
			Base	100.172554	1,001,725.54	106.711900	1,067,119.00	65,393.46	0.32
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0582	15 Feb 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	99.861600	4,993,080.00	-6,920.00	1.52
			Base	100.000000	5,000,000.00	99.861600	4,993,080.00	-6,920.00	1.52
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		1,000,000.000	Local	99.876886	998,768.86	106.410300	1,064,103.00	65,334.14	0.32
			Base	99.876886	998,768.86	106.410300	1,064,103.00	65,334.14	0.32
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		2,298,582.410	Local	99.993468	2,298,432.27	99.914540	2,296,618.04	-1,814.23	0.70
	Original Face:	4,000,000.000	Base	99.993468	2,298,432.27	99.914540	2,296,618.04	-1,814.23	0.70
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		2,000,000.000	Local	99.961206	1,999,224.11	100.483200	2,009,664.00	10,439.89	0.61
			Base	99.961206	1,999,224.11	100.483200	2,009,664.00	10,439.89	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.983447	4,999,172.33	100.357000	5,017,850.00	18,677.67	1.53
		Base		99.983447	4,999,172.33	100.357000	5,017,850.00	18,677.67	1.53
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.590693	2,711,244.05	97.872500	2,691,493.75	-19,750.30	0.82
		Base		98.590693	2,711,244.05	97.872500	2,691,493.75	-19,750.30	0.82
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.811816	5,090,590.80	101.906200	5,095,310.00	4,719.20	1.55
		Base		101.811816	5,090,590.80	101.906200	5,095,310.00	4,719.20	1.55
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.161640	5,008,082.02	100.402300	5,020,115.00	12,032.98	1.53
		Base		100.161640	5,008,082.02	100.402300	5,020,115.00	12,032.98	1.53
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.997407	4,999,870.33	100.037800	5,001,890.00	2,019.67	1.52
		Base		99.997407	4,999,870.33	100.037800	5,001,890.00	2,019.67	1.52
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.978108	4,998,905.38	99.672000	4,983,600.00	-15,305.38	1.52
		Base		99.978108	4,998,905.38	99.672000	4,983,600.00	-15,305.38	1.52
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.965253	999,652.53	104.299900	1,042,999.00	43,346.47	0.32
		Base		99.965253	999,652.53	104.299900	1,042,999.00	43,346.47	0.32
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2681	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.046500	5,002,325.00	2,325.00	1.52
		Base		100.000000	5,000,000.00	100.046500	5,002,325.00	2,325.00	1.52
US DOLLAR Total									
		Local	269,038,490.590		270,044,911.34		272,144,171.81	2,099,260.47	82.87
	Original Face:	Base	220,998,695.000		270,044,911.34		272,144,171.81	2,099,260.47	82.87
FIXED INCOME Total									
		Base	269,038,490.590		270,044,911.34		272,144,171.81	2,099,260.47	82.87

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Base Currency: USD - US DOLLAR

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

Original Face: 220,998,695.000

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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									
		325,440,019.710	Base		326,368,897.43		328,396,753.76	2,027,856.33	100.00
Original Face:		220,998,695.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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					0.219966	31 Dec 2030		
			1,504.060	Local 100.000000	1,504.06	100.000000	1,504.06	0.00	100.00
				Base 100.000000	1,504.06	100.000000	1,504.06	0.00	100.00
US DOLLAR Total									
			1,504.060	Local	1,504.06		1,504.06	0.00	100.00
				Base	1,504.06		1,504.06	0.00	100.00
CASH EQUIVALENT Total									
			1,504.060	Base	1,504.06		1,504.06	0.00	100.00

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Books Closed

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,504.060	Base	1,504.06		1,504.06	0.00	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		413,627.750	Local	1.000000	413,627.75	1.000000	413,627.75	0.00	0.12
			Base	1.000000	413,627.75	1.000000	413,627.75	0.00	0.12
US DOLLAR Total									
		413,627.750	Local		413,627.75		413,627.75	0.00	0.12
			Base		413,627.75		413,627.75	0.00	0.12
CASH Total									
		413,627.750	Base		413,627.75		413,627.75	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		5,000,000.000	Local	99.801833	4,990,091.67	99.801833	4,979,841.67	-10,250.00	1.43
			Base	99.801833	4,990,091.67	99.801833	4,979,841.67	-10,250.00	1.43
2284K0FL4	CROWN POINT CAP CO.					0.83	20 Jun 2016		
		5,000,000.000	Local	99.884722	4,994,236.11	99.884722	4,983,284.72	-10,951.39	1.43
			Base	99.884722	4,994,236.11	99.884722	4,983,284.72	-10,951.39	1.43
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		6,000,000.000	Local	99.801722	5,988,103.33	99.801722	5,975,653.33	-12,450.00	1.72
			Base	99.801722	5,988,103.33	99.801722	5,975,653.33	-12,450.00	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	0.57
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
82124LFU1	SHEFFIELD RECEIVABLE					0.95	28 Jun 2016		
		5,000,000.000	Local	99.846944	4,992,347.22	99.846944	4,979,812.50	-12,534.72	1.43
			Base	99.846944	4,992,347.22	99.846944	4,979,812.50	-12,534.72	1.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.875178	4,993,758.89	99.875178	4,983,736.67	-10,022.22	1.43
		Base		99.875178	4,993,758.89	99.875178	4,983,736.67	-10,022.22	1.43
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	02 May 2016		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.31
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.31
US DOLLAR Total									
		Local	43,000,000.000		42,958,537.22		42,902,328.89	-56,208.33	12.33
		Base			42,958,537.22		42,902,328.89	-56,208.33	12.33
CASH EQUIVALENT Total									
		Base	43,000,000.000		42,958,537.22		42,902,328.89	-56,208.33	12.33
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	100.182312	2,003,646.24	101.348800	2,026,976.00	23,329.76	0.58
		Base		100.182312	2,003,646.24	101.348800	2,026,976.00	23,329.76	0.58
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	100.397470	5,019,873.49	100.473600	5,023,680.00	3,806.51	1.44
		Base		100.397470	5,019,873.49	100.473600	5,023,680.00	3,806.51	1.44
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.2082	22 May 2018		
		Local	5,000,000.000	100.016186	5,000,809.28	99.590900	4,979,545.00	-21,264.28	1.43
		Base		100.016186	5,000,809.28	99.590900	4,979,545.00	-21,264.28	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	99.589400	4,979,470.00	-20,530.00	1.43
		Base		100.000000	5,000,000.00	99.589400	4,979,470.00	-20,530.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	106.756786	2,130,865.45	108.108800	2,157,851.65	26,986.20	0.62
		Base		106.756786	2,130,865.45	108.108800	2,157,851.65	26,986.20	0.62

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6301	26 Sep 2016		
		Local	5,000,000.000	99.995007	4,999,750.33	99.767000	4,988,350.00	-11,400.33	1.43
		Base		99.995007	4,999,750.33	99.767000	4,988,350.00	-11,400.33	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.793542	2,993,806.25	102.687100	3,080,613.00	86,806.75	0.89
		Base		99.793542	2,993,806.25	102.687100	3,080,613.00	86,806.75	0.89
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9182	23 May 2017		
		Local	2,530,000.000	98.588953	2,494,300.52	99.709500	2,522,650.35	28,349.83	0.72
		Base		98.588953	2,494,300.52	99.709500	2,522,650.35	28,349.83	0.72
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	2,679,524.430	99.996884	2,679,440.94	99.911330	2,677,148.50	-2,292.44	0.77
Original Face:		Base	6,000,000.000	99.996884	2,679,440.94	99.911330	2,677,148.50	-2,292.44	0.77
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.91275	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.876020	2,996,280.60	-3,719.40	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.876020	2,996,280.60	-3,719.40	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10275	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.896840	2,966,905.20	-33,094.80	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.896840	2,966,905.20	-33,094.80	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	99.597640	4,979,882.00	-20,118.00	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.597640	4,979,882.00	-20,118.00	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.995842	1,999,916.84	99.944100	1,998,882.00	-1,034.84	0.57
		Base		99.995842	1,999,916.84	99.944100	1,998,882.00	-1,034.84	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.967754	1,999,355.07	100.735700	2,014,714.00	15,358.93	0.58
		Base		99.967754	1,999,355.07	100.735700	2,014,714.00	15,358.93	0.58
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,864,272.960	99.995198	1,864,183.44	99.961130	1,863,548.32	-635.12	0.54
Original Face:		Base	3,000,000.000	99.995198	1,864,183.44	99.961130	1,863,548.32	-635.12	0.54

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14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	4,306,549.740	99.993693	4,306,278.11	100.024970	4,307,625.09	1,346.98	1.24
Original Face:		Base	5,000,000.000	99.993693	4,306,278.11	100.024970	4,307,625.09	1,346.98	1.24
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.88275	15 Nov 2018		
		Local	4,306,549.740	100.000000	4,306,549.74	100.053320	4,308,845.99	2,296.25	1.24
Original Face:		Base	5,000,000.000	100.000000	4,306,549.74	100.053320	4,308,845.99	2,296.25	1.24
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7882	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.722200	4,986,110.00	-13,890.00	1.43
		Base		100.000000	5,000,000.00	99.722200	4,986,110.00	-13,890.00	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	100.419900	5,020,995.00	20,995.00	1.44
		Base		100.000000	5,000,000.00	100.419900	5,020,995.00	20,995.00	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	99.977100	1,999,542.00	-458.00	0.57
		Base		100.000000	2,000,000.00	99.977100	1,999,542.00	-458.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.994992	1,999,899.83	100.595900	2,011,918.00	12,018.17	0.58
		Base		99.994992	1,999,899.83	100.595900	2,011,918.00	12,018.17	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988167	3,999,526.67	100.337690	4,013,507.60	13,980.93	1.15
Original Face:		Base	4,000,000.000	99.988167	3,999,526.67	100.337690	4,013,507.60	13,980.93	1.15
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.986604	3,999,464.15	99.829400	3,993,176.00	-6,288.15	1.15
Original Face:		Base	4,000,000.000	99.986604	3,999,464.15	99.829400	3,993,176.00	-6,288.15	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	101.376200	4,055,048.00	55,048.00	1.17
		Base		100.000000	4,000,000.00	101.376200	4,055,048.00	55,048.00	1.17

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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	101.877400	1,528,161.00	28,161.00	0.44
		Base		100.000000	1,500,000.00	101.877400	1,528,161.00	28,161.00	0.44
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.78275	15 May 2036		
		Local	741,949.760	100.051966	742,335.32	99.474113	738,047.94	-4,287.38	0.21
	Original Face:	Base	16,000,000.000	100.051966	742,335.32	99.474113	738,047.94	-4,287.38	0.21
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,607,365.050	101.494914	3,661,292.06	99.999649	3,607,352.39	-53,939.67	1.04
	Original Face:	Base	5,000,000.000	101.494914	3,661,292.06	99.999649	3,607,352.39	-53,939.67	1.04
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,582,990.100	105.390790	7,991,773.15	101.082909	7,665,106.98	-326,666.17	2.20
	Original Face:	Base	10,000,000.000	105.390790	7,991,773.15	101.082909	7,665,106.98	-326,666.17	2.20
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	118.776654	2,969,416.35	126.728500	3,168,212.50	198,796.15	0.91
		Base		118.776654	2,969,416.35	126.728500	3,168,212.50	198,796.15	0.91
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	117.732065	2,943,301.63	123.827700	3,095,692.50	152,390.87	0.89
		Base		117.732065	2,943,301.63	123.827700	3,095,692.50	152,390.87	0.89
3133EFZ67	FEDERAL FARM CREDIT BANK BONDS 07/22 2					2.0	08 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.144400	2,974,332.00	-25,668.00	0.85
		Base		100.000000	3,000,000.00	99.144400	2,974,332.00	-25,668.00	0.85
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.93885	25 Jun 2022		
		Local	2,743,508.530	100.000000	2,743,508.53	99.232430	2,722,450.18	-21,058.35	0.78
	Original Face:	Base	3,000,000.000	100.000000	2,743,508.53	99.232430	2,722,450.18	-21,058.35	0.78
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.268012	5,063,400.58	102.750300	5,137,515.00	74,114.42	1.48
	Original Face:	Base	5,000,000.000	101.268012	5,063,400.58	102.750300	5,137,515.00	74,114.42	1.48
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.806652	2,016,133.04	100.719010	2,014,380.20	-1,752.84	0.58
	Original Face:	Base	2,000,000.000	100.806652	2,016,133.04	100.719010	2,014,380.20	-1,752.84	0.58

