Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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					0.4537302	31 Dec 2099		
		Local	24,801,179.190	100.000000	24,801,179.19	100.000000	24,801,179.19	0.00	3.05
		Base		100.000000	24,801,179.19	100.000000	24,801,179.19	0.00	3.05
US DOLLAR Total									
		Local	24,801,179.190		24,801,179.19		24,801,179.19	0.00	3.05
		Base			24,801,179.19		24,801,179.19	0.00	3.05
CASH EQUIVALENT Total									
		Base	24,801,179.190		24,801,179.19		24,801,179.19	0.00	3.05
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	35,918.000	38.632725	1,387,610.23	51.930000	1,865,221.74	477,611.51	0.23
		Base		38.632725	1,387,610.23	51.930000	1,865,221.74	477,611.51	0.23
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,853.000	48.849840	1,507,164.11	63.940000	1,972,740.82	465,576.71	0.24
		Base		48.849840	1,507,164.11	63.940000	1,972,740.82	465,576.71	0.24
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,733.000	21.196434	693,822.89	25.100000	821,598.30	127,775.41	0.10
		Base		21.196434	693,822.89	25.100000	821,598.30	127,775.41	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,042.000	39.591826	1,347,784.94	19.890000	677,095.38	-670,689.56	0.08
		Base		39.591826	1,347,784.94	19.890000	677,095.38	-670,689.56	0.08
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	19,768.000	93.245386	1,843,274.80	99.310000	1,963,160.08	119,885.28	0.24
		Base		93.245386	1,843,274.80	99.310000	1,963,160.08	119,885.28	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	60,315.000	10.080112	607,981.94	20.660000	1,246,107.90	638,125.96	0.15
		Base		10.080112	607,981.94	20.660000	1,246,107.90	638,125.96	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,370.000	16.629170	654,690.44	21.180000	833,856.60	179,166.16	0.10
		Base		16.629170	654,690.44	21.180000	833,856.60	179,166.16	0.10
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,552.000	28.168379	804,263.56	32.110000	916,804.72	112,541.16	0.11
		Base		28.168379	804,263.56	32.110000	916,804.72	112,541.16	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	325,468.000	3.710990	1,207,808.51	4.570000	1,487,388.76	279,580.25	0.18
		Base		3.710990	1,207,808.51	4.570000	1,487,388.76	279,580.25	0.18
009728106	AKORN INC COMMON STOCK								
		Local	40,575.000	43.008326	1,745,062.84	29.890000	1,212,786.75	-532,276.09	0.15
		Base		43.008326	1,745,062.84	29.890000	1,212,786.75	-532,276.09	0.15
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	56,859.000	46.021074	2,616,712.23	78.500000	4,463,431.50	1,846,719.27	0.55
		Base		46.021074	2,616,712.23	78.500000	4,463,431.50	1,846,719.27	0.55
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,307.000	20.637241	480,992.18	37.660000	877,741.62	396,749.44	0.11
		Base		20.637241	480,992.18	37.660000	877,741.62	396,749.44	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	37,168.000	67.464798	2,507,531.62	96.900000	3,601,579.20	1,094,047.58	0.44
		Base		67.464798	2,507,531.62	96.900000	3,601,579.20	1,094,047.58	0.44
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,703.000	62.302691	2,286,695.68	78.830000	2,893,297.49	606,601.81	0.36
		Base		62.302691	2,286,695.68	78.830000	2,893,297.49	606,601.81	0.36
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,824.000	347.421065	2,718,222.41	544.830000	4,262,749.92	1,544,527.51	0.52
		Base		347.421065	2,718,222.41	544.830000	4,262,749.92	1,544,527.51	0.52

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	55,168.000	28.421027	1,567,931.22	12.380000	682,979.84	-884,951.38	0.08
		Base		28.421027	1,567,931.22	12.380000	682,979.84	-884,951.38	0.08
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	114,950.000	17.886305	2,056,030.71	37.050000	4,258,897.50	2,202,866.79	0.52
		Base		17.886305	2,056,030.71	37.050000	4,258,897.50	2,202,866.79	0.52
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	95,910.000	15.929412	1,527,789.86	13.490000	1,293,825.90	-233,963.96	0.16
		Base		15.929412	1,527,789.86	13.490000	1,293,825.90	-233,963.96	0.16
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,002.000	41.486314	2,738,179.71	47.020000	3,103,414.04	365,234.33	0.38
		Base		41.486314	2,738,179.71	47.020000	3,103,414.04	365,234.33	0.38
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	84,191.000	17.724928	1,492,279.40	15.640000	1,316,747.24	-175,532.16	0.16
		Base		17.724928	1,492,279.40	15.640000	1,316,747.24	-175,532.16	0.16
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	35,968.000	34.723080	1,248,919.75	73.280000	2,635,735.04	1,386,815.29	0.32
		Base		34.723080	1,248,919.75	73.280000	2,635,735.04	1,386,815.29	0.32
03232P405	AMSURG CORP COMMON STOCK								
		Local	27,131.000	78.827235	2,138,661.71	74.790000	2,029,127.49	-109,534.22	0.25
		Base		78.827235	2,138,661.71	74.790000	2,029,127.49	-109,534.22	0.25
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	44,680.000	49.894227	2,229,274.08	89.100000	3,980,988.00	1,751,713.92	0.49
		Base		49.894227	2,229,274.08	89.100000	3,980,988.00	1,751,713.92	0.49
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,832.000	44.085640	1,403,334.10	77.260000	2,459,340.32	1,056,006.22	0.30
		Base		44.085640	1,403,334.10	77.260000	2,459,340.32	1,056,006.22	0.30
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	89,678.000	16.869385	1,512,812.71	32.310000	2,897,496.18	1,384,683.47	0.36
		Base		16.869385	1,512,812.71	32.310000	2,897,496.18	1,384,683.47	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	46,067.000	31.160478	1,435,469.74	64.620000	2,976,849.54	1,541,379.80	0.37
		Base		31.160478	1,435,469.74	64.620000	2,976,849.54	1,541,379.80	0.37
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	86,477.000	12.776242	1,104,851.12	7.220000	624,363.94	-480,487.18	0.08
		Base		12.776242	1,104,851.12	7.220000	624,363.94	-480,487.18	0.08
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	32,026.000	49.904488	1,598,241.13	113.360000	3,630,467.36	2,032,226.23	0.45
		Base		49.904488	1,598,241.13	113.360000	3,630,467.36	2,032,226.23	0.45
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,833.000	17.521950	1,328,742.04	18.690000	1,417,318.77	88,576.73	0.17
		Base		17.521950	1,328,742.04	18.690000	1,417,318.77	88,576.73	0.17
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	51,693.000	34.428711	1,779,723.37	72.900000	3,768,419.70	1,988,696.33	0.46
		Base		34.428711	1,779,723.37	72.900000	3,768,419.70	1,988,696.33	0.46
053807103	AVNET INC COMMON STOCK USD1.								
		Local	66,492.000	28.945694	1,924,657.11	41.030000	2,728,166.76	803,509.65	0.34
		Base		28.945694	1,924,657.11	41.030000	2,728,166.76	803,509.65	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	220,584.000	7.817155	1,724,339.34	3.900000	860,277.60	-864,061.74	0.11
		Base		7.817155	1,724,339.34	3.900000	860,277.60	-864,061.74	0.11
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,961.000	17.754287	762,741.94	23.890000	1,026,338.29	263,596.35	0.13
		Base		17.754287	762,741.94	23.890000	1,026,338.29	263,596.35	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,835.000	52.600202	1,148,525.41	71.850000	1,568,844.75	420,319.34	0.19
		Base		52.600202	1,148,525.41	71.850000	1,568,844.75	420,319.34	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	41,347.000	44.795645	1,852,165.54	38.910000	1,608,811.77	-243,353.77	0.20
		Base		44.795645	1,852,165.54	38.910000	1,608,811.77	-243,353.77	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,723.000	25.279450	1,307,529.00	47.640000	2,464,083.72	1,156,554.72	0.30
		Base		25.279450	1,307,529.00	47.640000	2,464,083.72	1,156,554.72	0.30
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,268.000	78.291704	1,665,107.97	64.670000	1,375,401.56	-289,706.41	0.17
		Base		78.291704	1,665,107.97	64.670000	1,375,401.56	-289,706.41	0.17
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,963.000	45.062799	2,161,347.03	50.340000	2,414,457.42	253,110.39	0.30
		Base		45.062799	2,161,347.03	50.340000	2,414,457.42	253,110.39	0.30
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,677.000	26.911139	1,336,864.66	57.030000	2,833,079.31	1,496,214.65	0.35
		Base		26.911139	1,336,864.66	57.030000	2,833,079.31	1,496,214.65	0.35
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,100.000	35.106254	881,166.98	52.300000	1,312,730.00	431,563.02	0.16
		Base		35.106254	881,166.98	52.300000	1,312,730.00	431,563.02	0.16
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,558.000	97.215647	1,026,402.80	148.850000	1,571,558.30	545,155.50	0.19
		Base		97.215647	1,026,402.80	148.850000	1,571,558.30	545,155.50	0.19
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,838.000	72.732084	1,370,127.00	109.880000	2,069,919.44	699,792.44	0.25
		Base		72.732084	1,370,127.00	109.880000	2,069,919.44	699,792.44	0.25
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	25,931.000	34.636022	898,146.69	60.540000	1,569,862.74	671,716.05	0.19
		Base		34.636022	898,146.69	60.540000	1,569,862.74	671,716.05	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,795.000	307.521197	1,474,564.14	155.400000	745,143.00	-729,421.14	0.09
		Base		307.521197	1,474,564.14	155.400000	745,143.00	-729,421.14	0.09
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	28,928.000	20.581022	595,367.79	44.970000	1,300,892.16	705,524.37	0.16