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3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,207,857.150	100.881454	2,227,318.40	99.531870	2,197,521.51	-29,796.89	0.63
Original Face:		Base	5,000,000.000	100.881454	2,227,318.40	99.531870	2,197,521.51	-29,796.89	0.63
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.842551	5,192,127.57	105.989870	5,299,493.50	107,365.93	1.52
Original Face:		Base	5,000,000.000	103.842551	5,192,127.57	105.989870	5,299,493.50	107,365.93	1.52
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.616049	3,138,481.47	108.926450	3,267,793.50	129,312.03	0.94
Original Face:		Base	3,000,000.000	104.616049	3,138,481.47	108.926450	3,267,793.50	129,312.03	0.94
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.695098	5,659,332.12	103.297020	5,748,479.10	89,146.98	1.65
Original Face:		Base	5,565,000.000	101.695098	5,659,332.12	103.297020	5,748,479.10	89,146.98	1.65
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.647623	4,792,744.20	106.353990	4,779,548.31	-13,195.89	1.37
Original Face:		Base	4,494,000.000	106.647623	4,792,744.20	106.353990	4,779,548.31	-13,195.89	1.37
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	658,847.080	100.318288	660,944.11	101.712230	670,128.06	9,183.95	0.19
Original Face:		Base	2,000,000.000	100.318288	660,944.11	101.712230	670,128.06	9,183.95	0.19
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,213,314.050	100.433359	2,222,905.64	99.628170	2,205,084.28	-17,821.36	0.63
Original Face:		Base	5,000,000.000	100.433359	2,222,905.64	99.628170	2,205,084.28	-17,821.36	0.63
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.685169	862,568.41	104.709220	888,220.64	25,652.23	0.26
Original Face:		Base	10,630,000.000	101.685169	862,568.41	104.709220	888,220.64	25,652.23	0.26
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	6,839,283.750	100.438420	6,869,268.51	97.933530	6,697,952.00	-171,316.51	1.92
Original Face:		Base	14,878,168.000	100.438420	6,869,268.51	97.933530	6,697,952.00	-171,316.51	1.92
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.964296	4,948,214.82	103.175230	5,158,761.50	210,546.68	1.48
Original Face:		Base	5,000,000.000	98.964296	4,948,214.82	103.175230	5,158,761.50	210,546.68	1.48

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,205,892.800	99.566312	3,191,989.22	101.028480	3,238,864.77	46,875.55	0.93
Original Face:		Base	5,000,000.000	99.566312	3,191,989.22	101.028480	3,238,864.77	46,875.55	0.93
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.451414	5,072,570.70	103.385620	5,169,281.00	96,710.30	1.49
Original Face:		Base	5,000,000.000	101.451414	5,072,570.70	103.385620	5,169,281.00	96,710.30	1.49
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.509765	5,175,488.25	104.209860	5,210,493.00	35,004.75	1.50
Original Face:		Base	5,000,000.000	103.509765	5,175,488.25	104.209860	5,210,493.00	35,004.75	1.50
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,416,291.100	104.220456	3,560,474.17	105.233063	3,595,067.77	34,593.60	1.03
Original Face:		Base	5,000,000.000	104.220456	3,560,474.17	105.233063	3,595,067.77	34,593.60	1.03
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,744,985.070	101.449031	1,770,270.44	101.756107	1,775,628.87	5,358.43	0.51
Original Face:		Base	1,800,000.000	101.449031	1,770,270.44	101.756107	1,775,628.87	5,358.43	0.51
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	535,582.600	106.620501	571,040.85	109.123490	584,446.42	13,405.57	0.17
Original Face:		Base	10,000,000.000	106.620501	571,040.85	109.123490	584,446.42	13,405.57	0.17
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.313149	6,498,788.95	109.502340	6,570,140.40	71,351.45	1.89
Original Face:		Base	6,000,000.000	108.313149	6,498,788.95	109.502340	6,570,140.40	71,351.45	1.89
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,397,810.750	106.835863	4,698,439.07	104.725480	4,605,628.42	-92,810.65	1.32
Original Face:		Base	5,568,000.000	106.835863	4,698,439.07	104.725480	4,605,628.42	-92,810.65	1.32
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	580,987.000	106.046486	616,116.30	107.640060	625,374.76	9,258.46	0.18
Original Face:		Base	5,000,000.000	106.046486	616,116.30	107.640060	625,374.76	9,258.46	0.18
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88275	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.020520	3,000,615.60	615.60	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.020520	3,000,615.60	615.60	0.86

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36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.6356	30 May 2017		
		Local	5,000,000.000	99.956051	4,997,802.56	100.303800	5,015,190.00	17,387.44	1.44
		Base		99.956051	4,997,802.56	100.303800	5,015,190.00	17,387.44	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	99.805700	3,992,228.00	-7,772.00	1.15
		Base		100.000000	4,000,000.00	99.805700	3,992,228.00	-7,772.00	1.15
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.793360	5,189,668.02	104.468300	5,223,415.00	33,746.98	1.50
Original Face:		Base	5,000,000.000	103.793360	5,189,668.02	104.468300	5,223,415.00	33,746.98	1.50
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	107.645337	3,229,360.10	112.120400	3,363,612.00	134,251.90	0.97
		Base		107.645337	3,229,360.10	112.120400	3,363,612.00	134,251.90	0.97
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	4,673,409.230	99.996834	4,673,261.25	99.981080	4,672,525.02	-736.23	1.34
Original Face:		Base	5,000,000.000	99.996834	4,673,261.25	99.981080	4,672,525.02	-736.23	1.34
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.135623	3,004,068.70	100.317700	3,009,531.00	5,462.30	0.86
		Base		100.135623	3,004,068.70	100.317700	3,009,531.00	5,462.30	0.86
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.932055	1,998,641.10	100.401500	2,008,030.00	9,388.90	0.58
		Base		99.932055	1,998,641.10	100.401500	2,008,030.00	9,388.90	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	99.572000	2,987,160.00	-12,840.00	0.86
		Base		100.000000	3,000,000.00	99.572000	2,987,160.00	-12,840.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.823336	4,991,166.81	100.424600	5,021,230.00	30,063.19	1.44
		Base		99.823336	4,991,166.81	100.424600	5,021,230.00	30,063.19	1.44
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	7,000,000.000	98.544457	6,898,112.02	99.764000	6,983,480.00	85,367.98	2.01
		Base		98.544457	6,898,112.02	99.764000	6,983,480.00	85,367.98	2.01

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.945389	4,997,269.47	100.331300	5,016,565.00	19,295.53	1.44
		Base		99.945389	4,997,269.47	100.331300	5,016,565.00	19,295.53	1.44
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.973078	4,998,653.88	99.870400	4,993,520.00	-5,133.88	1.43
		Base		99.973078	4,998,653.88	99.870400	4,993,520.00	-5,133.88	1.43
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	106.162498	1,735,756.84	108.200900	1,769,084.72	33,327.88	0.51
		Base		106.162498	1,735,756.84	108.200900	1,769,084.72	33,327.88	0.51
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.898413	2,996,952.39	104.811500	3,144,345.00	147,392.61	0.90
		Base		99.898413	2,996,952.39	104.811500	3,144,345.00	147,392.61	0.90
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.839010	4,991,950.48	100.393300	5,019,665.00	27,714.52	1.44
		Base		99.839010	4,991,950.48	100.393300	5,019,665.00	27,714.52	1.44
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.592204	2,987,766.12	102.983800	3,089,514.00	101,747.88	0.89
		Base		99.592204	2,987,766.12	102.983800	3,089,514.00	101,747.88	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	97.988300	2,939,649.00	-60,351.00	0.84
		Base		100.000000	3,000,000.00	97.988300	2,939,649.00	-60,351.00	0.84
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.717500	1,994,350.00	-5,650.00	0.57
		Base		100.000000	2,000,000.00	99.717500	1,994,350.00	-5,650.00	0.57
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.7188	25 Sep 2019		
		Local	627,984.570	100.000000	627,984.57	99.776510	626,581.09	-1,403.48	0.18
Original Face:		Base	2,000,000.000	100.000000	627,984.57	99.776510	626,581.09	-1,403.48	0.18
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.931312	2,997,939.37	100.217500	3,006,525.00	8,585.63	0.86
		Base		99.931312	2,997,939.37	100.217500	3,006,525.00	8,585.63	0.86

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Base Currency: 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	99.861600	4,993,080.00	-6,920.00	1.43
		Base		100.000000	5,000,000.00	99.861600	4,993,080.00	-6,920.00	1.43
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.979422	4,499,074.00	100.675290	4,530,388.05	31,314.05	1.30
Original Face:		Base	4,500,000.000	99.979422	4,499,074.00	100.675290	4,530,388.05	31,314.05	1.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	2,298,582.410	99.995372	2,298,476.04	99.914540	2,296,618.04	-1,858.00	0.66
Original Face:		Base	4,000,000.000	99.995372	2,298,476.04	99.914540	2,296,618.04	-1,858.00	0.66
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.983447	4,999,172.33	100.357000	5,017,850.00	18,677.67	1.44
		Base		99.983447	4,999,172.33	100.357000	5,017,850.00	18,677.67	1.44
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8656	30 Oct 2017		
		Local	4,000,000.000	99.916361	3,996,654.43	99.194300	3,967,772.00	-28,882.43	1.14
		Base		99.916361	3,996,654.43	99.194300	3,967,772.00	-28,882.43	1.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.590693	1,971,813.86	97.872500	1,957,450.00	-14,363.86	0.56
		Base		98.590693	1,971,813.86	97.872500	1,957,450.00	-14,363.86	0.56
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.997407	4,999,870.33	100.037800	5,001,890.00	2,019.67	1.44
		Base		99.997407	4,999,870.33	100.037800	5,001,890.00	2,019.67	1.44
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.474148	3,074,224.45	106.487700	3,194,631.00	120,406.55	0.92
		Base		102.474148	3,074,224.45	106.487700	3,194,631.00	120,406.55	0.92
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.99835	15 Oct 2016		
		Local	5,000,000.000	99.277675	4,963,883.75	100.043500	5,002,175.00	38,291.25	1.44
		Base		99.277675	4,963,883.75	100.043500	5,002,175.00	38,291.25	1.44
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2681	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.046500	5,002,325.00	2,325.00	1.44
		Base		100.000000	5,000,000.00	100.046500	5,002,325.00	2,325.00	1.44

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Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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									
		299,301,811.380	Local		303,277,433.08		304,740,917.32	1,463,484.24	87.55
	Original Face:	211,435,168.000	Base		303,277,433.08		304,740,917.32	1,463,484.24	87.55
FIXED INCOME Total									
		299,301,811.380	Base		303,277,433.08		304,740,917.32	1,463,484.24	87.55
	Original Face:	211,435,168.000							

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Books Closed

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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									
		342,715,439.130	Base		346,649,598.05		348,056,873.96	1,407,275.91	100.00
Original Face:		211,435,168.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	258,136.450	1.000000	258,136.45	1.000000	258,136.45	0.00	0.03
		Base		1.000000	258,136.45	1.000000	258,136.45	0.00	0.03
US DOLLAR Total									
		Local	258,136.450		258,136.45		258,136.45	0.00	0.03
		Base			258,136.45		258,136.45	0.00	0.03
CASH Total									
		Base	258,136.450		258,136.45		258,136.45	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
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	99.844722	24,961,180.56	99.844722	24,894,888.89	-66,291.67	2.48
		Base		99.844722	24,961,180.56	99.844722	24,894,888.89	-66,291.67	2.48
15060XG55	CEDAR SPRING CPTL CO					0.9	05 Jul 2016		
		Local	35,000,000.000	99.837500	34,943,125.00	99.837500	34,853,000.00	-90,125.00	3.47
		Base		99.837500	34,943,125.00	99.837500	34,853,000.00	-90,125.00	3.47
4497W0FA1	ING (US) FUNDING LLC					0.67	10 Jun 2016		
		Local	30,000,000.000	99.925556	29,977,666.67	99.925556	29,935,791.67	-41,875.00	2.98
		Base		99.925556	29,977,666.67	99.925556	29,935,791.67	-41,875.00	2.98
45779PF78	INSTITUTIONAL SECURED					0.63	07 Jun 2016		
		Local	10,000,000.000	99.935250	9,993,525.00	99.935250	9,984,075.00	-9,450.00	0.99
		Base		99.935250	9,993,525.00	99.935250	9,984,075.00	-9,450.00	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4820P2GV1	JUPITER SECT CO LLC					0.72	29 Jul 2016		
		19,000,000.000	Local	99.822000	18,966,180.00	99.822000	18,901,200.00	-64,980.00	1.88
			Base	99.822000	18,966,180.00	99.822000	18,901,200.00	-64,980.00	1.88
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		19,000,000.000	Local	99.801722	18,962,327.22	99.801722	18,922,902.22	-39,425.00	1.88
			Base	99.801722	18,962,327.22	99.801722	18,922,902.22	-39,425.00	1.88
67983TF84	OLD LINE FUNDING LLC					0.82	08 Jun 2016		
		30,000,000.000	Local	99.913444	29,974,033.33	99.913444	29,880,416.67	-93,616.66	2.97
			Base	99.913444	29,974,033.33	99.913444	29,880,416.67	-93,616.66	2.97
78009NHT6	ROYAL BK OF CANADA					0.9672	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.07	100.000001	9,942,034.16	0.09	0.99
			Base	100.000001	9,942,034.07	100.000001	9,942,034.16	0.09	0.99
87019RE28	SWEDBANK					0.56	02 May 2016		
		30,000,000.000	Local	99.998444	29,999,533.33	99.998444	29,929,066.67	-70,466.66	2.98
			Base	99.998444	29,999,533.33	99.998444	29,929,066.67	-70,466.66	2.98
88602TFL2	THUNDER BAY FNDNG LLC					0.77	20 Jun 2016		
		25,000,000.000	Local	99.893056	24,973,263.89	99.893056	24,918,722.22	-54,541.67	2.48
			Base	99.893056	24,973,263.89	99.893056	24,918,722.22	-54,541.67	2.48
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.875178	9,987,517.78	99.875178	9,967,473.33	-20,044.45	0.99
			Base	99.875178	9,987,517.78	99.875178	9,967,473.33	-20,044.45	0.99
912796HR3	TREASURY BILL 05/16 0.00000					0.303	12 May 2016		
		20,000,000.000	Local	99.990742	19,998,148.33	99.990742	19,969,363.33	-28,785.00	1.99
			Base	99.990742	19,998,148.33	99.990742	19,969,363.33	-28,785.00	1.99
912796HS1	TREASURY BILL 05/16 0.00000					0.3265	19 May 2016		
		10,000,000.000	Local	99.983675	9,998,367.50	99.983675	9,983,493.61	-14,873.89	0.99
			Base	99.983675	9,998,367.50	99.983675	9,983,493.61	-14,873.89	0.99
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	02 May 2016		
		13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	1.29
			Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	315,942,034.000		315,676,902.68		315,082,427.77	-594,474.91	31.36
		Base			315,676,902.68		315,082,427.77	-594,474.91	31.36
CASH EQUIVALENT Total									
		Base	315,942,034.000		315,676,902.68		315,082,427.77	-594,474.91	31.36
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	19,000,000.000	99.998735	18,999,759.70	100.055730	19,010,588.70	10,829.00	1.89
Original Face:		Base	19,000,000.000	99.998735	18,999,759.70	100.055730	19,010,588.70	10,829.00	1.89
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.977151	2,999,314.53	100.667000	3,020,010.00	20,695.47	0.30
		Base		99.977151	2,999,314.53	100.667000	3,020,010.00	20,695.47	0.30
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.990215	3,457,760.61	100.468900	3,474,314.03	16,553.42	0.35
		Base		99.990215	3,457,760.61	100.468900	3,474,314.03	16,553.42	0.35
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999995	2,161,311.89	101.012100	2,183,186.64	21,874.75	0.22
		Base		99.999995	2,161,311.89	101.012100	2,183,186.64	21,874.75	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	106.885057	3,049,358.00	106.986000	3,052,237.83	2,879.83	0.30
		Base		106.885057	3,049,358.00	106.986000	3,052,237.83	2,879.83	0.30
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9182	23 May 2017		
		Local	8,336,180.000	99.634196	8,305,685.94	99.709500	8,311,963.40	6,277.46	0.83
		Base		99.634196	8,305,685.94	99.709500	8,311,963.40	6,277.46	0.83
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	2,501,738.530	99.995609	2,501,628.68	99.831070	2,497,512.34	-4,116.34	0.25
Original Face:		Base	5,000,000.000	99.995609	2,501,628.68	99.831070	2,497,512.34	-4,116.34	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.967682	3,456,981.41	100.735700	3,483,540.23	26,558.82	0.35
		Base		99.967682	3,456,981.41	100.735700	3,483,540.23	26,558.82	0.35
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.996833	6,051,481.34	99.880450	6,044,438.22	-7,043.12	0.60
	Original Face:	Base	6,051,673.000	99.996833	6,051,481.34	99.880450	6,044,438.22	-7,043.12	0.60
14313XAA8	CARMAX AUTO OWNER TRUST CARMX 2015 4 A1					0.42	17 Oct 2016		
		Local	81,911.830	100.000000	81,911.83	99.980290	81,895.69	-16.14	0.01
	Original Face:	Base	5,000,000.000	100.000000	81,911.83	99.980290	81,895.69	-16.14	0.01
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.114291	2,163,782.18	100.318300	2,168,191.46	4,409.28	0.22
		Base		100.114291	2,163,782.18	100.318300	2,168,191.46	4,409.28	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	99.722200	4,986,110.00	-13,890.00	0.50
		Base		100.000000	5,000,000.00	99.722200	4,986,110.00	-13,890.00	0.50
17120CAA0	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A1 144A					0.68	17 Apr 2017		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000240	7,000,016.80	16.80	0.70
	Original Face:	Base	7,000,000.000	100.000000	7,000,000.00	100.000240	7,000,016.80	16.80	0.70
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	99.995005	5,619,130.29	100.595900	5,652,897.07	33,766.78	0.56
		Base		99.995005	5,619,130.29	100.595900	5,652,897.07	33,766.78	0.56
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.982547	9,998,254.65	100.302100	10,030,210.00	31,955.35	1.00
		Base		99.982547	9,998,254.65	100.302100	10,030,210.00	31,955.35	1.00
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.80275	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.157520	3,463,546.04	5,447.20	0.34
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.157520	3,463,546.04	5,447.20	0.34

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.848033	3,452,843.83	100.307200	3,468,722.28	15,878.45	0.35
		Base		99.848033	3,452,843.83	100.307200	3,468,722.28	15,878.45	0.35
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.879938	4,993,996.90	101.650100	5,082,505.00	88,508.10	0.51
		Base		99.879938	4,993,996.90	101.650100	5,082,505.00	88,508.10	0.51
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.986604	9,998,660.37	99.829400	9,982,940.00	-15,720.37	0.99
Original Face:		Base	10,000,000.000	99.986604	9,998,660.37	99.829400	9,982,940.00	-15,720.37	0.99
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,005,402.810	102.213468	1,027,657.08	105.025415	1,055,928.47	28,271.39	0.11
Original Face:		Base	2,096,032.000	102.213468	1,027,657.08	105.025415	1,055,928.47	28,271.39	0.11
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.979353	4,753,904.26	100.357100	4,771,865.70	17,961.44	0.47
		Base		99.979353	4,753,904.26	100.357100	4,771,865.70	17,961.44	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,627,617.740	105.541764	5,939,487.06	105.551399	5,940,029.25	542.19	0.59
Original Face:		Base	8,645,247.000	105.541764	5,939,487.06	105.551399	5,940,029.25	542.19	0.59
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,378,526.320	105.425957	2,507,584.14	104.966319	2,496,651.52	-10,932.62	0.25
Original Face:		Base	4,322,624.000	105.425957	2,507,584.14	104.966319	2,496,651.52	-10,932.62	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	99.953100	9,729,982.50	-4,565.72	0.97
		Base		100.000002	9,734,548.22	99.953100	9,729,982.50	-4,565.72	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	99.888000	8,635,564.32	-9,682.78	0.86
		Base		100.000001	8,645,247.10	99.888000	8,635,564.32	-9,682.78	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	99.765800	6,468,749.62	-15,185.69	0.64
		Base		100.000005	6,483,935.31	99.765800	6,468,749.62	-15,185.69	0.64

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3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.954132	12,494,266.53	100.009400	12,501,175.00	6,908.47	1.24
		Base		99.954132	12,494,266.53	100.009400	12,501,175.00	6,908.47	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	100.002300	9,540,219.42	219.42	0.95
		Base		100.000000	9,540,000.00	100.002300	9,540,219.42	219.42	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	99.947900	9,994,790.00	-5,210.00	0.99
		Base		100.000000	10,000,000.00	99.947900	9,994,790.00	-5,210.00	0.99
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	93.089117	4,654,455.87	95.035500	4,751,775.00	97,319.13	0.47
		Base		93.089117	4,654,455.87	95.035500	4,751,775.00	97,319.13	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	99.428300	10,744,777.90	-61,781.10	1.07
		Base		100.000000	10,806,559.00	99.428300	10,744,777.90	-61,781.10	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	100.001700	17,290,787.94	293.94	1.72
		Base		100.000000	17,290,494.00	100.001700	17,290,787.94	293.94	1.72
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	688,154.310	103.347518	711,190.40	102.309390	704,046.48	-7,143.92	0.07
Original Face:		Base	2,161,312.000	103.347518	711,190.40	102.309390	704,046.48	-7,143.92	0.07
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,730,964.650	100.156975	1,733,681.83	101.274410	1,753,024.24	19,342.41	0.17
Original Face:		Base	4,322,624.000	100.156975	1,733,681.83	101.274410	1,753,024.24	19,342.41	0.17
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,574,948.730	101.760632	2,620,284.09	99.870560	2,571,615.72	-48,668.37	0.26
Original Face:		Base	4,322,624.000	101.760632	2,620,284.09	99.870560	2,571,615.72	-48,668.37	0.26
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,390,564.600	101.866637	5,491,186.85	101.031360	5,446,160.73	-45,026.12	0.54
Original Face:		Base	8,584,720.000	101.866637	5,491,186.85	101.031360	5,446,160.73	-45,026.12	0.54

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3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,969,357.210	100.946845	2,997,472.42	101.828010	3,023,637.36	26,164.94	0.30
	Original Face:	Base	5,571,429.000	100.946845	2,997,472.42	101.828010	3,023,637.36	26,164.94	0.30
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,089,752.520	101.690003	2,125,069.41	99.790160	2,085,367.38	-39,702.03	0.21
	Original Face:	Base	4,322,624.000	101.690003	2,125,069.41	99.790160	2,085,367.38	-39,702.03	0.21
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,682,278.100	100.949572	3,717,244.00	98.285040	3,619,128.50	-98,115.50	0.36
	Original Face:	Base	5,111,816.000	100.949572	3,717,244.00	98.285040	3,619,128.50	-98,115.50	0.36
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,742,491.820	99.620912	2,732,095.37	97.814300	2,682,549.18	-49,546.19	0.27
	Original Face:	Base	4,322,624.000	99.620912	2,732,095.37	97.814300	2,682,549.18	-49,546.19	0.27
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,742,398.890	101.792325	3,809,474.85	98.217770	3,675,700.73	-133,774.12	0.37
	Original Face:	Base	5,326,337.000	101.792325	3,809,474.85	98.217770	3,675,700.73	-133,774.12	0.37
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,742,491.820	100.366859	2,752,552.89	98.237150	2,694,145.80	-58,407.09	0.27
	Original Face:	Base	4,322,624.000	100.366859	2,752,552.89	98.237150	2,694,145.80	-58,407.09	0.27
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,387,462.460	100.808194	5,431,003.60	98.013900	5,280,462.07	-150,541.53	0.53
	Original Face:	Base	8,645,247.000	100.808194	5,431,003.60	98.013900	5,280,462.07	-150,541.53	0.53
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,045,869.910	100.483458	3,060,595.41	99.853990	3,041,422.64	-19,172.77	0.30
	Original Face:	Base	4,322,624.000	100.483458	3,060,595.41	99.853990	3,041,422.64	-19,172.77	0.30
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,724,230.780	101.917199	3,795,631.69	99.602340	3,709,421.00	-86,210.69	0.37
	Original Face:	Base	6,483,935.000	101.917199	3,795,631.69	99.602340	3,709,421.00	-86,210.69	0.37
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,676,594.800	99.823712	2,671,876.29	99.011200	2,650,128.63	-21,747.66	0.26
	Original Face:	Base	4,322,624.000	99.823712	2,671,876.29	99.011200	2,650,128.63	-21,747.66	0.26