		Base		20.581022	595,367.79	44.970000	1,300,892.16	705,524.37	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	60,194.000	24.796161	1,492,580.10	64.190000	3,863,852.86	2,371,272.76	0.48
		Base		24.796161	1,492,580.10	64.190000	3,863,852.86	2,371,272.76	0.48
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	58,279.000	21.969784	1,280,377.02	36.060000	2,101,540.74	821,163.72	0.26
		Base		21.969784	1,280,377.02	36.060000	2,101,540.74	821,163.72	0.26
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	46,110.000	24.541187	1,131,594.14	47.870000	2,207,285.70	1,075,691.56	0.27
		Base		24.541187	1,131,594.14	47.870000	2,207,285.70	1,075,691.56	0.27
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,538.000	188.623483	1,799,090.78	145.390000	1,386,729.82	-412,360.96	0.17
		Base		188.623483	1,799,090.78	145.390000	1,386,729.82	-412,360.96	0.17
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,433.000	30.388884	1,259,102.64	63.650000	2,637,210.45	1,378,107.81	0.32
		Base		30.388884	1,259,102.64	63.650000	2,637,210.45	1,378,107.81	0.32
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	78,654.000	31.540637	2,480,797.30	55.300000	4,349,566.20	1,868,768.90	0.54
		Base		31.540637	2,480,797.30	55.300000	4,349,566.20	1,868,768.90	0.54
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,537.000	35.363450	584,805.38	63.760000	1,054,399.12	469,593.74	0.13
		Base		35.363450	584,805.38	63.760000	1,054,399.12	469,593.74	0.13
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	90,972.000	17.674475	1,607,882.37	20.290000	1,845,821.88	237,939.51	0.23
		Base		17.674475	1,607,882.37	20.290000	1,845,821.88	237,939.51	0.23
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,303.000	31.888857	1,221,438.90	37.930000	1,452,832.79	231,393.89	0.18
		Base		31.888857	1,221,438.90	37.930000	1,452,832.79	231,393.89	0.18
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	24,391.000	55.712714	1,358,888.80	48.560000	1,184,426.96	-174,461.84	0.15
		Base		55.712714	1,358,888.80	48.560000	1,184,426.96	-174,461.84	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,225.000	360.492993	802,096.91	489.990000	1,090,227.75	288,130.84	0.13
		Base		360.492993	802,096.91	489.990000	1,090,227.75	288,130.84	0.13
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	31,587.000	30.376155	959,491.60	45.710000	1,443,841.77	484,350.17	0.18
		Base		30.376155	959,491.60	45.710000	1,443,841.77	484,350.17	0.18
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	154,676.000	9.455061	1,462,471.05	24.720000	3,823,590.72	2,361,119.67	0.47
		Base		9.455061	1,462,471.05	24.720000	3,823,590.72	2,361,119.67	0.47
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	38,707.000	41.116525	1,591,497.33	36.990000	1,431,771.93	-159,725.40	0.18
		Base		41.116525	1,591,497.33	36.990000	1,431,771.93	-159,725.40	0.18
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	44,033.000	46.388857	2,042,640.54	85.210000	3,752,051.93	1,709,411.39	0.46
		Base		46.388857	2,042,640.54	85.210000	3,752,051.93	1,709,411.39	0.46
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,448.000	33.036452	1,402,331.31	25.990000	1,103,223.52	-299,107.79	0.14
		Base		33.036452	1,402,331.31	25.990000	1,103,223.52	-299,107.79	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	32,517.000	46.737048	1,519,748.59	103.820000	3,375,914.94	1,856,166.35	0.42
		Base		46.737048	1,519,748.59	103.820000	3,375,914.94	1,856,166.35	0.42
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	23,724.000	40.809103	968,155.15	32.040000	760,116.96	-208,038.19	0.09
		Base		40.809103	968,155.15	32.040000	760,116.96	-208,038.19	0.09
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	26,212.000	51.103536	1,339,525.89	100.540000	2,635,354.48	1,295,828.59	0.32
		Base		51.103536	1,339,525.89	100.540000	2,635,354.48	1,295,828.59	0.32
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,780.000	97.658243	1,931,680.04	120.210000	2,377,753.80	446,073.76	0.29
		Base		97.658243	1,931,680.04	120.210000	2,377,753.80	446,073.76	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	49,830.000	33.889206	1,688,699.15	28.120000	1,401,219.60	-287,479.55	0.17
		Base		33.889206	1,688,699.15	28.120000	1,401,219.60	-287,479.55	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,497.000	14.016076	525,560.82	30.820000	1,155,657.54	630,096.72	0.14
		Base		14.016076	525,560.82	30.820000	1,155,657.54	630,096.72	0.14
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,664.000	38.799452	918,150.24	85.930000	2,033,447.52	1,115,297.28	0.25
		Base		38.799452	918,150.24	85.930000	2,033,447.52	1,115,297.28	0.25
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,863.000	26.857182	614,035.76	49.870000	1,140,177.81	526,142.05	0.14
		Base		26.857182	614,035.76	49.870000	1,140,177.81	526,142.05	0.14
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	67,721.000	11.351734	768,750.77	10.850000	734,772.85	-33,977.92	0.09
		Base		11.351734	768,750.77	10.850000	734,772.85	-33,977.92	0.09
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	65,439.000	17.152480	1,122,441.16	17.460000	1,142,564.94	20,123.78	0.14
		Base		17.152480	1,122,441.16	17.460000	1,142,564.94	20,123.78	0.14
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,435.000	24.634706	1,316,355.50	36.180000	1,933,278.30	616,922.80	0.24
		Base		24.634706	1,316,355.50	36.180000	1,933,278.30	616,922.80	0.24
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	24,693.000	49.958694	1,233,630.02	59.300000	1,464,294.90	230,664.88	0.18
		Base		49.958694	1,233,630.02	59.300000	1,464,294.90	230,664.88	0.18
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,552.000	41.051152	1,089,990.20	51.490000	1,367,162.48	277,172.28	0.17
		Base		41.051152	1,089,990.20	51.490000	1,367,162.48	277,172.28	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,997.000	43.290514	1,861,362.25	43.070000	1,851,880.79	-9,481.46	0.23
		Base		43.290514	1,861,362.25	43.070000	1,851,880.79	-9,481.46	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	42,143.000	29.816376	1,256,551.53	48.930000	2,062,056.99	805,505.46	0.25
		Base		29.816376	1,256,551.53	48.930000	2,062,056.99	805,505.46	0.25
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,880.000	14.247854	838,913.62	17.170000	1,010,969.60	172,055.98	0.12
		Base		14.247854	838,913.62	17.170000	1,010,969.60	172,055.98	0.12
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	60,992.000	28.890794	1,762,107.30	24.980000	1,523,580.16	-238,527.14	0.19
		Base		28.890794	1,762,107.30	24.980000	1,523,580.16	-238,527.14	0.19
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	57,110.000	22.134319	1,264,090.95	13.440000	767,558.40	-496,532.55	0.09
		Base		22.134319	1,264,090.95	13.440000	767,558.40	-496,532.55	0.09
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,277.000	74.547985	1,586,157.47	45.280000	963,422.56	-622,734.91	0.12
		Base		74.547985	1,586,157.47	45.280000	963,422.56	-622,734.91	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	17,090.000	87.340477	1,492,648.76	77.950000	1,332,165.50	-160,483.26	0.16
		Base		87.340477	1,492,648.76	77.950000	1,332,165.50	-160,483.26	0.16
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	69,937.000	31.003102	2,168,263.96	49.200000	3,440,900.40	1,272,636.44	0.42
		Base		31.003102	2,168,263.96	49.200000	3,440,900.40	1,272,636.44	0.42
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	23,826.000	38.530000	918,015.78	32.380000	771,485.88	-146,529.90	0.09
		Base		38.530000	918,015.78	32.380000	771,485.88	-146,529.90	0.09
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	116,025.000	11.424471	1,325,524.26	15.360000	1,782,144.00	456,619.74	0.22
		Base		11.424471	1,325,524.26	15.360000	1,782,144.00	456,619.74	0.22
212485106	CONVERGYS CORP COMMON STOCK								
		Local	48,925.000	11.613418	568,186.47	28.190000	1,379,195.75	811,009.28	0.17
		Base		11.613418	568,186.47	28.190000	1,379,195.75	811,009.28	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,513.000	85.205317	2,088,637.93	162.810000	3,990,961.53	1,902,323.60	0.49
		Base		85.205317	2,088,637.93	162.810000	3,990,961.53	1,902,323.60	0.49
217204106	COPART INC COMMON STOCK								
		Local	51,628.000	22.564334	1,164,951.45	49.510000	2,556,102.28	1,391,150.83	0.31
		Base		22.564334	1,164,951.45	49.510000	2,556,102.28	1,391,150.83	0.31
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	44,701.000	18.844597	842,372.33	37.270000	1,666,006.27	823,633.94	0.21
		Base		18.844597	842,372.33	37.270000	1,666,006.27	823,633.94	0.21
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,882.000	31.885377	1,526,735.64	27.030000	1,294,250.46	-232,485.18	0.16
		Base		31.885377	1,526,735.64	27.030000	1,294,250.46	-232,485.18	0.16
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,548.000	30.115220	2,034,222.87	33.600000	2,269,612.80	235,389.93	0.28
		Base		30.115220	2,034,222.87	33.600000	2,269,612.80	235,389.93	0.28
22357R103	COVISINT CORP COMMON STOCK								
		Local	6.000	2.700000	16.20	2.010000	12.06	-4.14	0.00
		Base		2.700000	16.20	2.010000	12.06	-4.14	0.00
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,126.000	151.450425	1,836,487.85	151.480000	1,836,846.48	358.63	0.23