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	704,058.000	97.903928	689,300.44	100.032630	704,287.73	14,987.29	0.07
Original Face:		Base	2,161,312.000	97.903928	689,300.44	100.032630	704,287.73	14,987.29	0.07
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,691,230.150	100.157991	1,693,902.14	100.464350	1,699,083.38	5,181.24	0.17
Original Face:		Base	4,527,840.000	100.157991	1,693,902.14	100.464350	1,699,083.38	5,181.24	0.17
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	672,032.300	102.050510	685,812.39	103.065780	692,635.33	6,822.94	0.07
Original Face:		Base	4,322,624.000	102.050510	685,812.39	103.065780	692,635.33	6,822.94	0.07
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,258,587.980	101.638397	2,295,592.62	102.186970	2,307,982.62	12,390.00	0.23
Original Face:		Base	8,645,247.000	101.638397	2,295,592.62	102.186970	2,307,982.62	12,390.00	0.23
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,114,677.860	99.288857	1,106,750.91	101.785710	1,134,582.77	27,831.86	0.11
Original Face:		Base	2,161,312.000	99.288857	1,106,750.91	101.785710	1,134,582.77	27,831.86	0.11
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,126,198.240	99.973403	1,125,898.71	100.846640	1,135,733.08	9,834.37	0.11
Original Face:		Base	2,161,312.000	99.973403	1,125,898.71	100.846640	1,135,733.08	9,834.37	0.11
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,032,190.970	99.946904	1,031,642.92	100.437320	1,036,704.95	5,062.03	0.10
Original Face:		Base	2,472,541.000	99.946904	1,031,642.92	100.437320	1,036,704.95	5,062.03	0.10
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,423,974.100	100.318278	1,428,506.29	101.712230	1,448,355.81	19,849.52	0.14
Original Face:		Base	4,322,624.000	100.318278	1,428,506.29	101.712230	1,448,355.81	19,849.52	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,450,550.550	100.433384	4,469,838.51	101.370770	4,511,557.36	41,718.85	0.45
Original Face:		Base	6,483,935.000	100.433384	4,469,838.51	101.370770	4,511,557.36	41,718.85	0.45
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,715,960.840	100.099515	3,719,658.79	98.286270	3,652,279.30	-67,379.49	0.36
Original Face:		Base	5,619,411.000	100.099515	3,719,658.79	98.286270	3,652,279.30	-67,379.49	0.36

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,224,538.620	101.489439	3,272,566.14	97.498660	3,143,881.95	-128,684.19	0.31
	Original Face:	Base	4,322,624.000	101.489439	3,272,566.14	97.498660	3,143,881.95	-128,684.19	0.31
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,036,574.890	100.028081	3,037,427.60	98.558430	2,992,800.54	-44,627.06	0.30
	Original Face:	Base	4,322,624.000	100.028081	3,037,427.60	98.558430	2,992,800.54	-44,627.06	0.30
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,591,436.520	100.870702	7,657,535.28	99.137660	7,525,972.53	-131,562.75	0.75
	Original Face:	Base	10,806,559.000	100.870702	7,657,535.28	99.137660	7,525,972.53	-131,562.75	0.75
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,928,933.940	100.553761	6,967,303.66	101.028480	7,000,196.64	32,892.98	0.70
	Original Face:	Base	10,806,559.000	100.553761	6,967,303.66	101.028480	7,000,196.64	32,892.98	0.70
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,265,612.280	100.626332	3,286,065.86	101.597150	3,317,769.01	31,703.15	0.33
	Original Face:	Base	4,322,624.000	100.626332	3,286,065.86	101.597150	3,317,769.01	31,703.15	0.33
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,875,322.270	99.887558	4,869,840.34	98.129960	4,784,151.79	-85,688.55	0.48
	Original Face:	Base	6,483,935.000	99.887558	4,869,840.34	98.129960	4,784,151.79	-85,688.55	0.48
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,520,016.510	103.899821	4,696,289.05	103.258471	4,667,299.94	-28,989.11	0.46
	Original Face:	Base	6,483,935.000	103.899821	4,696,289.05	103.258471	4,667,299.94	-28,989.11	0.46
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	20,676.880	99.609757	20,596.19	100.791690	20,840.58	244.39	0.00
	Original Face:	Base	6,483,935.000	99.609757	20,596.19	100.791690	20,840.58	244.39	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,047,192.120	101.527232	1,063,185.17	103.737130	1,086,327.05	23,141.88	0.11
	Original Face:	Base	33,932,595.000	101.527232	1,063,185.17	103.737130	1,086,327.05	23,141.88	0.11
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,015,296.760	106.620987	1,082,519.43	109.123490	1,107,927.26	25,407.83	0.11
	Original Face:	Base	18,956,866.000	106.620987	1,082,519.43	109.123490	1,107,927.26	25,407.83	0.11

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,299,934.330	99.069915	1,287,843.84	103.282310	1,342,602.20	54,758.36	0.13
Original Face:		Base	4,322,624.000	99.069915	1,287,843.84	103.282310	1,342,602.20	54,758.36	0.13
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	753,416.390	106.046492	798,971.65	107.640060	810,977.85	12,006.20	0.08
Original Face:		Base	6,483,935.000	106.046492	798,971.65	107.640060	810,977.85	12,006.20	0.08
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	3,921,501.100	99.996246	3,921,353.90	99.965290	3,920,139.95	-1,213.95	0.39
Original Face:		Base	4,322,624.000	99.996246	3,921,353.90	99.965290	3,920,139.95	-1,213.95	0.39
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	7,550,223.500	99.999862	7,550,213.08	99.958090	7,547,059.20	-3,153.88	0.75
Original Face:		Base	10,000,000.000	99.999862	7,550,213.08	99.958090	7,547,059.20	-3,153.88	0.75
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.995184	7,999,614.69	100.351240	8,028,099.20	28,484.51	0.80
Original Face:		Base	8,000,000.000	99.995184	7,999,614.69	100.351240	8,028,099.20	28,484.51	0.80
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.990520	2,999,715.60	100.043650	3,001,309.50	1,593.90	0.30
Original Face:		Base	3,000,000.000	99.990520	2,999,715.60	100.043650	3,001,309.50	1,593.90	0.30
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.446043	1,988,920.86	100.068800	2,001,376.00	12,455.14	0.20
		Base		99.446043	1,988,920.86	100.068800	2,001,376.00	12,455.14	0.20
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.91275	15 May 2019		
		Local	3,025,836.000	100.000000	3,025,836.00	100.012440	3,026,212.41	376.41	0.30
Original Face:		Base	3,025,836.000	100.000000	3,025,836.00	100.012440	3,026,212.41	376.41	0.30
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88275	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.020520	8,647,021.00	1,774.00	0.86
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	100.020520	8,647,021.00	1,774.00	0.86
36962G2V5	GENERAL ELECTRIC CO SR UNSECURED 05/16 VAR					0.8205	11 May 2016		
		Local	8,645,247.000	99.990464	8,644,422.56	100.007300	8,645,878.10	1,455.54	0.86
		Base		99.990464	8,644,422.56	100.007300	8,645,878.10	1,455.54	0.86

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	4,322,624.000	100.373830	4,338,783.28	100.516500	4,344,950.35	6,167.07	0.43
		Base		100.373830	4,338,783.28	100.516500	4,344,950.35	6,167.07	0.43
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	15,772.430	100.133144	15,793.43	101.442750	15,999.99	206.56	0.00
	Original Face:	Base	1,880,341.000	100.133144	15,793.43	101.442750	15,999.99	206.56	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.745968	7,122,217.74	100.532070	7,037,244.90	-84,972.84	0.70
	Original Face:	Base	7,000,000.000	101.745968	7,122,217.74	100.532070	7,037,244.90	-84,972.84	0.70
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,912,176.890	102.486092	5,034,298.13	99.829260	4,903,789.84	-130,508.29	0.49
	Original Face:	Base	7,989,505.000	102.486092	5,034,298.13	99.829260	4,903,789.84	-130,508.29	0.49
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.996252	864,492.60	101.410400	876,718.26	12,225.66	0.09
		Base		99.996252	864,492.60	101.410400	876,718.26	12,225.66	0.09
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.989240	3,999,569.61	101.543000	4,061,720.00	62,150.39	0.40
		Base		99.989240	3,999,569.61	101.543000	4,061,720.00	62,150.39	0.40
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.763767	6,983,463.69	102.322000	7,162,540.00	179,076.31	0.71
		Base		99.763767	6,983,463.69	102.322000	7,162,540.00	179,076.31	0.71
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	9,346,818.450	99.996834	9,346,522.50	99.981080	9,345,050.03	-1,472.47	0.93
	Original Face:	Base	10,000,000.000	99.996834	9,346,522.50	99.981080	9,345,050.03	-1,472.47	0.93
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.987275	1,296,621.98	100.546100	1,303,868.75	7,246.77	0.13
		Base		99.987275	1,296,621.98	100.546100	1,303,868.75	7,246.77	0.13
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.044597	4,596,998.19	100.317700	4,609,547.15	12,548.96	0.46
		Base		100.044597	4,596,998.19	100.317700	4,609,547.15	12,548.96	0.46

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9876	12 Feb 2019		
		Local	1,512,918.000	100.000010	1,512,918.15	99.572000	1,506,442.71	-6,475.44	0.15
		Base		100.000010	1,512,918.15	99.572000	1,506,442.71	-6,475.44	0.15
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5381	25 Jan 2018		
		Local	3,509,970.000	100.119660	3,514,170.02	100.433800	3,525,196.25	11,026.23	0.35
		Base		100.119660	3,514,170.02	100.433800	3,525,196.25	11,026.23	0.35
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.943134	3,997,725.36	99.843900	3,993,756.00	-3,969.36	0.40
		Base		99.943134	3,997,725.36	99.843900	3,993,756.00	-3,969.36	0.40
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.96235	13 Jun 2016		
		Local	4,322,624.000	99.943257	4,320,171.23	100.029100	4,323,881.88	3,710.65	0.43
		Base		99.943257	4,320,171.23	100.029100	4,323,881.88	3,710.65	0.43
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9182	23 Nov 2016		
		Local	4,322,624.000	99.985918	4,322,015.27	100.385300	4,339,279.07	17,263.80	0.43
		Base		99.985918	4,322,015.27	100.385300	4,339,279.07	17,263.80	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.966345	3,024,817.64	100.124900	3,029,615.27	4,797.63	0.30
		Base		99.966345	3,024,817.64	100.124900	3,029,615.27	4,797.63	0.30
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.952542	2,998,576.27	101.909400	3,057,282.00	58,705.73	0.30
		Base		99.952542	2,998,576.27	101.909400	3,057,282.00	58,705.73	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.938644	7,495,398.30	101.140300	7,585,522.50	90,124.20	0.75
		Base		99.938644	7,495,398.30	101.140300	7,585,522.50	90,124.20	0.75
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.823331	2,157,493.63	100.424600	2,170,488.93	12,995.30	0.22
		Base		99.823331	2,157,493.63	100.424600	2,170,488.93	12,995.30	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	8,104,919.000	99.793476	8,088,180.38	99.764000	8,085,791.39	-2,388.99	0.80
		Base		99.793476	8,088,180.38	99.764000	8,085,791.39	-2,388.99	0.80

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637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	107.098517	10,709,851.74	107.102000	10,710,200.00	348.26	1.07
		Base		107.098517	10,709,851.74	107.102000	10,710,200.00	348.26	1.07
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.992089	3,025,596.62	100.382200	3,037,400.75	11,804.13	0.30
		Base		99.992089	3,025,596.62	100.382200	3,037,400.75	11,804.13	0.30
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.973078	4,998,653.88	99.870400	4,993,520.00	-5,133.88	0.50
		Base		99.973078	4,998,653.88	99.870400	4,993,520.00	-5,133.88	0.50
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	2,430,882.830	99.999801	2,430,877.99	99.984610	2,430,508.72	-369.27	0.24
	Original Face:	Base	6,000,000.000	99.999801	2,430,877.99	99.984610	2,430,508.72	-369.27	0.24
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.984490	1,999,689.80	99.928980	1,998,579.60	-1,110.20	0.20
	Original Face:	Base	2,000,000.000	99.984490	1,999,689.80	99.928980	1,998,579.60	-1,110.20	0.20
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					0.97985	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.180700	10,018,070.00	18,070.00	1.00
		Base		100.000000	10,000,000.00	100.180700	10,018,070.00	18,070.00	1.00
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.968773	6,481,910.26	100.201700	6,497,013.10	15,102.84	0.65
		Base		99.968773	6,481,910.26	100.201700	6,497,013.10	15,102.84	0.65
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9338	15 Jun 2018		
		Local	4,322,624.000	99.999994	4,322,623.76	100.061800	4,325,295.38	2,671.62	0.43
		Base		99.999994	4,322,623.76	100.061800	4,325,295.38	2,671.62	0.43
74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.162517	6,650,791.15	100.040000	6,642,656.00	-8,135.15	0.66
		Base		100.162517	6,650,791.15	100.040000	6,642,656.00	-8,135.15	0.66
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1156	30 Apr 2018		
		Local	8,645,247.000	99.851346	8,632,395.52	99.324700	8,586,865.65	-45,529.87	0.85
		Base		99.851346	8,632,395.52	99.324700	8,586,865.65	-45,529.87	0.85

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78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.03885	25 Nov 2027		
		Local	1,218,502.460	99.863845	1,216,843.41	98.510620	1,200,354.33	-16,489.08	0.12
Original Face:		Base	3,025,836.000	99.863845	1,216,843.41	98.510620	1,200,354.33	-16,489.08	0.12
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.83275	15 Aug 2025		
		Local	298,612.210	100.000000	298,612.21	100.198880	299,206.09	593.88	0.03
Original Face:		Base	1,729,049.000	100.000000	298,612.21	100.198880	299,206.09	593.88	0.03
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.1388	25 Jan 2029		
		Local	1,225,722.340	100.000001	1,225,722.35	96.013410	1,176,857.82	-48,864.53	0.12
Original Face:		Base	2,161,312.000	100.000001	1,225,722.35	96.013410	1,176,857.82	-48,864.53	0.12
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.7188	25 Sep 2019		
		Local	678,635.300	100.000001	678,635.31	99.776510	677,118.62	-1,516.69	0.07
Original Face:		Base	2,161,312.000	100.000001	678,635.31	99.776510	677,118.62	-1,516.69	0.07
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.68885	25 Sep 2019		
		Local	3,786,709.760	100.000000	3,786,709.76	98.990370	3,748,478.00	-38,231.76	0.37
Original Face:		Base	7,348,460.000	100.000000	3,786,709.76	98.990370	3,748,478.00	-38,231.76	0.37
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.858174	6,990,072.15	103.338500	7,233,695.00	243,622.85	0.72
		Base		99.858174	6,990,072.15	103.338500	7,233,695.00	243,622.85	0.72
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.930270	863,922.17	100.362200	867,656.31	3,734.14	0.09
		Base		99.930270	863,922.17	100.362200	867,656.31	3,734.14	0.09
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.157933	6,941,055.33	101.621400	7,113,498.00	172,442.67	0.71
		Base		99.157933	6,941,055.33	101.621400	7,113,498.00	172,442.67	0.71
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	4,675,745.220	99.996025	4,675,559.34	99.958350	4,673,797.77	-1,761.57	0.47
Original Face:		Base	6,000,000.000	99.996025	4,675,559.34	99.958350	4,673,797.77	-1,761.57	0.47
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.961208	3,456,757.54	100.483200	3,474,808.53	18,050.99	0.35
		Base		99.961208	3,456,757.54	100.483200	3,474,808.53	18,050.99	0.35

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89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.983442	2,160,954.13	100.357000	2,169,027.88	8,073.75	0.22
		Base		99.983442	2,160,954.13	100.357000	2,169,027.88	8,073.75	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8656	30 Oct 2017		
		Local	2,161,312.000	99.832717	2,157,696.49	99.194300	2,143,898.31	-13,798.18	0.21
		Base		99.832717	2,157,696.49	99.194300	2,143,898.31	-13,798.18	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	99.845600	8,631,898.74	-13,348.31	0.86
		Base		100.000001	8,645,247.05	99.845600	8,631,898.74	-13,348.31	0.86
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	97.872500	4,893,625.00	-106,375.00	0.49
		Base		100.000000	5,000,000.00	97.872500	4,893,625.00	-106,375.00	0.49
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.990821	5,499,495.18	100.073490	5,504,041.95	4,546.77	0.55
Original Face:		Base	5,500,000.000	99.990821	5,499,495.18	100.073490	5,504,041.95	4,546.77	0.55
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.748028	19,949,605.58	99.811300	19,962,260.00	12,654.42	1.99
		Base		99.748028	19,949,605.58	99.811300	19,962,260.00	12,654.42	1.99
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.031106	10,003,110.57	102.043000	10,204,300.00	201,189.43	1.02
		Base		100.031106	10,003,110.57	102.043000	10,204,300.00	201,189.43	1.02
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.811816	5,090,590.80	101.906200	5,095,310.00	4,719.20	0.51
		Base		101.811816	5,090,590.80	101.906200	5,095,310.00	4,719.20	0.51
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.846915	9,984,691.48	100.113300	10,011,330.00	26,638.52	1.00
		Base		99.846915	9,984,691.48	100.113300	10,011,330.00	26,638.52	1.00
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.939067	4,996,953.34	99.988300	4,999,415.00	2,461.66	0.50
		Base		99.939067	4,996,953.34	99.988300	4,999,415.00	2,461.66	0.50

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912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.501181	2,150,530.97	99.679700	2,154,389.32	3,858.35	0.21
		Base		99.501181	2,150,530.97	99.679700	2,154,389.32	3,858.35	0.21
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.490550	19,898,109.94	101.671900	20,334,380.00	436,270.06	2.02
		Base		99.490550	19,898,109.94	101.671900	20,334,380.00	436,270.06	2.02
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.995995	19,999,198.95	100.013600	20,002,720.00	3,521.05	1.99
		Base		99.995995	19,999,198.95	100.013600	20,002,720.00	3,521.05	1.99
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.997407	19,999,481.32	100.037800	20,007,560.00	8,078.68	1.99
		Base		99.997407	19,999,481.32	100.037800	20,007,560.00	8,078.68	1.99
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.997815	6,483,793.62	99.723180	6,465,986.49	-17,807.13	0.64
Original Face:		Base	6,483,935.000	99.997815	6,483,793.62	99.723180	6,465,986.49	-17,807.13	0.64
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	107.028615	4,626,444.61	107.491500	4,646,453.38	20,008.77	0.46
		Base		107.028615	4,626,444.61	107.491500	4,646,453.38	20,008.77	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2681	23 Apr 2018		
		Local	4,322,624.000	99.999995	4,322,623.77	100.046500	4,324,634.02	2,010.25	0.43
		Base		99.999995	4,322,623.77	100.046500	4,324,634.02	2,010.25	0.43
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9172	14 May 2018		
		Local	3,458,099.000	99.999998	3,458,098.92	99.895300	3,454,478.37	-3,620.55	0.34
		Base		99.999998	3,458,098.92	99.895300	3,454,478.37	-3,620.55	0.34
US DOLLAR Total									
		Local	686,540,753.980		688,828,211.74		689,430,198.26	601,986.52	68.62
Original Face:		Base	409,597,269.000		688,828,211.74		689,430,198.26	601,986.52	68.62
FIXED INCOME Total									
		Base	686,540,753.980		688,828,211.74		689,430,198.26	601,986.52	68.62

& 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

Original Face: 409,597,269.000

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

Holdings

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

As of: *April 30, 2016* *View Date:* *May 13, 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								
		1,002,740,924.430	Base	1,004,763,250.87		1,004,770,762.48	7,511.61	100.00
Original Face:		409,597,269.000						

& 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: *April 30, 2016*

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

View Date: *May 13, 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								
	20,237,021.310	Local	20,237,021.31	20,237,021.31	2.55	0.00		0.00
		Base	20,237,021.31	20,237,021.31	2.55	0.00	0.00	0.00
EQUITY								
	20,488,124.420	Local	592,875,207.73	774,321,063.96	97.45	181,445,856.23		181,445,856.23
		Base	592,875,207.73	774,321,063.96	97.45	181,445,856.23	0.00	181,445,856.23
US DOLLAR Total								
	40,725,145.730	Local	613,112,229.04	794,558,085.27	100.00	181,445,856.23		181,445,856.23
		Base	613,112,229.04	794,558,085.27	100.00	181,445,856.23	0.00	181,445,856.23
FUND Total								
	40,725,145.730	Base	613,112,229.04	794,558,085.27	100.00	181,445,856.23	0.00	181,445,856.23

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	-2,492.470	Local	-2,492.47	-2,492.47	0.00	0.00		0.00
		Base	-2,492.47	-2,492.47	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	13,978,711.350	Local	13,978,711.35	13,978,711.35	2.71	0.00		0.00
		Base	13,978,711.35	13,978,711.35	2.71	0.00	0.00	0.00
EQUITY								
	19,203,410.085	Local	424,994,612.80	502,515,084.37	97.29	77,520,471.57		77,520,471.57
		Base	424,994,612.80	502,515,084.37	97.29	77,520,471.57	0.00	77,520,471.57
US DOLLAR Total								
	33,179,628.965	Local	438,970,831.68	516,491,303.25	100.00	77,520,471.57		77,520,471.57
		Base	438,970,831.68	516,491,303.25	100.00	77,520,471.57	0.00	77,520,471.57
FUND Total								
	33,179,628.965	Base	438,970,831.68	516,491,303.25	100.00	77,520,471.57	0.00	77,520,471.57

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	11,041,098.170	Local	11,041,098.17	11,041,098.17	0.57	0.00		0.00
		Base	11,041,098.17	11,041,098.17	0.57	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								
	1,779,825,615.550	Local	1,855,182,846.71	1,915,362,949.39	99.14	60,180,102.68		60,180,102.68
Original Face:	1,480,995,853.000	Base	1,855,182,846.71	1,915,362,949.39	99.14	60,180,102.68	0.00	60,180,102.68
US DOLLAR Total								
	1,796,505,536.990	Local	1,871,862,768.15	1,932,042,870.83	100.00	60,180,102.68		60,180,102.68
Original Face:	1,480,995,853.000	Base	1,871,862,768.15	1,932,042,870.83	100.00	60,180,102.68	0.00	60,180,102.68
FUND Total								
	1,796,505,536.990	Base	1,871,862,768.15	1,932,042,870.83	100.00	60,180,102.68	0.00	60,180,102.68
Original Face:	1,480,995,853.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	157,121.240	Local	157,121.24	157,121.24	0.06	0.00		0.00
		Base	157,121.24	157,121.24	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	12,500,000.000	Local	12,499,333.33	12,499,333.33	5.03	0.00		0.00
		Base	12,499,333.33	12,499,333.33	5.03	0.00	0.00	0.00
FIXED INCOME								
	233,077,193.050	Local	234,697,520.42	235,857,108.44	94.91	1,159,588.02		1,159,588.02
Original Face:	179,839,358.000	Base	234,697,520.42	235,857,108.44	94.91	1,159,588.02	0.00	1,159,588.02
US DOLLAR Total								
	245,734,314.290	Local	247,353,974.99	248,513,563.01	100.00	1,159,588.02		1,159,588.02
Original Face:	179,839,358.000	Base	247,353,974.99	248,513,563.01	100.00	1,159,588.02	0.00	1,159,588.02
FUND Total								
	245,734,314.290	Base	247,353,974.99	248,513,563.01	100.00	1,159,588.02	0.00	1,159,588.02
Original Face:	179,839,358.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	620,961.830	Local	620,961.83	620,961.83	0.42	0.00		0.00
		Base	620,961.83	620,961.83	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	17,722,128.470	Local	17,722,128.47	17,722,128.47	12.03	0.00		0.00
		Base	17,722,128.47	17,722,128.47	12.03	0.00	0.00	0.00
FIXED INCOME								
	126,474,698.050	Local	128,690,157.69	129,019,064.93	87.55	328,907.24		328,907.24
Original Face:	146,892,710.000	Base	128,690,157.69	129,019,064.93	87.55	328,907.24	0.00	328,907.24
US DOLLAR Total								
	144,817,788.350	Local	147,033,247.99	147,362,155.23	100.00	328,907.24		328,907.24
Original Face:	146,892,710.000	Base	147,033,247.99	147,362,155.23	100.00	328,907.24	0.00	328,907.24
FUND Total								
	144,817,788.350	Base	147,033,247.99	147,362,155.23	100.00	328,907.24	0.00	328,907.24
Original Face:	146,892,710.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	7,805,804.330	Local	7,805,804.33	7,805,804.33	0.40	0.00		0.00
		Base	7,805,804.33	7,805,804.33	0.40	0.00	0.00	0.00
CASH EQUIVALENT								
	11,118,629.960	Local	11,118,629.96	11,118,629.96	0.57	0.00		0.00
		Base	11,118,629.96	11,118,629.96	0.57	0.00	0.00	0.00
EQUITY								
	32,212,075.000	Local	1,254,447,632.07	1,945,786,094.72	99.04	691,338,462.65		691,338,462.65
		Base	1,254,447,632.07	1,945,786,094.72	99.04	691,338,462.65	0.00	691,338,462.65
US DOLLAR Total								
	51,136,509.290	Local	1,273,372,066.36	1,964,710,529.01	100.00	691,338,462.65		691,338,462.65
		Base	1,273,372,066.36	1,964,710,529.01	100.00	691,338,462.65	0.00	691,338,462.65
FUND Total								
	51,136,509.290	Base	1,273,372,066.36	1,964,710,529.01	100.00	691,338,462.65	0.00	691,338,462.65