		Base		151.450425	1,836,487.85	151.480000	1,836,846.48	358.63	0.23
224399105	CRANE CO COMMON STOCK USD1.								
		Local	25,072.000	37.614170	943,062.47	57.400000	1,439,132.80	496,070.33	0.18
		Base		37.614170	943,062.47	57.400000	1,439,132.80	496,070.33	0.18
225447101	CREE INC COMMON STOCK USD.00125								
		Local	51,126.000	34.138720	1,745,376.22	24.080000	1,231,114.08	-514,262.14	0.15
		Base		34.138720	1,745,376.22	24.080000	1,231,114.08	-514,262.14	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,629.000	58.374970	1,612,842.04	66.900000	1,848,380.10	235,538.06	0.23
		Base		58.374970	1,612,842.04	66.900000	1,848,380.10	235,538.06	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	22,556.000	69.000000	1,556,364.00	83.220000	1,877,110.32	320,746.32	0.23
		Base		69.000000	1,556,364.00	83.220000	1,877,110.32	320,746.32	0.23
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	159,338.000	15.417476	2,456,589.73	10.630000	1,693,762.94	-762,826.79	0.21
		Base		15.417476	2,456,589.73	10.630000	1,693,762.94	-762,826.79	0.21
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	44,741.000	39.634800	1,773,300.59	43.130000	1,929,679.33	156,378.74	0.24
		Base		39.634800	1,773,300.59	43.130000	1,929,679.33	156,378.74	0.24
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,042.000	59.870004	960,434.61	120.920000	1,939,798.64	979,364.03	0.24
		Base		59.870004	960,434.61	120.920000	1,939,798.64	979,364.03	0.24
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	75,663.000	21.413155	1,620,183.54	12.020000	909,469.26	-710,714.28	0.11
		Base		21.413155	1,620,183.54	12.020000	909,469.26	-710,714.28	0.11
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	46,441.000	19.923342	925,259.94	18.280000	848,941.48	-76,318.46	0.10
		Base		19.923342	925,259.94	18.280000	848,941.48	-76,318.46	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,426.000	63.935981	1,050,212.43	52.590000	863,843.34	-186,369.09	0.11
		Base		63.935981	1,050,212.43	52.590000	863,843.34	-186,369.09	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	177,701.000	7.550089	1,341,658.44	4.010000	712,581.01	-629,077.43	0.09
		Base		7.550089	1,341,658.44	4.010000	712,581.01	-629,077.43	0.09
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	24,803.000	25.241954	626,076.18	65.130000	1,615,419.39	989,343.21	0.20
		Base		25.241954	626,076.18	65.130000	1,615,419.39	989,343.21	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,802.000	24.972127	719,247.21	18.100000	521,316.20	-197,931.01	0.06
		Base		24.972127	719,247.21	18.100000	521,316.20	-197,931.01	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	45,629.000	32.536234	1,484,595.81	42.900000	1,957,484.10	472,888.29	0.24
		Base		32.536234	1,484,595.81	42.900000	1,957,484.10	472,888.29	0.24
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	32,994.000	29.371298	969,076.60	25.850000	852,894.90	-116,181.70	0.10
		Base		29.371298	969,076.60	25.850000	852,894.90	-116,181.70	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	25,235.000	63.439316	1,600,891.13	120.880000	3,050,406.80	1,449,515.67	0.38
		Base		63.439316	1,600,891.13	120.880000	3,050,406.80	1,449,515.67	0.38
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,738.000	49.975445	1,586,120.68	38.640000	1,226,356.32	-359,764.36	0.15
		Base		49.975445	1,586,120.68	38.640000	1,226,356.32	-359,764.36	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	62,489.000	25.486485	1,592,624.96	33.510000	2,094,006.39	501,381.43	0.26
		Base		25.486485	1,592,624.96	33.510000	2,094,006.39	501,381.43	0.26
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	105,749.000	11.686007	1,235,783.56	16.290000	1,722,651.21	486,867.65	0.21
		Base		11.686007	1,235,783.56	16.290000	1,722,651.21	486,867.65	0.21
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	70,901.000	29.851091	2,116,472.18	33.890000	2,402,834.89	286,362.71	0.30
		Base		29.851091	2,116,472.18	33.890000	2,402,834.89	286,362.71	0.30
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	36,194.000	29.412618	1,064,560.30	40.240000	1,456,446.56	391,886.26	0.18
		Base		29.412618	1,064,560.30	40.240000	1,456,446.56	391,886.26	0.18
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	19,225.000	74.626940	1,434,702.92	61.030000	1,173,301.75	-261,401.17	0.14
		Base		74.626940	1,434,702.92	61.030000	1,173,301.75	-261,401.17	0.14
264411505	DUKE REALTY CORP REIT USD.01								
		Local	175,213.000	13.060516	2,288,372.12	23.670000	4,147,291.71	1,858,919.59	0.51
		Base		13.060516	2,288,372.12	23.670000	4,147,291.71	1,858,919.59	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	46,434.000	52.497367	2,437,662.76	43.290000	2,010,127.86	-427,534.90	0.25
		Base		52.497367	2,437,662.76	43.290000	2,010,127.86	-427,534.90	0.25
26884U109	EPR PROPERTIES REIT USD.01								
		Local	32,067.000	54.488791	1,747,292.05	71.280000	2,285,735.76	538,443.71	0.28
		Base		54.488791	1,747,292.05	71.280000	2,285,735.76	538,443.71	0.28
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	24,978.000	70.252402	1,754,764.49	78.320000	1,956,276.96	201,512.47	0.24
		Base		70.252402	1,754,764.49	78.320000	1,956,276.96	201,512.47	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,891.000	22.426767	1,634,709.50	38.600000	2,813,592.60	1,178,883.10	0.35
		Base		22.426767	1,634,709.50	38.600000	2,813,592.60	1,178,883.10	0.35
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	58,112.000	27.794835	1,615,213.43	36.360000	2,112,952.32	497,738.89	0.26
		Base		27.794835	1,615,213.43	36.360000	2,112,952.32	497,738.89	0.26
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	30,067.000	46.609212	1,401,399.19	79.430000	2,388,221.81	986,822.62	0.29
		Base		46.609212	1,401,399.19	79.430000	2,388,221.81	986,822.62	0.29
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	49,161.000	53.391142	2,624,761.94	47.620000	2,341,046.82	-283,715.12	0.29
		Base		53.391142	2,624,761.94	47.620000	2,341,046.82	-283,715.12	0.29
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,320.000	25.034751	784,088.39	47.330000	1,482,375.60	698,287.21	0.18
		Base		25.034751	784,088.39	47.330000	1,482,375.60	698,287.21	0.18
294752100	EQUITY ONE INC REIT USD.01								
		Local	45,944.000	20.635033	948,055.96	29.460000	1,353,510.24	405,454.28	0.17
		Base		20.635033	948,055.96	29.460000	1,353,510.24	405,454.28	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,008.000	81.463265	1,222,600.68	67.410000	1,011,689.28	-210,911.40	0.12
		Base		81.463265	1,222,600.68	67.410000	1,011,689.28	-210,911.40	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30241L109	FEI COMPANY COMMON STOCK								
		Local	20,698.000	103.831244	2,149,099.08	107.450000	2,224,000.10	74,901.02	0.27
		Base		103.831244	2,149,099.08	107.450000	2,224,000.10	74,901.02	0.27
302520101	FNB CORP COMMON STOCK USD.01								
		Local	106,092.000	11.866589	1,258,950.14	13.390000	1,420,571.88	161,621.74	0.17
		Base		11.866589	1,258,950.14	13.390000	1,420,571.88	161,621.74	0.17
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	20,887.000	42.195287	881,332.96	41.850000	874,120.95	-7,212.01	0.11
		Base		42.195287	881,332.96	41.850000	874,120.95	-7,212.01	0.11
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,865.000	67.534139	1,409,099.81	159.070000	3,318,995.55	1,909,895.74	0.41
		Base		67.534139	1,409,099.81	159.070000	3,318,995.55	1,909,895.74	0.41
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,894.000	30.188876	479,822.00	111.430000	1,771,068.42	1,291,246.42	0.22
		Base		30.188876	479,822.00	111.430000	1,771,068.42	1,291,246.42	0.22
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,531.000	10.503613	604,283.37	19.870000	1,143,140.97	538,857.60	0.14
		Base		10.503613	604,283.37	19.870000	1,143,140.97	538,857.60	0.14
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	47,869.000	21.838609	1,045,392.38	32.320000	1,547,126.08	501,733.70	0.19
		Base		21.838609	1,045,392.38	32.320000	1,547,126.08	501,733.70	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,257.000	16.646072	919,812.00	38.240000	2,113,027.68	1,193,215.68	0.26
		Base		16.646072	919,812.00	38.240000	2,113,027.68	1,193,215.68	0.26
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	120,430.000	11.093417	1,335,980.18	14.560000	1,753,460.80	417,480.62	0.22
		Base		11.093417	1,335,980.18	14.560000	1,753,460.80	417,480.62	0.22
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,933.000	22.902339	1,349,703.57	24.760000	1,459,181.08	109,477.51	0.18
		Base		22.902339	1,349,703.57	24.760000	1,459,181.08	109,477.51	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	179,713.000	12.222521	2,196,545.99	10.920000	1,962,465.96	-234,080.03	0.24
		Base		12.222521	2,196,545.99	10.920000	1,962,465.96	-234,080.03	0.24
337915102	FIRSTMERIT CORP COMMON STOCK								
		Local	83,961.000	17.286780	1,451,415.37	22.680000	1,904,235.48	452,820.11	0.23
		Base		17.286780	1,451,415.37	22.680000	1,904,235.48	452,820.11	0.23
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	94,631.000	13.338532	1,262,238.64	18.750000	1,774,331.25	512,092.61	0.22
		Base		13.338532	1,262,238.64	18.750000	1,774,331.25	512,092.61	0.22
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,885.000	23.184089	1,712,956.38	34.210000	2,527,605.85	814,649.47	0.31
		Base		23.184089	1,712,956.38	34.210000	2,527,605.85	814,649.47	0.31
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	79,828.000	18.740023	1,495,978.53	58.670000	4,683,508.76	3,187,530.23	0.58
		Base		18.740023	1,495,978.53	58.670000	4,683,508.76	3,187,530.23	0.58
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	20,966.000	32.719200	685,990.74	27.870000	584,322.42	-101,668.32	0.07
		Base		32.719200	685,990.74	27.870000	584,322.42	-101,668.32	0.07
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,947.000	9.951653	875,218.05	14.250000	1,253,244.75	378,026.70	0.15
		Base		9.951653	875,218.05	14.250000	1,253,244.75	378,026.70	0.15
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,326.000	31.654134	675,056.07	45.870000	978,223.62	303,167.55	0.12
		Base		31.654134	675,056.07	45.870000	978,223.62	303,167.55	0.12
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	89,671.000	33.906831	3,040,459.45	48.330000	4,333,799.43	1,293,339.98	0.53
		Base		33.906831	3,040,459.45	48.330000	4,333,799.43	1,293,339.98	0.53
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	53,020.000	32.769374	1,737,432.19	29.100000	1,542,882.00	-194,550.19	0.19
		Base		32.769374	1,737,432.19	29.100000	1,542,882.00	-194,550.19	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,709.000	34.748528	1,449,326.37	101.620000	4,238,468.58	2,789,142.21	0.52
		Base		34.748528	1,449,326.37	101.620000	4,238,468.58	2,789,142.21	0.52
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,847.000	76.424244	2,204,610.16	60.070000	1,732,839.29	-471,770.87	0.21
		Base		76.424244	2,204,610.16	60.070000	1,732,839.29	-471,770.87	0.21
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	146,334.000	9.879459	1,445,700.73	16.580000	2,426,217.72	980,516.99	0.30
		Base		9.879459	1,445,700.73	16.580000	2,426,217.72	980,516.99	0.30
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	252,170.000	5.024616	1,267,057.54	3.700000	933,029.00	-334,028.54	0.11
		Base		5.024616	1,267,057.54	3.700000	933,029.00	-334,028.54	0.11
384109104	GRACO INC COMMON STOCK USD1.								
		Local	27,919.000	36.692814	1,024,426.67	80.270000	2,241,058.13	1,216,631.46	0.28
		Base		36.692814	1,024,426.67	80.270000	2,241,058.13	1,216,631.46	0.28
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,178.000	430.894706	938,488.67	497.950000	1,084,535.10	146,046.43	0.13
		Base		430.894706	938,488.67	497.950000	1,084,535.10	146,046.43	0.13
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,964.000	26.661721	532,274.60	42.930000	857,054.52	324,779.92	0.11
		Base		26.661721	532,274.60	42.930000	857,054.52	324,779.92	0.11
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	78,077.000	23.745864	1,854,005.82	29.180000	2,278,286.86	424,281.04	0.28
		Base		23.745864	1,854,005.82	29.180000	2,278,286.86	424,281.04	0.28
397624107	GREIF INC CL A COMMON STOCK								
		Local	13,015.000	52.506163	683,367.71	35.860000	466,717.90	-216,649.81	0.06
		Base		52.506163	683,367.71	35.860000	466,717.90	-216,649.81	0.06
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,249.000	32.645504	1,052,784.85	15.770000	508,566.73	-544,218.12	0.06
		Base		32.645504	1,052,784.85	15.770000	508,566.73	-544,218.12	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	62,317.000	55.182374	3,438,799.97	30.740000	1,915,624.58	-1,523,175.39	0.24
		Base		55.182374	3,438,799.97	30.740000	1,915,624.58	-1,523,175.39	0.24
404251100	HNI CORP COMMON STOCK USD1.								
		Local	22,368.000	30.849053	690,031.61	46.070000	1,030,493.76	340,462.15	0.13
		Base		30.849053	690,031.61	46.070000	1,030,493.76	340,462.15	0.13
404303109	HSN INC COMMON STOCK USD.01								
		Local	16,153.000	40.906490	660,762.54	52.370000	845,932.61	185,170.07	0.10
		Base		40.906490	660,762.54	52.370000	845,932.61	185,170.07	0.10
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	52,224.000	24.815045	1,295,940.91	49.440000	2,581,954.56	1,286,013.65	0.32
		Base		24.815045	1,295,940.91	49.440000	2,581,954.56	1,286,013.65	0.32
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,612.000	38.850235	917,331.74	31.090000	734,097.08	-183,234.66	0.09
		Base		38.850235	917,331.74	31.090000	734,097.08	-183,234.66	0.09
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	39,255.000	31.415518	1,233,216.16	27.490000	1,079,119.95	-154,096.21	0.13
		Base		31.415518	1,233,216.16	27.490000	1,079,119.95	-154,096.21	0.13
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,691.000	46.577410	1,010,310.59	86.680000	1,880,175.88	869,865.29	0.23
		Base		46.577410	1,010,310.59	86.680000	1,880,175.88	869,865.29	0.23
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,516.000	24.361134	1,328,071.57	32.830000	1,789,760.28	461,688.71	0.22
		Base		24.361134	1,328,071.57	32.830000	1,789,760.28	461,688.71	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	51,773.000	29.526474	1,528,674.16	31.790000	1,645,863.67	117,189.51	0.20
		Base		29.526474	1,528,674.16	31.790000	1,645,863.67	117,189.51	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	39,947.000	30.216994	1,207,078.27	84.430000	3,372,725.21	2,165,646.94	0.42
		Base		30.216994	1,207,078.27	84.430000	3,372,725.21	2,165,646.94	0.42

& 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
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	48,680.000	32.414774	1,577,951.20	48.660000	2,368,768.80	790,817.60	0.29
		Base		32.414774	1,577,951.20	48.660000	2,368,768.80	790,817.60	0.29
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	28,784.000	33.010383	950,170.86	49.130000	1,414,157.92	463,987.06	0.17
		Base		33.010383	950,170.86	49.130000	1,414,157.92	463,987.06	0.17
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	89,415.000	28.626864	2,559,671.05	26.760000	2,392,745.40	-166,925.65	0.29
		Base		28.626864	2,559,671.05	26.760000	2,392,745.40	-166,925.65	0.29
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,764.000	22.193811	1,703,685.70	25.600000	1,965,158.40	261,472.70	0.24
		Base		22.193811	1,703,685.70	25.600000	1,965,158.40	261,472.70	0.24
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	27,015.000	55.070883	1,487,739.91	106.270000	2,870,884.05	1,383,144.14	0.35
		Base		55.070883	1,487,739.91	106.270000	2,870,884.05	1,383,144.14	0.35
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,713.000	42.197807	1,000,636.59	153.410000	3,637,811.33	2,637,174.74	0.45
		Base		42.197807	1,000,636.59	153.410000	3,637,811.33	2,637,174.74	0.45
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,485.000	74.903932	1,384,599.18	86.380000	1,596,734.30	212,135.12	0.20
		Base		74.903932	1,384,599.18	86.380000	1,596,734.30	212,135.12	0.20
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	45,335.000	21.396565	970,013.26	35.510000	1,609,845.85	639,832.59	0.20
		Base		21.396565	970,013.26	35.510000	1,609,845.85	639,832.59	0.20
451107106	IDACORP INC COMMON STOCK								
		Local	25,477.000	38.163496	972,291.39	73.210000	1,865,171.17	892,879.78	0.23
		Base		38.163496	972,291.39	73.210000	1,865,171.17	892,879.78	0.23
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,462.000	38.579262	1,483,835.58	83.340000	3,205,423.08	1,721,587.50	0.39
		Base		38.579262	1,483,835.58	83.340000	3,205,423.08	1,721,587.50	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	45,406.000	31.544537	1,432,311.23	87.570000	3,976,203.42	2,543,892.19	0.49
		Base		31.544537	1,432,311.23	87.570000	3,976,203.42	2,543,892.19	0.49
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	75,152.000	19.705229	1,480,887.37	34.630000	2,602,513.76	1,121,626.39	0.32
		Base		19.705229	1,480,887.37	34.630000	2,602,513.76	1,121,626.39	0.32
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,413.000	44.191978	1,609,162.48	117.410000	4,275,250.33	2,666,087.85	0.53
		Base		44.191978	1,609,162.48	117.410000	4,275,250.33	2,666,087.85	0.53
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	68,571.000	7.657786	525,102.05	23.350000	1,601,132.85	1,076,030.80	0.20
		Base		7.657786	525,102.05	23.350000	1,601,132.85	1,076,030.80	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,727.000	38.337015	679,600.26	58.300000	1,033,484.10	353,883.84	0.13
		Base		38.337015	679,600.26	58.300000	1,033,484.10	353,883.84	0.13
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	28,055.000	18.698366	524,582.66	28.040000	786,662.20	262,079.54	0.10
		Base		18.698366	524,582.66	28.040000	786,662.20	262,079.54	0.10
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,530.000	27.356911	370,139.00	33.080000	447,572.40	77,433.40	0.06
		Base		27.356911	370,139.00	33.080000	447,572.40	77,433.40	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	67,251.000	12.262384	824,657.58	13.520000	909,233.52	84,575.94	0.11
		Base		12.262384	824,657.58	13.520000	909,233.52	84,575.94	0.11
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	96,451.000	21.101941	2,035,303.28	19.080000	1,840,285.08	-195,018.20	0.23
		Base		21.101941	2,035,303.28	19.080000	1,840,285.08	-195,018.20	0.23
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,484.000	88.824529	1,464,183.54	85.200000	1,404,436.80	-59,746.74	0.17
		Base		88.824529	1,464,183.54	85.200000	1,404,436.80	-59,746.74	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		74,389.000	Local	7.350972	546,831.45	15.180000	1,129,225.02	582,393.57	0.14
			Base	7.350972	546,831.45	15.180000	1,129,225.02	582,393.57	0.14
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		162,639.000	Local	11.450280	1,862,262.15	17.930000	2,916,117.27	1,053,855.12	0.36
			Base	11.450280	1,862,262.15	17.930000	2,916,117.27	1,053,855.12	0.36
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		22,837.000	Local	68.068333	1,554,476.51	117.860000	2,691,568.82	1,137,092.31	0.33
			Base	68.068333	1,554,476.51	117.860000	2,691,568.82	1,137,092.31	0.33
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		49,606.000	Local	16.945209	840,584.06	17.030000	844,790.18	4,206.12	0.10
			Base	16.945209	840,584.06	17.030000	844,790.18	4,206.12	0.10
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		23,419.000	Local	77.459464	1,814,023.18	66.970000	1,568,370.43	-245,652.75	0.19
			Base	77.459464	1,814,023.18	66.970000	1,568,370.43	-245,652.75	0.19
48242W106	KBR INC COMMON STOCK USD.001								
		72,019.000	Local	26.152691	1,883,490.64	14.550000	1,047,876.45	-835,614.19	0.13
			Base	26.152691	1,883,490.64	14.550000	1,047,876.45	-835,614.19	0.13
482539103	KLX INC COMMON STOCK USD.01								
		26,734.000	Local	19.483575	520,873.89	32.890000	879,281.26	358,407.37	0.11
			Base	19.483575	520,873.89	32.890000	879,281.26	358,407.37	0.11
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		64,891.000	Local	37.953288	2,462,826.79	21.860000	1,418,517.26	-1,044,309.53	0.17
			Base	37.953288	2,462,826.79	21.860000	1,418,517.26	-1,044,309.53	0.17
48666K109	KB HOME COMMON STOCK USD1.								
		42,855.000	Local	13.166119	564,234.02	13.940000	597,398.70	33,164.68	0.07
			Base	13.166119	564,234.02	13.940000	597,398.70	33,164.68	0.07
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,438.000	Local	27.785245	679,015.81	32.310000	789,591.78	110,575.97	0.10
			Base	27.785245	679,015.81	32.310000	789,591.78	110,575.97	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,357.000	29.462102	1,189,002.07	24.480000	987,939.36	-201,062.71	0.12
		Base		29.462102	1,189,002.07	24.480000	987,939.36	-201,062.71	0.12
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	86,776.000	31.210546	2,708,326.33	30.630000	2,657,948.88	-50,377.45	0.33
		Base		31.210546	2,708,326.33	30.630000	2,657,948.88	-50,377.45	0.33
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,702.000	55.676565	2,600,206.92	63.150000	2,949,231.30	349,024.38	0.36
		Base		55.676565	2,600,206.92	63.150000	2,949,231.30	349,024.38	0.36
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,254.000	49.260880	1,342,556.02	70.080000	1,909,960.32	567,404.30	0.24
		Base		49.260880	1,342,556.02	70.080000	1,909,960.32	567,404.30	0.24
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,797.000	30.532510	1,367,764.87	14.620000	654,932.14	-712,832.73	0.08
		Base		30.532510	1,367,764.87	14.620000	654,932.14	-712,832.73	0.08
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,579.000	36.646714	1,523,733.74	65.050000	2,704,713.95	1,180,980.21	0.33
		Base		36.646714	1,523,733.74	65.050000	2,704,713.95	1,180,980.21	0.33
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,845.000	60.917101	599,728.86	121.230000	1,193,509.35	593,780.49	0.15
		Base		60.917101	599,728.86	121.230000	1,193,509.35	593,780.49	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,488.000	43.205005	928,389.15	67.850000	1,457,960.80	529,571.65	0.18
		Base		43.205005	928,389.15	67.850000	1,457,960.80	529,571.65	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	57,206.000	35.813845	2,048,766.80	23.110000	1,322,030.66	-726,736.14	0.16
		Base		35.813845	2,048,766.80	23.110000	1,322,030.66	-726,736.14	0.16
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	32,533.000	41.570604	1,352,416.45	49.400000	1,607,130.20	254,713.75	0.20
		Base		41.570604	1,352,416.45	49.400000	1,607,130.20	254,713.75	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,153.000	52.430099	1,056,623.78	137.350000	2,768,014.55	1,711,390.77	0.34
		Base		52.430099	1,056,623.78	137.350000	2,768,014.55	1,711,390.77	0.34
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	31,378.000	24.769286	777,210.66	37.860000	1,187,971.08	410,760.42	0.15
		Base		24.769286	777,210.66	37.860000	1,187,971.08	410,760.42	0.15
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	74,063.000	34.457789	2,552,047.26	37.320000	2,764,031.16	211,983.90	0.34
		Base		34.457789	2,552,047.26	37.320000	2,764,031.16	211,983.90	0.34
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	21,849.000	37.110089	810,818.33	66.290000	1,448,370.21	637,551.88	0.18
		Base		37.110089	810,818.33	66.290000	1,448,370.21	637,551.88	0.18
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	32,587.000	32.764669	1,067,702.26	60.180000	1,961,085.66	893,383.40	0.24
		Base		32.764669	1,067,702.26	60.180000	1,961,085.66	893,383.40	0.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	73,839.000	24.685621	1,822,761.56	24.150000	1,783,211.85	-39,549.71	0.22
		Base		24.685621	1,822,761.56	24.150000	1,783,211.85	-39,549.71	0.22
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	72,521.000	9.239951	670,090.48	18.280000	1,325,683.88	655,593.40	0.16
		Base		9.239951	670,090.48	18.280000	1,325,683.88	655,593.40	0.16
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	19,859.000	27.880459	553,678.04	23.240000	461,523.16	-92,154.88	0.06
		Base		27.880459	553,678.04	23.240000	461,523.16	-92,154.88	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	98,910.000	20.380925	2,015,877.30	22.870000	2,262,071.70	246,194.40	0.28
		Base		20.380925	2,015,877.30	22.870000	2,262,071.70	246,194.40	0.28
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,090.000	30.684411	493,712.18	50.370000	810,453.30	316,741.12	0.10
		Base		30.684411	493,712.18	50.370000	810,453.30	316,741.12	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,425.000	62.953641	1,537,642.69	74.950000	1,830,653.75	293,011.06	0.23