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	0.040	Local	0.04	0.04	0.00	0.00		0.00
		Base	0.04	0.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	398,405,959.910	Local	398,162,495.89	398,171,129.22	34.95	8,633.33		8,633.33
		Base	398,162,495.89	398,171,129.22	34.95	8,633.33	0.00	8,633.33
FIXED INCOME								
	733,419,832.730	Local	742,384,840.66	740,940,284.92	65.05	-1,444,555.74		-1,444,555.74
Original Face:	733,292,595.000	Base	742,384,840.66	740,940,284.92	65.05	-1,444,555.74	0.00	-1,444,555.74
US DOLLAR Total								
	1,131,825,792.680	Local	1,140,547,336.59	1,139,111,414.18	100.00	-1,435,922.41		-1,435,922.41
Original Face:	733,292,595.000	Base	1,140,547,336.59	1,139,111,414.18	100.00	-1,435,922.41	0.00	-1,435,922.41
FUND Total								
	1,131,825,792.680	Base	1,140,547,336.59	1,139,111,414.18	100.00	-1,435,922.41	0.00	-1,435,922.41
Original Face:	733,292,595.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	26,800.140	Local	26,800.14	26,800.14	0.00	0.00		0.00
		Base	26,800.14	26,800.14	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,013,611,465.520	Local	1,012,824,945.77	1,012,824,945.77	50.99	0.00		0.00
		Base	1,012,824,945.77	1,012,824,945.77	50.99	0.00	0.00	0.00
FIXED INCOME								
	970,102,894.840	Local	974,011,942.48	973,280,847.75	49.00	-731,094.73		-731,094.73
Original Face:	638,437,913.000	Base	974,011,942.48	973,280,847.75	49.00	-731,094.73	0.00	-731,094.73
US DOLLAR Total								
	1,983,741,160.500	Local	1,986,863,688.39	1,986,132,593.66	100.00	-731,094.73		-731,094.73
Original Face:	638,437,913.000	Base	1,986,863,688.39	1,986,132,593.66	100.00	-731,094.73	0.00	-731,094.73
FUND Total								
	1,983,741,160.500	Base	1,986,863,688.39	1,986,132,593.66	100.00	-731,094.73	0.00	-731,094.73
Original Face:	638,437,913.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	-222,995.300	Local	-222,995.30	-222,995.30	0.22	0.00		0.00
		Base	-222,995.30	-222,995.30	0.22	0.00	0.00	0.00
CASH EQUIVALENT								
	3,085,029.860	Local	3,089,365.79	3,089,365.79	3.00	0.00		0.00
		Base	3,089,365.79	3,089,365.79	3.00	0.00	0.00	0.00
FIXED INCOME								
	99,521,310.170	Local	99,551,937.81	99,793,814.66	96.79	241,876.85		241,876.85
Original Face:	42,079,000.000	Base	99,551,937.81	99,793,814.66	96.79	241,876.85	0.00	241,876.85
US DOLLAR Total								
	102,383,344.730	Local	102,418,308.30	102,660,185.15	100.00	241,876.85		241,876.85
Original Face:	42,079,000.000	Base	102,418,308.30	102,660,185.15	100.00	241,876.85	0.00	241,876.85
FUND Total								
	102,383,344.730	Base	102,418,308.30	102,660,185.15	100.00	241,876.85	0.00	241,876.85
Original Face:	42,079,000.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	125,034.840	Local	125,034.84	125,034.84	0.01	0.00		0.00
		Base	125,034.84	125,034.84	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	261,410,767.580	Local	261,352,603.97	261,352,603.97	19.82	0.00		0.00
		Base	261,352,603.97	261,352,603.97	19.82	0.00	0.00	0.00
FIXED INCOME								
	1,055,990,095.510	Local	1,057,929,820.55	1,057,399,082.60	80.17	-530,737.95		-530,737.95
Original Face:	341,636,631.000	Base	1,057,929,820.55	1,057,399,082.60	80.17	-530,737.95	0.00	-530,737.95
US DOLLAR Total								
	1,317,525,897.930	Local	1,319,407,459.36	1,318,876,721.41	100.00	-530,737.95		-530,737.95
Original Face:	341,636,631.000	Base	1,319,407,459.36	1,318,876,721.41	100.00	-530,737.95	0.00	-530,737.95
FUND Total								
	1,317,525,897.930	Base	1,319,407,459.36	1,318,876,721.41	100.00	-530,737.95	0.00	-530,737.95
Original Face:	341,636,631.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	-708.380	Local	-708.38	-708.38	0.00	0.00		0.00
		Base	-708.38	-708.38	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,227,397,076.940	Local	1,227,075,239.66	1,226,930,449.78	95.04	-144,789.88		-144,789.88
		Base	1,227,075,239.66	1,226,930,449.78	95.04	-144,789.88	0.00	-144,789.88
FIXED INCOME								
	64,041,312.930	Local	64,046,304.70	64,038,886.85	4.96	-7,417.85		-7,417.85
Original Face:	77,000,000.000	Base	64,046,304.70	64,038,886.85	4.96	-7,417.85	0.00	-7,417.85
US DOLLAR Total								
	1,291,437,681.490	Local	1,291,120,835.98	1,290,968,628.25	100.00	-152,207.73		-152,207.73
Original Face:	77,000,000.000	Base	1,291,120,835.98	1,290,968,628.25	100.00	-152,207.73	0.00	-152,207.73
FUND Total								
	1,291,437,681.490	Base	1,291,120,835.98	1,290,968,628.25	100.00	-152,207.73	0.00	-152,207.73
Original Face:	77,000,000.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	1,047,118,677.530	Local	1,046,545,132.31	1,046,545,132.03	84.27	-0.28		-0.28
		Base	1,046,545,132.31	1,046,545,132.03	84.27	-0.28	0.00	-0.28
FIXED INCOME								
	195,000,000.000	Local	195,386,466.47	195,399,675.00	15.73	13,208.53		13,208.53
		Base	195,386,466.47	195,399,675.00	15.73	13,208.53	0.00	13,208.53
US DOLLAR Total								
	1,242,118,677.530	Local	1,241,931,598.78	1,241,944,807.03	100.00	13,208.25		13,208.25
		Base	1,241,931,598.78	1,241,944,807.03	100.00	13,208.25	0.00	13,208.25
FUND Total								
	1,242,118,677.530	Base	1,241,931,598.78	1,241,944,807.03	100.00	13,208.25	0.00	13,208.25

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	3,260,649.370	Local	3,282,766.35	3,283,605.27	1.09	838.92		838.92
		Base	3,282,766.35	3,283,605.27	1.09	838.92	0.00	838.92
FIXED INCOME								
	286,055,000.000	Local	296,784,352.40	296,863,792.00	98.91	79,439.60		79,439.60
		Base	296,784,352.40	296,863,792.00	98.91	79,439.60	0.00	79,439.60
US DOLLAR Total								
	289,315,649.370	Local	300,067,118.75	300,147,397.27	100.00	80,278.52		80,278.52
		Base	300,067,118.75	300,147,397.27	100.00	80,278.52	0.00	80,278.52
FUND Total								
	289,315,649.370	Base	300,067,118.75	300,147,397.27	100.00	80,278.52	0.00	80,278.52

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	3,107,572.290	Local	3,107,572.29	3,107,572.29	0.95	0.00		0.00
		Base	3,107,572.29	3,107,572.29	0.95	0.00	0.00	0.00
CASH EQUIVALENT								
	53,293,956.830	Local	53,216,413.80	53,145,009.66	16.18	-71,404.14		-71,404.14
		Base	53,216,413.80	53,145,009.66	16.18	-71,404.14	0.00	-71,404.14
FIXED INCOME								
	269,038,490.590	Local	270,044,911.34	272,144,171.81	82.87	2,099,260.47		2,099,260.47
Original Face:	220,998,695.000	Base	270,044,911.34	272,144,171.81	82.87	2,099,260.47	0.00	2,099,260.47
US DOLLAR Total								
	325,440,019.710	Local	326,368,897.43	328,396,753.76	100.00	2,027,856.33		2,027,856.33
Original Face:	220,998,695.000	Base	326,368,897.43	328,396,753.76	100.00	2,027,856.33	0.00	2,027,856.33
FUND Total								
	325,440,019.710	Base	326,368,897.43	328,396,753.76	100.00	2,027,856.33	0.00	2,027,856.33
Original Face:	220,998,695.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	1,504.060	Local	1,504.06	1,504.06	100.00	0.00		0.00
		Base	1,504.06	1,504.06	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,504.060	Local	1,504.06	1,504.06	100.00	0.00		0.00
		Base	1,504.06	1,504.06	100.00	0.00	0.00	0.00
FUND Total								
	1,504.060	Base	1,504.06	1,504.06	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	413,627.750	Local	413,627.75	413,627.75	0.12	0.00		0.00
		Base	413,627.75	413,627.75	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	43,000,000.000	Local	42,958,537.22	42,902,328.89	12.33	-56,208.33		-56,208.33
		Base	42,958,537.22	42,902,328.89	12.33	-56,208.33	0.00	-56,208.33
FIXED INCOME								
	299,301,811.380	Local	303,277,433.08	304,740,917.32	87.55	1,463,484.24		1,463,484.24
Original Face:	211,435,168.000	Base	303,277,433.08	304,740,917.32	87.55	1,463,484.24	0.00	1,463,484.24
US DOLLAR Total								
	342,715,439.130	Local	346,649,598.05	348,056,873.96	100.00	1,407,275.91		1,407,275.91
Original Face:	211,435,168.000	Base	346,649,598.05	348,056,873.96	100.00	1,407,275.91	0.00	1,407,275.91
FUND Total								
	342,715,439.130	Base	346,649,598.05	348,056,873.96	100.00	1,407,275.91	0.00	1,407,275.91
Original Face:	211,435,168.000							

Holdings

Currency Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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								
	258,136.450	Local	258,136.45	258,136.45	0.03	0.00		0.00
		Base	258,136.45	258,136.45	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	315,942,034.000	Local	315,676,902.68	315,082,427.77	31.36	-594,474.91		-594,474.91
		Base	315,676,902.68	315,082,427.77	31.36	-594,474.91	0.00	-594,474.91
FIXED INCOME								
	686,540,753.980	Local	688,828,211.74	689,430,198.26	68.62	601,986.52		601,986.52
Original Face:	409,597,269.000	Base	688,828,211.74	689,430,198.26	68.62	601,986.52	0.00	601,986.52
US DOLLAR Total								
	1,002,740,924.430	Local	1,004,763,250.87	1,004,770,762.48	100.00	7,511.61		7,511.61
Original Face:	409,597,269.000	Base	1,004,763,250.87	1,004,770,762.48	100.00	7,511.61	0.00	7,511.61
FUND Total								
	1,002,740,924.430	Base	1,004,763,250.87	1,004,770,762.48	100.00	7,511.61	0.00	7,511.61
Original Face:	409,597,269.000							