		Base		62.953641	1,537,642.69	74.950000	1,830,653.75	293,011.06	0.23
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	45,036.000	34.227741	1,541,480.54	79.790000	3,593,422.44	2,051,941.90	0.44
		Base		34.227741	1,541,480.54	79.790000	3,593,422.44	2,051,941.90	0.44
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,383.000	26.250350	1,191,319.65	26.240000	1,190,849.92	-469.73	0.15
		Base		26.250350	1,191,319.65	26.240000	1,190,849.92	-469.73	0.15
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,976.000	57.551213	2,128,013.65	65.930000	2,437,827.68	309,814.03	0.30
		Base		57.551213	2,128,013.65	65.930000	2,437,827.68	309,814.03	0.30
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	36,621.000	49.009002	1,794,758.68	79.750000	2,920,524.75	1,125,766.07	0.36
		Base		49.009002	1,794,758.68	79.750000	2,920,524.75	1,125,766.07	0.36
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	19,006.000	101.542627	1,929,919.17	139.940000	2,659,699.64	729,780.47	0.33
		Base		101.542627	1,929,919.17	139.940000	2,659,699.64	729,780.47	0.33
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,872.000	62.879601	2,066,978.23	57.650000	1,895,070.80	-171,907.43	0.23
		Base		62.879601	2,066,978.23	57.650000	1,895,070.80	-171,907.43	0.23
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	120,480.000	14.080000	1,696,358.40	14.700000	1,771,056.00	74,697.60	0.22
		Base		14.080000	1,696,358.40	14.700000	1,771,056.00	74,697.60	0.22
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,514.000	32.836956	1,560,215.11	68.450000	3,252,333.30	1,692,118.19	0.40
		Base		32.836956	1,560,215.11	68.450000	3,252,333.30	1,692,118.19	0.40
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	50,915.000	12.577851	640,401.27	21.440000	1,091,617.60	451,216.33	0.13
		Base		12.577851	640,401.27	21.440000	1,091,617.60	451,216.33	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,442.000	43.413176	800,625.80	52.570000	969,495.94	168,870.14	0.12
		Base		43.413176	800,625.80	52.570000	969,495.94	168,870.14	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	19,108.000	37.631467	719,062.07	49.500000	945,846.00	226,783.93	0.12
		Base		37.631467	719,062.07	49.500000	945,846.00	226,783.93	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,667.000	104.986819	1,434,854.85	375.320000	5,129,498.44	3,694,643.59	0.63
		Base		104.986819	1,434,854.85	375.320000	5,129,498.44	3,694,643.59	0.63
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	56,931.000	29.770000	1,694,835.87	33.830000	1,925,975.73	231,139.86	0.24
		Base		29.770000	1,694,835.87	33.830000	1,925,975.73	231,139.86	0.24
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	38,209.000	63.803051	2,437,850.78	102.990000	3,935,144.91	1,497,294.13	0.48
		Base		63.803051	2,437,850.78	102.990000	3,935,144.91	1,497,294.13	0.48
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,309.000	21.117357	640,045.97	31.660000	959,582.94	319,536.97	0.12
		Base		21.117357	640,045.97	31.660000	959,582.94	319,536.97	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,660.000	30.646143	541,210.88	57.600000	1,017,216.00	476,005.12	0.13
		Base		30.646143	541,210.88	57.600000	1,017,216.00	476,005.12	0.13
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,780.000	70.130464	1,457,311.04	48.430000	1,006,375.40	-450,935.64	0.12
		Base		70.130464	1,457,311.04	48.430000	1,006,375.40	-450,935.64	0.12
626755102	MURPHY USA INC COMMON STOCK								
		Local	18,759.000	38.984484	731,309.93	67.990000	1,275,424.41	544,114.48	0.16
		Base		38.984484	731,309.93	67.990000	1,275,424.41	544,114.48	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	63,266.000	17.131501	1,083,841.53	30.880000	1,953,654.08	869,812.55	0.24
		Base		17.131501	1,083,841.53	30.880000	1,953,654.08	869,812.55	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,848.000	775.356088	1,432,858.05	1,733.000000	3,202,584.00	1,769,725.95	0.39
		Base		775.356088	1,432,858.05	1,733.000000	3,202,584.00	1,769,725.95	0.39
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	42,949.000	44.765047	1,922,614.02	55.000000	2,362,195.00	439,580.98	0.29
		Base		44.765047	1,922,614.02	55.000000	2,362,195.00	439,580.98	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,132.000	23.993708	1,226,846.30	28.570000	1,460,841.24	233,994.94	0.18
		Base		23.993708	1,226,846.30	28.570000	1,460,841.24	233,994.94	0.18
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	71,445.000	30.039092	2,146,142.93	45.330000	3,238,601.85	1,092,458.92	0.40
		Base		30.039092	2,146,142.93	45.330000	3,238,601.85	1,092,458.92	0.40
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	49,930.000	38.624402	1,928,516.40	24.260000	1,211,301.80	-717,214.60	0.15
		Base		38.624402	1,928,516.40	24.260000	1,211,301.80	-717,214.60	0.15
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,235.000	23.969643	652,813.22	23.550000	641,384.25	-11,428.97	0.08
		Base		23.969643	652,813.22	23.550000	641,384.25	-11,428.97	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,525.000	33.940000	1,477,238.50	35.150000	1,529,903.75	52,665.25	0.19
		Base		33.940000	1,477,238.50	35.150000	1,529,903.75	52,665.25	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	246,360.000	16.023976	3,947,666.82	15.740000	3,877,706.40	-69,960.42	0.48
		Base		16.023976	3,947,666.82	15.740000	3,877,706.40	-69,960.42	0.48
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,168.000	10.265469	638,183.66	12.090000	751,611.12	113,427.46	0.09
		Base		10.265469	638,183.66	12.090000	751,611.12	113,427.46	0.09
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	0.310	35.387097	10.97	47.690000	14.78	3.81	0.00
		Base		35.387097	10.97	47.690000	14.78	3.81	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651587107	NEWMARKET CORP COMMON STOCK								
		Local	5,043.000	154.571739	779,505.28	405.000000	2,042,415.00	1,262,909.72	0.25
		Base		154.571739	779,505.28	405.000000	2,042,415.00	1,262,909.72	0.25
655663102	NORDSON CORP COMMON STOCK								
		Local	27,136.000	42.043432	1,140,890.56	86.980000	2,360,289.28	1,219,398.72	0.29
		Base		42.043432	1,140,890.56	86.980000	2,360,289.28	1,219,398.72	0.29
67011P100	NOW INC COMMON STOCK USD.01								
		Local	54,349.000	31.563287	1,715,433.07	17.340000	942,411.66	-773,021.41	0.12
		Base		31.563287	1,715,433.07	17.340000	942,411.66	-773,021.41	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	101,157.000	20.144978	2,037,805.57	30.190000	3,053,929.83	1,016,124.26	0.38
		Base		20.144978	2,037,805.57	30.190000	3,053,929.83	1,016,124.26	0.38
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,565.000	27.416498	1,358,898.73	33.060000	1,638,618.90	279,720.17	0.20
		Base		27.416498	1,358,898.73	33.060000	1,638,618.90	279,720.17	0.20
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	250,275.000	5.401979	1,351,980.24	3.580000	895,984.50	-455,995.74	0.11
		Base		5.401979	1,351,980.24	3.580000	895,984.50	-455,995.74	0.11
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	26,061.000	45.289918	1,180,300.54	32.860000	856,364.46	-323,936.08	0.11
		Base		45.289918	1,180,300.54	32.860000	856,364.46	-323,936.08	0.11
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,816.000	29.881062	1,040,339.06	64.350000	2,240,409.60	1,200,070.54	0.28
		Base		29.881062	1,040,339.06	64.350000	2,240,409.60	1,200,070.54	0.28
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	123,448.000	14.647650	1,808,223.13	19.160000	2,365,263.68	557,040.55	0.29
		Base		14.647650	1,808,223.13	19.160000	2,365,263.68	557,040.55	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	83,637.000	18.625516	1,557,782.26	23.010000	1,924,487.37	366,705.11	0.24
		Base		18.625516	1,557,782.26	23.010000	1,924,487.37	366,705.11	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	83,860.000	27.228908	2,283,416.22	31.920000	2,676,811.20	393,394.98	0.33
		Base		27.228908	2,283,416.22	31.920000	2,676,811.20	393,394.98	0.33
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,488.000	34.952917	925,832.87	58.650000	1,553,521.20	627,688.33	0.19
		Base		34.952917	925,832.87	58.650000	1,553,521.20	627,688.33	0.19
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,799.000	51.901969	1,546,626.77	87.030000	2,593,406.97	1,046,780.20	0.32
		Base		51.901969	1,546,626.77	87.030000	2,593,406.97	1,046,780.20	0.32
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	37,034.000	34.721766	1,285,885.90	45.910000	1,700,230.94	414,345.04	0.21
		Base		34.721766	1,285,885.90	45.910000	1,700,230.94	414,345.04	0.21
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	31,753.000	29.439459	934,791.13	37.290000	1,184,069.37	249,278.24	0.15
		Base		29.439459	934,791.13	37.290000	1,184,069.37	249,278.24	0.15
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	40,348.000	14.321481	577,843.13	32.840000	1,325,028.32	747,185.19	0.16
		Base		14.321481	577,843.13	32.840000	1,325,028.32	747,185.19	0.16
69370C100	PTC INC COMMON STOCK USD.01								
		Local	58,015.000	19.646971	1,139,819.01	35.740000	2,073,456.10	933,637.09	0.26
		Base		19.646971	1,139,819.01	35.740000	2,073,456.10	933,637.09	0.26
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	47,743.000	28.480538	1,359,746.32	68.230000	3,257,504.89	1,897,758.57	0.40
		Base		28.480538	1,359,746.32	68.230000	3,257,504.89	1,897,758.57	0.40
695263103	PACWEST BANCORP COMMON STOCK								
		Local	57,959.000	43.374532	2,513,944.52	41.680000	2,415,731.12	-98,213.40	0.30
		Base		43.374532	2,513,944.52	41.680000	2,415,731.12	-98,213.40	0.30
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	11,648.000	85.559049	996,591.80	219.150000	2,552,659.20	1,556,067.40	0.31
		Base		85.559049	996,591.80	219.150000	2,552,659.20	1,556,067.40	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	27,196.000	68.305830	1,857,645.36	62.890000	1,710,356.44	-147,288.92	0.21
		Base		68.305830	1,857,645.36	62.890000	1,710,356.44	-147,288.92	0.21
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	74,546.000	15.150351	1,129,398.05	18.610000	1,387,301.06	257,903.01	0.17
		Base		15.150351	1,129,398.05	18.610000	1,387,301.06	257,903.01	0.17
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	155,052.000	9.665755	1,498,694.61	7.790000	1,207,855.08	-290,839.53	0.15
		Base		9.665755	1,498,694.61	7.790000	1,207,855.08	-290,839.53	0.15
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	17,004.000	33.630298	571,849.58	44.520000	757,018.08	185,168.50	0.09
		Base		33.630298	571,849.58	44.520000	757,018.08	185,168.50	0.09
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,600.000	56.591114	1,731,688.08	85.020000	2,601,612.00	869,923.92	0.32
		Base		56.591114	1,731,688.08	85.020000	2,601,612.00	869,923.92	0.32
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	67,832.000	13.751061	932,761.94	12.000000	813,984.00	-118,777.94	0.10
		Base		13.751061	932,761.94	12.000000	813,984.00	-118,777.94	0.10
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,212.000	37.528376	1,621,676.18	37.470000	1,619,153.64	-2,522.54	0.20
		Base		37.528376	1,621,676.18	37.470000	1,619,153.64	-2,522.54	0.20
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,296.000	77.360000	1,647,458.56	91.570000	1,950,074.72	302,616.16	0.24
		Base		77.360000	1,647,458.56	91.570000	1,950,074.72	302,616.16	0.24
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,466.000	40.037727	1,299,864.86	76.010000	2,467,740.66	1,167,875.80	0.30
		Base		40.037727	1,299,864.86	76.010000	2,467,740.66	1,167,875.80	0.30
737464107	POST PROPERTIES INC REIT USD.01								
		Local	27,174.000	61.310000	1,666,037.94	60.570000	1,645,929.18	-20,108.76	0.20
		Base		61.310000	1,666,037.94	60.570000	1,645,929.18	-20,108.76	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
737630103	POTLATCH CORP REIT USD1.								
		Local	20,606.000	34.143898	703,569.16	34.180000	704,313.08	743.92	0.09
		Base		34.143898	703,569.16	34.180000	704,313.08	743.92	0.09
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,723.000	56.440000	1,508,246.12	54.040000	1,444,110.92	-64,135.20	0.18
		Base		56.440000	1,508,246.12	54.040000	1,444,110.92	-64,135.20	0.18
74164M108	PRIMERICA INC COMMON STOCK								
		Local	24,348.000	34.904683	849,859.21	56.110000	1,366,166.28	516,307.07	0.17
		Base		34.904683	849,859.21	56.110000	1,366,166.28	516,307.07	0.17
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,201.000	34.383814	1,382,263.72	44.350000	1,782,914.35	400,650.63	0.22
		Base		34.383814	1,382,263.72	44.350000	1,782,914.35	400,650.63	0.22
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	33,270.000	44.282780	1,473,288.10	53.850000	1,791,589.50	318,301.40	0.22
		Base		44.282780	1,473,288.10	53.850000	1,791,589.50	318,301.40	0.22
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	96,687.000	17.517423	1,693,707.06	18.630000	1,801,278.81	107,571.75	0.22
		Base		17.517423	1,693,707.06	18.630000	1,801,278.81	107,571.75	0.22
748356102	QUESTAR CORP COMMON STOCK								
		Local	88,648.000	17.581076	1,558,527.19	25.210000	2,234,816.08	676,288.89	0.28
		Base		17.581076	1,558,527.19	25.210000	2,234,816.08	676,288.89	0.28
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,284.000	25.138135	1,691,394.29	50.190000	3,376,983.96	1,685,589.67	0.42
		Base		25.138135	1,691,394.29	50.190000	3,376,983.96	1,685,589.67	0.42
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	56,401.000	33.505267	1,889,730.55	25.000000	1,410,025.00	-479,705.55	0.17
		Base		33.505267	1,889,730.55	25.000000	1,410,025.00	-479,705.55	0.17
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	64,854.000	29.509400	1,913,802.64	56.070000	3,636,363.78	1,722,561.14	0.45
		Base		29.509400	1,913,802.64	56.070000	3,636,363.78	1,722,561.14	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
754907103	RAYONIER INC REIT								
		62,171.000	Local	22.678634	1,409,953.33	25.930000	1,612,094.03	202,140.70	0.20
			Base	22.678634	1,409,953.33	25.930000	1,612,094.03	202,140.70	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		22,626.000	Local	65.075860	1,472,406.40	57.130000	1,292,623.38	-179,783.02	0.16
			Base	65.075860	1,472,406.40	57.130000	1,292,623.38	-179,783.02	0.16
758849103	REGENCY CENTERS CORP REIT USD.01								
		49,441.000	Local	53.138624	2,627,226.69	76.600000	3,787,180.60	1,159,953.91	0.47
			Base	53.138624	2,627,226.69	76.600000	3,787,180.60	1,159,953.91	0.47
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		33,033.000	Local	47.106904	1,556,082.35	99.140000	3,274,891.62	1,718,809.27	0.40
			Base	47.106904	1,556,082.35	99.140000	3,274,891.62	1,718,809.27	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		36,402.000	Local	37.786927	1,375,519.71	74.350000	2,706,488.70	1,330,968.99	0.33
			Base	37.786927	1,375,519.71	74.350000	2,706,488.70	1,330,968.99	0.33
761152107	RESMED INC COMMON STOCK USD.004								
		70,936.000	Local	30.629304	2,172,720.33	59.060000	4,189,480.16	2,016,759.83	0.52
			Base	30.629304	2,172,720.33	59.060000	4,189,480.16	2,016,759.83	0.52
761283100	RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001								
		18,939.000	Local	41.605500	787,966.56	33.260000	629,911.14	-158,055.42	0.08
			Base	41.605500	787,966.56	33.260000	629,911.14	-158,055.42	0.08
775711104	ROLLINS INC COMMON STOCK USD1.								
		47,658.000	Local	11.816776	563,163.93	28.420000	1,354,440.36	791,276.43	0.17
			Base	11.816776	563,163.93	28.420000	1,354,440.36	791,276.43	0.17
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		33,057.000	Local	75.742522	2,503,820.55	56.130000	1,855,489.41	-648,331.14	0.23
			Base	75.742522	2,503,820.55	56.130000	1,855,489.41	-648,331.14	0.23
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		69,633.000	Local	24.750026	1,723,418.58	51.440000	3,581,921.52	1,858,502.94	0.44
			Base	24.750026	1,723,418.58	51.440000	3,581,921.52	1,858,502.94	0.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	215,946.000	9.477484	2,046,624.81	6.870000	1,483,549.02	-563,075.79	0.18
		Base		9.477484	2,046,624.81	6.870000	1,483,549.02	-563,075.79	0.18
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	34,484.000	58.779980	2,026,968.82	31.520000	1,086,935.68	-940,033.14	0.13
		Base		58.779980	2,026,968.82	31.520000	1,086,935.68	-940,033.14	0.13
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	132,225.000	252.682530	33,410,947.48	271.840000	35,944,044.00	2,533,096.52	4.42
		Base		252.682530	33,410,947.48	271.840000	35,944,044.00	2,533,096.52	4.42
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,144.000	61.503199	1,607,939.63	110.200000	2,881,068.80	1,273,129.17	0.35
		Base		61.503199	1,607,939.63	110.200000	2,881,068.80	1,273,129.17	0.35
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,957.000	35.840170	751,102.45	54.570000	1,143,623.49	392,521.04	0.14
		Base		35.840170	751,102.45	54.570000	1,143,623.49	392,521.04	0.14
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	23,019.000	48.131057	1,107,928.80	69.500000	1,599,820.50	491,891.70	0.20
		Base		48.131057	1,107,928.80	69.500000	1,599,820.50	491,891.70	0.20
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	120,289.000	22.289761	2,681,213.09	18.680000	2,246,998.52	-434,214.57	0.28
		Base		22.289761	2,681,213.09	18.680000	2,246,998.52	-434,214.57	0.28
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,777.000	31.089932	708,135.38	68.220000	1,553,846.94	845,711.56	0.19
		Base		31.089932	708,135.38	68.220000	1,553,846.94	845,711.56	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	98,716.000	9.607135	948,377.93	27.400000	2,704,818.40	1,756,440.47	0.33
		Base		9.607135	948,377.93	27.400000	2,704,818.40	1,756,440.47	0.33
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,983.000	74.674041	2,014,929.64	135.000000	3,642,705.00	1,627,775.36	0.45
		Base		74.674041	2,014,929.64	135.000000	3,642,705.00	1,627,775.36	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		19,575.000	Local	42.832233	838,440.97	49.750000	973,856.25	135,415.28	0.12
			Base	42.832233	838,440.97	49.750000	973,856.25	135,415.28	0.12
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		20,496.000	Local	32.482602	665,763.41	51.140000	1,048,165.44	382,402.03	0.13
			Base	32.482602	665,763.41	51.140000	1,048,165.44	382,402.03	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		66,192.000	Local	36.772276	2,434,030.50	31.170000	2,063,204.64	-370,825.86	0.25
			Base	36.772276	2,434,030.50	31.170000	2,063,204.64	-370,825.86	0.25
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		37,827.000	Local	53.064988	2,007,289.29	82.300000	3,113,162.10	1,105,872.81	0.38
			Base	53.064988	2,007,289.29	82.300000	3,113,162.10	1,105,872.81	0.38
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		40,044.000	Local	31.780767	1,272,629.04	30.910000	1,237,760.04	-34,869.00	0.15
			Base	31.780767	1,272,629.04	30.910000	1,237,760.04	-34,869.00	0.15
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		51,140.000	Local	31.098902	1,590,397.85	47.670000	2,437,843.80	847,445.95	0.30
			Base	31.098902	1,590,397.85	47.670000	2,437,843.80	847,445.95	0.30
835898107	SOTHEBY S COMMON STOCK USD.01								
		26,398.000	Local	27.584360	728,171.94	29.900000	789,300.20	61,128.26	0.10
			Base	27.584360	728,171.94	29.900000	789,300.20	61,128.26	0.10
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		22,996.000	Local	102.031769	2,346,322.55	108.270000	2,489,776.92	143,454.37	0.31
			Base	102.031769	2,346,322.55	108.270000	2,489,776.92	143,454.37	0.31
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		71,594.000	Local	21.699861	1,553,579.88	24.760000	1,772,667.44	219,087.56	0.22
			Base	21.699861	1,553,579.88	24.760000	1,772,667.44	219,087.56	0.22
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		123,184.000	Local	13.377415	1,647,883.50	24.690000	3,041,412.96	1,393,529.46	0.37
			Base	13.377415	1,647,883.50	24.690000	3,041,412.96	1,393,529.46	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	35,208.000	48.431253	1,705,167.56	37.780000	1,330,158.24	-375,009.32	0.16
		Base		48.431253	1,705,167.56	37.780000	1,330,158.24	-375,009.32	0.16
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,689.000	24.979342	1,915,640.73	17.240000	1,322,118.36	-593,522.37	0.16
		Base		24.979342	1,915,640.73	17.240000	1,322,118.36	-593,522.37	0.16
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	134,694.000	6.471585	871,683.62	4.630000	623,633.22	-248,050.40	0.08
		Base		6.471585	871,683.62	4.630000	623,633.22	-248,050.40	0.08
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,573.000	83.008263	1,541,712.46	67.830000	1,259,806.59	-281,905.87	0.16
		Base		83.008263	1,541,712.46	67.830000	1,259,806.59	-281,905.87	0.16
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	76,756.000	25.567302	1,962,443.84	51.670000	3,965,982.52	2,003,538.68	0.49
		Base		25.567302	1,962,443.84	51.670000	3,965,982.52	2,003,538.68	0.49
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	63,988.000	19.625623	1,255,804.37	32.170000	2,058,493.96	802,689.59	0.25
		Base		19.625623	1,255,804.37	32.170000	2,058,493.96	802,689.59	0.25
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,674.000	90.853221	1,333,180.17	91.100000	1,336,801.40	3,621.23	0.16
		Base		90.853221	1,333,180.17	91.100000	1,336,801.40	3,621.23	0.16
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	86,425.000	15.845537	1,369,450.55	14.370000	1,241,927.25	-127,523.30	0.15
		Base		15.845537	1,369,450.55	14.370000	1,241,927.25	-127,523.30	0.15
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,812.000	14.571488	1,075,550.65	11.660000	860,647.92	-214,902.73	0.11
		Base		14.571488	1,075,550.65	11.660000	860,647.92	-214,902.73	0.11
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,552.000	19.454941	633,297.23	11.500000	374,348.00	-258,949.23	0.05
		Base		19.454941	633,297.23	11.500000	374,348.00	-258,949.23	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,017.000	33.941168	1,629,753.08	35.220000	1,691,158.74	61,405.66	0.21
		Base		33.941168	1,629,753.08	35.220000	1,691,158.74	61,405.66	0.21
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,512.000	57.654060	1,759,140.68	68.570000	2,092,207.84	333,067.16	0.26
		Base		57.654060	1,759,140.68	68.570000	2,092,207.84	333,067.16	0.26