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	20,237,021.310	20,237,021.31	20,237,021.31	2.55	0.00	0.00	0.00
CASH EQUIVALENT Total	20,237,021.310	20,237,021.31	20,237,021.31	2.55	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							
	20,488,124.420	592,875,207.73	774,321,063.96	97.45	181,445,856.23	0.00	181,445,856.23
EQUITY Total							
	20,488,124.420	592,875,207.73	774,321,063.96	97.45	181,445,856.23	0.00	181,445,856.23

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	40,725,145.730	613,112,229.04	794,558,085.27	100.00	181,445,856.23	0.00	181,445,856.23

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	-2,492.470	-2,492.47	-2,492.47	0.00	0.00	0.00	0.00
CASH Total	-2,492.470	-2,492.47	-2,492.47	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	13,978,711.350	13,978,711.35	13,978,711.35	2.71	0.00	0.00	0.00
CASH EQUIVALENT Total	13,978,711.350	13,978,711.35	13,978,711.35	2.71	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	19,203,410.085	424,994,612.80	502,515,084.37	97.29	77,520,471.57	0.00	77,520,471.57
EQUITY Total	19,203,410.085	424,994,612.80	502,515,084.37	97.29	77,520,471.57	0.00	77,520,471.57

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	33,179,628.965	438,970,831.68	516,491,303.25	100.00	77,520,471.57	0.00	77,520,471.57

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	11,041,098.170	11,041,098.17	11,041,098.17	0.57	0.00	0.00	0.00
CASH Total	11,041,098.170	11,041,098.17	11,041,098.17	0.57	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	1,779,825,615.550	1,855,182,846.71	1,915,362,949.39	99.14	60,180,102.68	0.00	60,180,102.68
FIXED INCOME Total	1,779,825,615.550	1,855,182,846.71	1,915,362,949.39	99.14	60,180,102.68	0.00	60,180,102.68

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	1,796,505,536.990	1,871,862,768.15	1,932,042,870.83	100.00	60,180,102.68	0.00	60,180,102.68

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	157,121.240	157,121.24	157,121.24	0.06	0.00	0.00	0.00
CASH Total	157,121.240	157,121.24	157,121.24	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	12,500,000.000	12,499,333.33	12,499,333.33	5.03	0.00	0.00	0.00
CASH EQUIVALENT Total	12,500,000.000	12,499,333.33	12,499,333.33	5.03	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							
	233,077,193.050	234,697,520.42	235,857,108.44	94.91	1,159,588.02	0.00	1,159,588.02
FIXED INCOME Total							
	233,077,193.050	234,697,520.42	235,857,108.44	94.91	1,159,588.02	0.00	1,159,588.02

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	245,734,314.290	247,353,974.99	248,513,563.01	100.00	1,159,588.02	0.00	1,159,588.02

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	620,961.830	620,961.83	620,961.83	0.42	0.00	0.00	0.00
CASH Total	620,961.830	620,961.83	620,961.83	0.42	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	17,722,128.470	17,722,128.47	17,722,128.47	12.03	0.00	0.00	0.00
CASH EQUIVALENT Total	17,722,128.470	17,722,128.47	17,722,128.47	12.03	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	126,474,698.050	128,690,157.69	129,019,064.93	87.55	328,907.24	0.00	328,907.24
FIXED INCOME Total	126,474,698.050	128,690,157.69	129,019,064.93	87.55	328,907.24	0.00	328,907.24

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	144,817,788.350	147,033,247.99	147,362,155.23	100.00	328,907.24	0.00	328,907.24

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	7,805,804.330	7,805,804.33	7,805,804.33	0.40	0.00	0.00	0.00
CASH Total	7,805,804.330	7,805,804.33	7,805,804.33	0.40	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	11,118,629.960	11,118,629.96	11,118,629.96	0.57	0.00	0.00	0.00
CASH EQUIVALENT Total	11,118,629.960	11,118,629.96	11,118,629.96	0.57	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	32,212,075.000	1,254,447,632.07	1,945,786,094.72	99.04	691,338,462.65	0.00	691,338,462.65
EQUITY Total	32,212,075.000	1,254,447,632.07	1,945,786,094.72	99.04	691,338,462.65	0.00	691,338,462.65

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	51,136,509.290	1,273,372,066.36	1,964,710,529.01	100.00	691,338,462.65	0.00	691,338,462.65

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	0.040	0.04	0.04	0.00	0.00	0.00	0.00
CASH Total	0.040	0.04	0.04	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	398,405,959.910	398,162,495.89	398,171,129.22	34.95	8,633.33	0.00	8,633.33
CASH EQUIVALENT Total	398,405,959.910	398,162,495.89	398,171,129.22	34.95	8,633.33	0.00	8,633.33

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	733,419,832.730	742,384,840.66	740,940,284.92	65.05	-1,444,555.74	0.00	-1,444,555.74
FIXED INCOME Total	733,419,832.730	742,384,840.66	740,940,284.92	65.05	-1,444,555.74	0.00	-1,444,555.74

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,131,825,792.680	1,140,547,336.59	1,139,111,414.18	100.00	-1,435,922.41	0.00	-1,435,922.41

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	26,800.140	26,800.14	26,800.14	0.00	0.00	0.00	0.00
CASH Total	26,800.140	26,800.14	26,800.14	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,013,611,465.520	1,012,824,945.77	1,012,824,945.77	50.99	0.00	0.00	0.00
CASH EQUIVALENT Total	1,013,611,465.520	1,012,824,945.77	1,012,824,945.77	50.99	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							
	970,102,894.840	974,011,942.48	973,280,847.75	49.00	-731,094.73	0.00	-731,094.73
FIXED INCOME Total							
	970,102,894.840	974,011,942.48	973,280,847.75	49.00	-731,094.73	0.00	-731,094.73

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,983,741,160.500	1,986,863,688.39	1,986,132,593.66	100.00	-731,094.73	0.00	-731,094.73

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	-222,995.300	-222,995.30	-222,995.30	0.22	0.00	0.00	0.00
CASH Total	-222,995.300	-222,995.30	-222,995.30	0.22	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	3,085,029.860	3,089,365.79	3,089,365.79	3.00	0.00	0.00	0.00
CASH EQUIVALENT Total	3,085,029.860	3,089,365.79	3,089,365.79	3.00	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
FIXED INCOME							
US DOLLAR	99,521,310.170	99,551,937.81	99,793,814.66	96.79	241,876.85	0.00	241,876.85
FIXED INCOME Total	99,521,310.170	99,551,937.81	99,793,814.66	96.79	241,876.85	0.00	241,876.85

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	102,383,344.730	102,418,308.30	102,660,185.15	100.00	241,876.85	0.00	241,876.85

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	125,034.840	125,034.84	125,034.84	0.01	0.00	0.00	0.00
CASH Total	125,034.840	125,034.84	125,034.84	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	261,410,767.580	261,352,603.97	261,352,603.97	19.82	0.00	0.00	0.00
CASH EQUIVALENT Total	261,410,767.580	261,352,603.97	261,352,603.97	19.82	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,055,990,095.510	1,057,929,820.55	1,057,399,082.60	80.17	-530,737.95	0.00	-530,737.95
FIXED INCOME Total	1,055,990,095.510	1,057,929,820.55	1,057,399,082.60	80.17	-530,737.95	0.00	-530,737.95

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,317,525,897.930	1,319,407,459.36	1,318,876,721.41	100.00	-530,737.95	0.00	-530,737.95

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	-708.380	-708.38	-708.38	0.00	0.00	0.00	0.00
CASH Total	-708.380	-708.38	-708.38	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,227,397,076.940	1,227,075,239.66	1,226,930,449.78	95.04	-144,789.88	0.00	-144,789.88
CASH EQUIVALENT Total	1,227,397,076.940	1,227,075,239.66	1,226,930,449.78	95.04	-144,789.88	0.00	-144,789.88

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	64,041,312.930	64,046,304.70	64,038,886.85	4.96	-7,417.85	0.00	-7,417.85
FIXED INCOME Total							
	64,041,312.930	64,046,304.70	64,038,886.85	4.96	-7,417.85	0.00	-7,417.85

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,291,437,681.490	1,291,120,835.98	1,290,968,628.25	100.00	-152,207.73	0.00	-152,207.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,047,118,677.530	1,046,545,132.31	1,046,545,132.03	84.27	-0.28	0.00	-0.28
CASH EQUIVALENT Total	1,047,118,677.530	1,046,545,132.31	1,046,545,132.03	84.27	-0.28	0.00	-0.28

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							
	195,000,000.000	195,386,466.47	195,399,675.00	15.73	13,208.53	0.00	13,208.53
FIXED INCOME Total							
	195,000,000.000	195,386,466.47	195,399,675.00	15.73	13,208.53	0.00	13,208.53

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,242,118,677.530	1,241,931,598.78	1,241,944,807.03	100.00	13,208.25	0.00	13,208.25

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	3,260,649.370	3,282,766.35	3,283,605.27	1.09	838.92	0.00	838.92
CASH EQUIVALENT Total	3,260,649.370	3,282,766.35	3,283,605.27	1.09	838.92	0.00	838.92

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	286,055,000.000	296,784,352.40	296,863,792.00	98.91	79,439.60	0.00	79,439.60
FIXED INCOME Total	286,055,000.000	296,784,352.40	296,863,792.00	98.91	79,439.60	0.00	79,439.60

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	289,315,649.370	300,067,118.75	300,147,397.27	100.00	80,278.52	0.00	80,278.52

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,107,572.290	3,107,572.29	3,107,572.29	0.95	0.00	0.00	0.00
CASH Total	3,107,572.290	3,107,572.29	3,107,572.29	0.95	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	53,293,956.830	53,216,413.80	53,145,009.66	16.18	-71,404.14	0.00	-71,404.14
CASH EQUIVALENT Total	53,293,956.830	53,216,413.80	53,145,009.66	16.18	-71,404.14	0.00	-71,404.14

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	269,038,490.590	270,044,911.34	272,144,171.81	82.87	2,099,260.47	0.00	2,099,260.47
FIXED INCOME Total	269,038,490.590	270,044,911.34	272,144,171.81	82.87	2,099,260.47	0.00	2,099,260.47

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	325,440,019.710	326,368,897.43	328,396,753.76	100.00	2,027,856.33	0.00	2,027,856.33

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,504.060	1,504.06	1,504.06	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,504.060	1,504.06	1,504.06	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,504.060	1,504.06	1,504.06	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	413,627.750	413,627.75	413,627.75	0.12	0.00	0.00	0.00
CASH Total	413,627.750	413,627.75	413,627.75	0.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	43,000,000.000	42,958,537.22	42,902,328.89	12.33	-56,208.33	0.00	-56,208.33
CASH EQUIVALENT Total	43,000,000.000	42,958,537.22	42,902,328.89	12.33	-56,208.33	0.00	-56,208.33

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							
	299,301,811.380	303,277,433.08	304,740,917.32	87.55	1,463,484.24	0.00	1,463,484.24
FIXED INCOME Total							
	299,301,811.380	303,277,433.08	304,740,917.32	87.55	1,463,484.24	0.00	1,463,484.24

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	342,715,439.130	346,649,598.05	348,056,873.96	100.00	1,407,275.91	0.00	1,407,275.91

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	258,136.450	258,136.45	258,136.45	0.03	0.00	0.00	0.00
CASH Total	258,136.450	258,136.45	258,136.45	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	315,942,034.000	315,676,902.68	315,082,427.77	31.36	-594,474.91	0.00	-594,474.91
CASH EQUIVALENT Total	315,942,034.000	315,676,902.68	315,082,427.77	31.36	-594,474.91	0.00	-594,474.91

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	686,540,753.980	688,828,211.74	689,430,198.26	68.62	601,986.52	0.00	601,986.52
FIXED INCOME Total							
	686,540,753.980	688,828,211.74	689,430,198.26	68.62	601,986.52	0.00	601,986.52

Holdings

Asset Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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	1,002,740,924.430	1,004,763,250.87	1,004,770,762.48	100.00	7,511.61	0.00	7,511.61

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	20,237,021.310	20,237,021.31	20,237,021.31	2.55	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							
	20,488,124.420	592,875,207.73	774,321,063.96	97.45	181,445,856.23	0.00	181,445,856.23
					224,617,164.30 GN	0.00 GN	224,617,164.30 GN
					-43,171,308.07 LS	0.00 LS	-43,171,308.07 LS
FUND Total							
0.000	40,725,145.730	613,112,229.04	794,558,085.27	100.00	181,445,856.23	0.00	181,445,856.23
					224,617,164.30 GN	0.00 GN	224,617,164.30 GN
					-43,171,308.07 LS	0.00 LS	-43,171,308.07 LS

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	-2,492.470	-2,492.47	-2,492.47	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							
	13,978,711.350	13,978,711.35	13,978,711.35	2.71	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							
	19,203,410.085	424,994,612.80	502,515,084.37	97.29	77,520,471.57	0.00	77,520,471.57
					116,202,770.50 GN	0.00 GN	116,202,770.50 GN
					-38,682,298.93 LS	0.00 LS	-38,682,298.93 LS
FUND Total							
0.000	33,179,628.965	438,970,831.68	516,491,303.25	100.00	77,520,471.57	0.00	77,520,471.57
					116,202,770.50 GN	0.00 GN	116,202,770.50 GN
					-38,682,298.93 LS	0.00 LS	-38,682,298.93 LS

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							
	11,041,098.170	11,041,098.17	11,041,098.17	0.57	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							
	1,779,825,615.550	1,855,182,846.71	1,915,362,949.39	99.14	60,180,102.68	0.00	60,180,102.68
					65,493,124.16 GN	0.00 GN	65,493,124.16 GN
					-5,313,021.48 LS	0.00 LS	-5,313,021.48 LS
Original Face: 1,480,995,853.000							
FUND Total							
0.000	1,796,505,536.990	1,871,862,768.15	1,932,042,870.83	100.00	60,180,102.68	0.00	60,180,102.68
					65,493,124.16 GN	0.00 GN	65,493,124.16 GN
					-5,313,021.48 LS	0.00 LS	-5,313,021.48 LS
Original Face: 1,480,995,853.000							

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	157,121.240	157,121.24	157,121.24	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							
	12,500,000.000	12,499,333.33	12,499,333.33	5.03	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							
	233,077,193.050	234,697,520.42	235,857,108.44	94.91	1,159,588.02	0.00	1,159,588.02
					1,431,931.88 GN	0.00 GN	1,431,931.88 GN
					-272,343.86 LS	0.00 LS	-272,343.86 LS
Original Face:	179,839,358.000						
FUND Total							
0.000	245,734,314.290	247,353,974.99	248,513,563.01	100.00	1,159,588.02	0.00	1,159,588.02
					1,431,931.88 GN	0.00 GN	1,431,931.88 GN
					-272,343.86 LS	0.00 LS	-272,343.86 LS
Original Face:	179,839,358.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	620,961.830	620,961.83	620,961.83	0.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	17,722,128.470	17,722,128.47	17,722,128.47	12.03	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							
	126,474,698.050	128,690,157.69	129,019,064.93	87.55	328,907.24	0.00	328,907.24
					507,989.19 GN	0.00 GN	507,989.19 GN
					-179,081.95 LS	0.00 LS	-179,081.95 LS
Original Face:	146,892,710.000						
FUND Total							
0.000	144,817,788.350	147,033,247.99	147,362,155.23	100.00	328,907.24	0.00	328,907.24
					507,989.19 GN	0.00 GN	507,989.19 GN
					-179,081.95 LS	0.00 LS	-179,081.95 LS
Original Face:	146,892,710.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	7,805,804.330	7,805,804.33	7,805,804.33	0.40	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	11,118,629.960	11,118,629.96	11,118,629.96	0.57	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							
	32,212,075.000	1,254,447,632.07	1,945,786,094.72	99.04	691,338,462.65	0.00	691,338,462.65
					762,366,562.75 GN	0.00 GN	762,366,562.75 GN
					-71,028,100.10 LS	0.00 LS	-71,028,100.10 LS
FUND Total							
0.000	51,136,509.290	1,273,372,066.36	1,964,710,529.01	100.00	691,338,462.65	0.00	691,338,462.65
					762,366,562.75 GN	0.00 GN	762,366,562.75 GN
					-71,028,100.10 LS	0.00 LS	-71,028,100.10 LS

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	0.040	0.04	0.04	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	398,405,959.910	398,162,495.89	398,171,129.22	34.95	8,633.33	0.00	8,633.33
					8,633.33 GN	0.00 GN	8,633.33 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	733,419,832.730	742,384,840.66	740,940,284.92	65.05	-1,444,555.74	0.00	-1,444,555.74
					1,430,328.13 GN	0.00 GN	1,430,328.13 GN
					-2,874,883.87 LS	0.00 LS	-2,874,883.87 LS
Original Face: 733,292,595.000							
FUND Total							
0.000	1,131,825,792.680	1,140,547,336.59	1,139,111,414.18	100.00	-1,435,922.41	0.00	-1,435,922.41
					1,438,961.46 GN	0.00 GN	1,438,961.46 GN
					-2,874,883.87 LS	0.00 LS	-2,874,883.87 LS
Original Face: 733,292,595.000							

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	26,800.140	26,800.14	26,800.14	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							
	1,013,611,465.520	1,012,824,945.77	1,012,824,945.77	50.99	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							
	970,102,894.840	974,011,942.48	973,280,847.75	49.00	-731,094.73	0.00	-731,094.73
					1,798,060.09 GN	0.00 GN	1,798,060.09 GN
					-2,529,154.82 LS	0.00 LS	-2,529,154.82 LS
Original Face:	638,437,913.000						
FUND Total							
0.000	1,983,741,160.500	1,986,863,688.39	1,986,132,593.66	100.00	-731,094.73	0.00	-731,094.73
					1,798,060.09 GN	0.00 GN	1,798,060.09 GN
					-2,529,154.82 LS	0.00 LS	-2,529,154.82 LS
Original Face:	638,437,913.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	-222,995.300	-222,995.30	-222,995.30	0.22	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,085,029.860	3,089,365.79	3,089,365.79	3.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	99,521,310.170	99,551,937.81	99,793,814.66	96.79	241,876.85	0.00	241,876.85
					273,065.50 GN	0.00 GN	273,065.50 GN
					-31,188.65 LS	0.00 LS	-31,188.65 LS
Original Face:	42,079,000.000						
FUND Total							
0.000	102,383,344.730	102,418,308.30	102,660,185.15	100.00	241,876.85	0.00	241,876.85
					273,065.50 GN	0.00 GN	273,065.50 GN
					-31,188.65 LS	0.00 LS	-31,188.65 LS
Original Face:	42,079,000.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	125,034.840	125,034.84	125,034.84	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							
	261,410,767.580	261,352,603.97	261,352,603.97	19.82	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,055,990,095.510	1,057,929,820.55	1,057,399,082.60	80.17	-530,737.95	0.00	-530,737.95
					771,303.77 GN	0.00 GN	771,303.77 GN
					-1,302,041.72 LS	0.00 LS	-1,302,041.72 LS
Original Face:	341,636,631.000						
FUND Total							
0.000	1,317,525,897.930	1,319,407,459.36	1,318,876,721.41	100.00	-530,737.95	0.00	-530,737.95
					771,303.77 GN	0.00 GN	771,303.77 GN
					-1,302,041.72 LS	0.00 LS	-1,302,041.72 LS
Original Face:	341,636,631.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	-708.380	-708.38	-708.38	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							
	1,227,397,076.940	1,227,075,239.66	1,226,930,449.78	95.04	-144,789.88	0.00	-144,789.88
					0.00 GN	0.00 GN	0.00 GN
					-144,789.88 LS	0.00 LS	-144,789.88 LS
FIXED INCOME							
	64,041,312.930	64,046,304.70	64,038,886.85	4.96	-7,417.85	0.00	-7,417.85
					51.29 GN	0.00 GN	51.29 GN
					-7,469.14 LS	0.00 LS	-7,469.14 LS
Original Face:	77,000,000.000						
FUND Total							
0.000	1,291,437,681.490	1,291,120,835.98	1,290,968,628.25	100.00	-152,207.73	0.00	-152,207.73
					51.29 GN	0.00 GN	51.29 GN
					-152,259.02 LS	0.00 LS	-152,259.02 LS
Original Face:	77,000,000.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	1,047,118,677.530	1,046,545,132.31	1,046,545,132.03	84.27	-0.28	0.00	-0.28
					0.07 GN	0.00 GN	0.07 GN
					-0.35 LS	0.00 LS	-0.35 LS
FIXED INCOME							
	195,000,000.000	195,386,466.47	195,399,675.00	15.73	13,208.53	0.00	13,208.53
					32,039.06 GN	0.00 GN	32,039.06 GN
					-18,830.53 LS	0.00 LS	-18,830.53 LS
FUND Total							
0.000	1,242,118,677.530	1,241,931,598.78	1,241,944,807.03	100.00	13,208.25	0.00	13,208.25
					32,039.13 GN	0.00 GN	32,039.13 GN
					-18,830.88 LS	0.00 LS	-18,830.88 LS

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	3,260,649.370	3,282,766.35	3,283,605.27	1.09	838.92	0.00	838.92
					838.92 GN	0.00 GN	838.92 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	286,055,000.000	296,784,352.40	296,863,792.00	98.91	79,439.60	0.00	79,439.60
					154,940.33 GN	0.00 GN	154,940.33 GN
					-75,500.73 LS	0.00 LS	-75,500.73 LS
FUND Total							
0.000	289,315,649.370	300,067,118.75	300,147,397.27	100.00	80,278.52	0.00	80,278.52
					155,779.25 GN	0.00 GN	155,779.25 GN
					-75,500.73 LS	0.00 LS	-75,500.73 LS

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	3,107,572.290	3,107,572.29	3,107,572.29	0.95	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							
	53,293,956.830	53,216,413.80	53,145,009.66	16.18	-71,404.14	0.00	-71,404.14
					0.00 GN	0.00 GN	0.00 GN
					-71,404.14 LS	0.00 LS	-71,404.14 LS
FIXED INCOME							
	269,038,490.590	270,044,911.34	272,144,171.81	82.87	2,099,260.47	0.00	2,099,260.47
					2,408,372.07 GN	0.00 GN	2,408,372.07 GN
					-309,111.60 LS	0.00 LS	-309,111.60 LS
Original Face:	220,998,695.000						
FUND Total							
0.000	325,440,019.710	326,368,897.43	328,396,753.76	100.00	2,027,856.33	0.00	2,027,856.33
					2,408,372.07 GN	0.00 GN	2,408,372.07 GN
					-380,515.74 LS	0.00 LS	-380,515.74 LS
Original Face:	220,998,695.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	1,504.060	1,504.06	1,504.06	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	1,504.060	1,504.06	1,504.06	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: *April 30, 2016*

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

View Date: *May 13, 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							
	413,627.750	413,627.75	413,627.75	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	43,000,000.000	42,958,537.22	42,902,328.89	12.33	-56,208.33	0.00	-56,208.33
					0.00 GN	0.00 GN	0.00 GN
					-56,208.33 LS	0.00 LS	-56,208.33 LS
FIXED INCOME							
	299,301,811.380	303,277,433.08	304,740,917.32	87.55	1,463,484.24	0.00	1,463,484.24
					2,502,434.19 GN	0.00 GN	2,502,434.19 GN
					-1,038,949.95 LS	0.00 LS	-1,038,949.95 LS
Original Face:	211,435,168.000						
FUND Total							
0.000	342,715,439.130	346,649,598.05	348,056,873.96	100.00	1,407,275.91	0.00	1,407,275.91
					2,502,434.19 GN	0.00 GN	2,502,434.19 GN
					-1,095,158.28 LS	0.00 LS	-1,095,158.28 LS
Original Face:	211,435,168.000						

Holdings

Fund Summary

As of: *April 30, 2016*

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

View Date: *May 13, 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							
	258,136.450	258,136.45	258,136.45	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
CASH EQUIVALENT							
	315,942,034.000	315,676,902.68	315,082,427.77	31.36	-594,474.91	0.00	-594,474.91
					0.09 GN	0.00 GN	0.09 GN
					-594,475.00 LS	0.00 LS	-594,475.00 LS
FIXED INCOME							
	686,540,753.980	688,828,211.74	689,430,198.26	68.62	601,986.52	0.00	601,986.52
					2,551,363.98 GN	0.00 GN	2,551,363.98 GN
					-1,949,377.46 LS	0.00 LS	-1,949,377.46 LS
Original Face:	409,597,269.000						
FUND Total							
0.000	1,002,740,924.430	1,004,763,250.87	1,004,770,762.48	100.00	7,511.61	0.00	7,511.61
					2,551,364.07 GN	0.00 GN	2,551,364.07 GN
					-2,543,852.46 LS	0.00 LS	-2,543,852.46 LS
Original Face:	409,597,269.000						