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,765.000	40.860867	725,893.30	75.570000	1,342,501.05	616,607.75	0.17
		Base		40.860867	725,893.30	75.570000	1,342,501.05	616,607.75	0.17
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,459.000	100.152074	1,748,555.06	98.130000	1,713,251.67	-35,303.39	0.21
		Base		100.152074	1,748,555.06	98.130000	1,713,251.67	-35,303.39	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	21,083.000	62.014652	1,307,454.90	161.100000	3,396,471.30	2,089,016.40	0.42
		Base		62.014652	1,307,454.90	161.100000	3,396,471.30	2,089,016.40	0.42
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,886.000	33.993100	1,627,793.60	28.790000	1,378,637.94	-249,155.66	0.17
		Base		33.993100	1,627,793.60	28.790000	1,378,637.94	-249,155.66	0.17
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	31,620.000	49.356565	1,560,654.58	58.220000	1,840,916.40	280,261.82	0.23
		Base		49.356565	1,560,654.58	58.220000	1,840,916.40	280,261.82	0.23
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	49,909.000	31.772101	1,585,713.80	28.940000	1,444,366.46	-141,347.34	0.18
		Base		31.772101	1,585,713.80	28.940000	1,444,366.46	-141,347.34	0.18
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	103,505.000	20.218099	2,092,674.35	19.810000	2,050,434.05	-42,240.30	0.25
		Base		20.218099	2,092,674.35	19.810000	2,050,434.05	-42,240.30	0.25
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	55,010.000	23.724528	1,305,086.29	21.180000	1,165,111.80	-139,974.49	0.14
		Base		23.724528	1,305,086.29	21.180000	1,165,111.80	-139,974.49	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,953.000	44.530000	1,422,867.09	44.810000	1,431,813.93	8,946.84	0.18
		Base		44.530000	1,422,867.09	44.810000	1,431,813.93	8,946.84	0.18
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,128.000	31.783959	735,099.40	65.000000	1,503,320.00	768,220.60	0.18
		Base		31.783959	735,099.40	65.000000	1,503,320.00	768,220.60	0.18
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,933.000	43.475618	2,344,770.50	13.390000	722,162.87	-1,622,607.63	0.09
		Base		43.475618	2,344,770.50	13.390000	722,162.87	-1,622,607.63	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	53,113.000	22.894497	1,215,995.42	15.870000	842,903.31	-373,092.11	0.10
		Base		22.894497	1,215,995.42	15.870000	842,903.31	-373,092.11	0.10
887389104	TIMKEN CO COMMON STOCK								
		Local	35,269.000	25.249358	890,519.62	33.250000	1,172,694.25	282,174.63	0.14
		Base		25.249358	890,519.62	33.250000	1,172,694.25	282,174.63	0.14
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	78,537.000	27.587565	2,166,644.57	29.150000	2,289,353.55	122,708.98	0.28
		Base		27.587565	2,166,644.57	29.150000	2,289,353.55	122,708.98	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,114.110	21.501794	195,969.72	35.790000	326,194.00	130,224.28	0.04
		Base		21.501794	195,969.72	35.790000	326,194.00	130,224.28	0.04
891092108	TORO CO COMMON STOCK USD1.								
		Local	27,583.000	71.307268	1,966,868.38	89.310000	2,463,437.73	496,569.35	0.30
		Base		71.307268	1,966,868.38	89.310000	2,463,437.73	496,569.35	0.30
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,566.000	82.330670	2,351,857.93	94.700000	2,705,200.20	353,342.27	0.33
		Base		82.330670	2,351,857.93	94.700000	2,705,200.20	353,342.27	0.33
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK								
		Local	127,091.000	19.717989	2,505,978.98	25.580000	3,250,987.78	745,008.80	0.40
		Base		19.717989	2,505,978.98	25.580000	3,250,987.78	745,008.80	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	77,428.000	12.862832	995,943.34	18.060000	1,398,349.68	402,406.34	0.17
		Base		12.862832	995,943.34	18.060000	1,398,349.68	402,406.34	0.17
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,987.000	53.013416	1,324,646.23	37.730000	942,759.51	-381,886.72	0.12
		Base		53.013416	1,324,646.23	37.730000	942,759.51	-381,886.72	0.12
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	34,247.000	21.718807	743,803.99	24.780000	848,640.66	104,836.67	0.10
		Base		21.718807	743,803.99	24.780000	848,640.66	104,836.67	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,580.000	37.058683	947,961.11	56.580000	1,447,316.40	499,355.29	0.18
		Base		37.058683	947,961.11	56.580000	1,447,316.40	499,355.29	0.18
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,672.000	112.998339	1,883,908.30	153.290000	2,555,650.88	671,742.58	0.31
		Base		112.998339	1,883,908.30	153.290000	2,555,650.88	671,742.58	0.31
902681105	UGI CORP COMMON STOCK								
		Local	87,081.000	19.226268	1,674,242.67	42.920000	3,737,516.52	2,063,273.85	0.46
		Base		19.226268	1,674,242.67	42.920000	3,737,516.52	2,063,273.85	0.46
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,612.000	147.067395	2,148,948.78	204.480000	2,987,861.76	838,912.98	0.37
		Base		147.067395	2,148,948.78	204.480000	2,987,861.76	838,912.98	0.37
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	111,591.000	18.041784	2,013,300.69	15.990000	1,784,340.09	-228,960.60	0.22
		Base		18.041784	2,013,300.69	15.990000	1,784,340.09	-228,960.60	0.22
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,489.000	57.292977	1,460,340.69	37.260000	949,720.14	-510,620.55	0.12
		Base		57.292977	1,460,340.69	37.260000	949,720.14	-510,620.55	0.12
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	74,099.000	31.285787	2,318,245.54	14.470000	1,072,212.53	-1,246,033.01	0.13
		Base		31.285787	2,318,245.54	14.470000	1,072,212.53	-1,246,033.01	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,974.000	58.969690	1,354,769.65	119.070000	2,735,514.18	1,380,744.53	0.34
		Base		58.969690	1,354,769.65	119.070000	2,735,514.18	1,380,744.53	0.34
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,774.000	23.805533	1,113,479.98	26.850000	1,255,881.90	142,401.92	0.15
		Base		23.805533	1,113,479.98	26.850000	1,255,881.90	142,401.92	0.15
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,911.000	28.120284	1,150,428.92	64.930000	2,656,351.23	1,505,922.31	0.33
		Base		28.120284	1,150,428.92	64.930000	2,656,351.23	1,505,922.31	0.33
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	113,272.000	11.299257	1,279,889.40	9.530000	1,079,482.16	-200,407.24	0.13
		Base		11.299257	1,279,889.40	9.530000	1,079,482.16	-200,407.24	0.13
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,543.000	94.355840	1,089,149.46	138.320000	1,596,627.76	507,478.30	0.20
		Base		94.355840	1,089,149.46	138.320000	1,596,627.76	507,478.30	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,818.000	31.217387	1,149,361.76	108.320000	3,988,125.76	2,838,764.00	0.49
		Base		31.217387	1,149,361.76	108.320000	3,988,125.76	2,838,764.00	0.49
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,927.000	26.771033	1,122,429.08	49.680000	2,082,933.36	960,504.28	0.26
		Base		26.771033	1,122,429.08	49.680000	2,082,933.36	960,504.28	0.26
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,802.000	35.404768	1,975,656.87	26.400000	1,473,172.80	-502,484.07	0.18
		Base		35.404768	1,975,656.87	26.400000	1,473,172.80	-502,484.07	0.18
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	22,775.000	75.080000	1,709,947.00	69.030000	1,572,158.25	-137,788.75	0.19
		Base		75.080000	1,709,947.00	69.030000	1,572,158.25	-137,788.75	0.19
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,669.000	8.833301	606,573.93	12.960000	889,950.24	283,376.31	0.11
		Base		8.833301	606,573.93	12.960000	889,950.24	283,376.31	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	30,958.000	21.614002	669,126.28	50.180000	1,553,472.44	884,346.16	0.19
		Base		21.614002	669,126.28	50.180000	1,553,472.44	884,346.16	0.19
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,250.000	37.007385	934,436.47	65.230000	1,647,057.50	712,621.03	0.20
		Base		37.007385	934,436.47	65.230000	1,647,057.50	712,621.03	0.20
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	93,867.000	19.277308	1,809,503.09	10.220000	959,320.74	-850,182.35	0.12
		Base		19.277308	1,809,503.09	10.220000	959,320.74	-850,182.35	0.12
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	46,567.000	31.004439	1,443,783.73	77.380000	3,603,354.46	2,159,570.73	0.44
		Base		31.004439	1,443,783.73	77.380000	3,603,354.46	2,159,570.73	0.44
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	41,414.000	28.395040	1,175,952.20	21.370000	885,017.18	-290,935.02	0.11
		Base		28.395040	1,175,952.20	21.370000	885,017.18	-290,935.02	0.11
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,381.000	17.072262	791,828.58	24.990000	1,159,061.19	367,232.61	0.14
		Base		17.072262	791,828.58	24.990000	1,159,061.19	367,232.61	0.14
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	61,998.000	25.403513	1,574,966.99	65.470000	4,059,009.06	2,484,042.07	0.50
		Base		25.403513	1,574,966.99	65.470000	4,059,009.06	2,484,042.07	0.50
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	13,045.000	66.407372	866,284.17	134.230000	1,751,030.35	884,746.18	0.22
		Base		66.407372	866,284.17	134.230000	1,751,030.35	884,746.18	0.22
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	18,986.000	61.744300	1,172,277.28	65.750000	1,248,329.50	76,052.22	0.15
		Base		61.744300	1,172,277.28	65.750000	1,248,329.50	76,052.22	0.15
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,310.000	21.539883	997,511.96	39.160000	1,813,499.60	815,987.64	0.22
		Base		21.539883	997,511.96	39.160000	1,813,499.60	815,987.64	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,763.000	23.453975	1,354,771.97	37.630000	2,173,621.69	818,849.72	0.27
		Base		23.453975	1,354,771.97	37.630000	2,173,621.69	818,849.72	0.27
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,350.000	35.902116	802,412.30	101.420000	2,266,737.00	1,464,324.70	0.28
		Base		35.902116	802,412.30	101.420000	2,266,737.00	1,464,324.70	0.28
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	110,822.000	5.033260	557,795.95	10.280000	1,139,250.16	581,454.21	0.14
		Base		5.033260	557,795.95	10.280000	1,139,250.16	581,454.21	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,625.000	22.919819	518,560.91	24.890000	563,136.25	44,575.34	0.07
		Base		22.919819	518,560.91	24.890000	563,136.25	44,575.34	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,640.000	60.393445	2,212,815.81	75.080000	2,750,931.20	538,115.39	0.34
		Base		60.393445	2,212,815.81	75.080000	2,750,931.20	538,115.39	0.34
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	71,737.000	26.392291	1,893,303.79	56.330000	4,040,945.21	2,147,641.42	0.50
		Base		26.392291	1,893,303.79	56.330000	4,040,945.21	2,147,641.42	0.50
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	34,195.000	42.667524	1,459,015.97	21.240000	726,301.80	-732,714.17	0.09
		Base		42.667524	1,459,015.97	21.240000	726,301.80	-732,714.17	0.09
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,574.000	70.319557	1,376,435.00	92.260000	1,805,897.24	429,462.24	0.22
		Base		70.319557	1,376,435.00	92.260000	1,805,897.24	429,462.24	0.22
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	89,325.000	20.846297	1,862,095.50	44.650000	3,988,361.25	2,126,265.75	0.49
		Base		20.846297	1,862,095.50	44.650000	3,988,361.25	2,126,265.75	0.49
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	24,612.000	42.772649	1,052,720.44	53.880000	1,326,094.56	273,374.12	0.16
		Base		42.772649	1,052,720.44	53.880000	1,326,094.56	273,374.12	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	41,869.000	30.591600	1,280,839.68	53.040000	2,220,731.76	939,892.08	0.27
		Base		30.591600	1,280,839.68	53.040000	2,220,731.76	939,892.08	0.27
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,350.000	22.168168	1,271,344.42	12.400000	711,140.00	-560,204.42	0.09
		Base		22.168168	1,271,344.42	12.400000	711,140.00	-560,204.42	0.09
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	28,227.000	30.441953	859,285.00	56.940000	1,607,245.38	747,960.38	0.20
		Base		30.441953	859,285.00	56.940000	1,607,245.38	747,960.38	0.20
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,863.000	41.315303	1,481,690.71	45.970000	1,648,622.11	166,931.40	0.20
		Base		41.315303	1,481,690.71	45.970000	1,648,622.11	166,931.40	0.20
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	23,060.000	16.599884	382,793.32	37.360000	861,521.60	478,728.28	0.11
		Base		16.599884	382,793.32	37.360000	861,521.60	478,728.28	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	118,612.000	16.223270	1,924,274.50	10.290000	1,220,517.48	-703,757.02	0.15
		Base		16.223270	1,924,274.50	10.290000	1,220,517.48	-703,757.02	0.15
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,415.000	36.732378	970,285.76	53.110000	1,402,900.65	432,614.89	0.17
		Base		36.732378	970,285.76	53.110000	1,402,900.65	432,614.89	0.17
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,888.000	31.560072	974,827.49	47.850000	1,477,990.80	503,163.31	0.18
		Base		31.560072	974,827.49	47.850000	1,477,990.80	503,163.31	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	90,963.000	29.554474	2,688,363.59	24.100000	2,192,208.30	-496,155.29	0.27
		Base		29.554474	2,688,363.59	24.100000	2,192,208.30	-496,155.29	0.27
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	31,186.000	69.332150	2,162,192.42	67.920000	2,118,153.12	-44,039.30	0.26
		Base		69.332150	2,162,192.42	67.920000	2,118,153.12	-44,039.30	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	148,062.000	10.295424	1,524,361.14	9.890000	1,464,333.18	-60,027.96	0.18
		Base		10.295424	1,524,361.14	9.890000	1,464,333.18	-60,027.96	0.18
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,627.000	87.751941	1,897,811.22	179.110000	3,873,611.97	1,975,800.75	0.48
		Base		87.751941	1,897,811.22	179.110000	3,873,611.97	1,975,800.75	0.48
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,539.000	67.376840	1,451,229.75	48.810000	1,051,318.59	-399,911.16	0.13
		Base		67.376840	1,451,229.75	48.810000	1,051,318.59	-399,911.16	0.13
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,646.000	13.362485	1,906,105.00	9.400000	1,340,872.40	-565,232.60	0.17
		Base		13.362485	1,906,105.00	9.400000	1,340,872.40	-565,232.60	0.17
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	123,192.000	12.695005	1,563,923.03	8.340000	1,027,421.28	-536,501.75	0.13
		Base		12.695005	1,563,923.03	8.340000	1,027,421.28	-536,501.75	0.13
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	21,855.000	93.554323	2,044,629.73	115.510000	2,524,471.05	479,841.32	0.31
		Base		93.554323	2,044,629.73	115.510000	2,524,471.05	479,841.32	0.31
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	63,228.000	29.070101	1,838,044.32	16.930000	1,070,450.04	-767,594.28	0.13
		Base		29.070101	1,838,044.32	16.930000	1,070,450.04	-767,594.28	0.13
G84720104	STERIS PLC COMMON STOCK								
		Local	43,501.000	74.533576	3,242,285.08	69.430000	3,020,274.43	-222,010.65	0.37
		Base		74.533576	3,242,285.08	69.430000	3,020,274.43	-222,010.65	0.37
US DOLLAR Total									
		Local	20,504,419.420		600,795,043.88		787,840,409.13	187,045,365.25	96.95
		Base			600,795,043.88		787,840,409.13	187,045,365.25	96.95
EQUITY Total									
		Base	20,504,419.420		600,795,043.88		787,840,409.13	187,045,365.25	96.95

& 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: *May 31, 2016* *View Date:* *June 8, 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: *May 31, 2016* *View Date:* *June 8, 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								
		45,305,598.610	Base	625,596,223.07		812,641,588.32	187,045,365.25	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	360,423.990	1.000000	360,423.99	1.000000	360,423.99	0.00	0.07
		Base		1.000000	360,423.99	1.000000	360,423.99	0.00	0.07
US DOLLAR Total									
		Local	360,423.990		360,423.99		360,423.99	0.00	0.07
		Base			360,423.99		360,423.99	0.00	0.07
CASH Total									
		Base	360,423.990		360,423.99		360,423.99	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4537302	31 Dec 2099		
		Local	18,441,294.340	100.000000	18,441,294.34	100.000000	18,441,294.34	0.00	3.53
		Base		100.000000	18,441,294.34	100.000000	18,441,294.34	0.00	3.53
US DOLLAR Total									
		Local	18,441,294.340		18,441,294.34		18,441,294.34	0.00	3.53
		Base			18,441,294.34		18,441,294.34	0.00	3.53
CASH EQUIVALENT Total									
		Base	18,441,294.340		18,441,294.34		18,441,294.34	0.00	3.53
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,678.000	11.456256	351,455.01	27.440000	841,804.32	490,349.31	0.16
		Base		11.456256	351,455.01	27.440000	841,804.32	490,349.31	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.								
		Local	25,417.000	24.251736	616,406.37	24.410000	620,428.97	4,022.60	0.12
		Base		24.251736	616,406.37	24.410000	620,428.97	4,022.60	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,131.000	24.066813	1,038,025.72	34.170000	1,473,786.27	435,760.55	0.28
		Base		24.066813	1,038,025.72	34.170000	1,473,786.27	435,760.55	0.28
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	177,861.000	6.259543	1,113,328.49	4.280000	761,245.08	-352,083.41	0.15
		Base		6.259543	1,113,328.49	4.280000	761,245.08	-352,083.41	0.15
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,794.000	26.287100	704,336.56	21.440000	574,463.36	-129,873.20	0.11
		Base		26.287100	704,336.56	21.440000	574,463.36	-129,873.20	0.11
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	36,869.000	10.895748	401,715.33	37.340000	1,376,688.46	974,973.13	0.26
		Base		10.895748	401,715.33	37.340000	1,376,688.46	974,973.13	0.26
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,827.000	65.611085	382,315.79	54.150000	315,532.05	-66,783.74	0.06
		Base		65.611085	382,315.79	54.150000	315,532.05	-66,783.74	0.06
002474104	AZZ INC COMMON STOCK USD1.								
		Local	19,921.000	28.936051	576,435.07	59.020000	1,175,737.42	599,302.35	0.22
		Base		28.936051	576,435.07	59.020000	1,175,737.42	599,302.35	0.22
002567105	ABAXIS INC COMMON STOCK								
		Local	16,411.000	32.197799	528,398.08	46.020000	755,234.22	226,836.14	0.14
		Base		32.197799	528,398.08	46.020000	755,234.22	226,836.14	0.14
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	54,330.000	25.102431	1,363,815.08	33.900000	1,841,787.00	477,971.92	0.35
		Base		25.102431	1,363,815.08	33.900000	1,841,787.00	477,971.92	0.35
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	22,786.000	20.784286	473,590.73	22.310000	508,355.66	34,764.93	0.10
		Base		20.784286	473,590.73	22.310000	508,355.66	34,764.93	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	35,275.000	28.878374	1,018,684.64	28.450000	1,003,573.75	-15,110.89	0.19
		Base		28.878374	1,018,684.64	28.450000	1,003,573.75	-15,110.89	0.19
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	45,420.000	25.969180	1,179,520.16	27.290000	1,239,511.80	59,991.64	0.24
		Base		25.969180	1,179,520.16	27.290000	1,239,511.80	59,991.64	0.24
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	9,241.000	54.949180	507,785.37	71.500000	660,731.50	152,946.13	0.13
		Base		54.949180	507,785.37	71.500000	660,731.50	152,946.13	0.13
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,964.000	20.977962	796,407.35	19.450000	738,399.80	-58,007.55	0.14
		Base		20.977962	796,407.35	19.450000	738,399.80	-58,007.55	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	27,266.000	19.992371	545,111.98	19.990000	545,047.34	-64.64	0.10
		Base		19.992371	545,111.98	19.990000	545,047.34	-64.64	0.10
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	49,656.000	8.997619	446,785.77	17.240000	856,069.44	409,283.67	0.16
		Base		8.997619	446,785.77	17.240000	856,069.44	409,283.67	0.16
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,728.000	16.168262	496,818.34	38.170000	1,172,887.76	676,069.42	0.22
		Base		16.168262	496,818.34	38.170000	1,172,887.76	676,069.42	0.22
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,822.000	28.776172	455,296.60	28.810000	455,831.82	535.22	0.09
		Base		28.776172	455,296.60	28.810000	455,831.82	535.22	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,689.000	8.485495	99,186.95	11.730000	137,111.97	37,925.02	0.03
		Base		8.485495	99,186.95	11.730000	137,111.97	37,925.02	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	17,464.000	32.317265	564,388.72	42.570000	743,442.48	179,053.76	0.14
		Base		32.317265	564,388.72	42.570000	743,442.48	179,053.76	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	26,508.000	29.814829	790,331.50	33.870000	897,825.96	107,494.46	0.17
		Base		29.814829	790,331.50	33.870000	897,825.96	107,494.46	0.17
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,207.000	60.991100	439,562.86	61.640000	444,239.48	4,676.62	0.08
		Base		60.991100	439,562.86	61.640000	444,239.48	4,676.62	0.08
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,207.000	26.591758	590,523.18	39.330000	873,401.31	282,878.13	0.17
		Base		26.591758	590,523.18	39.330000	873,401.31	282,878.13	0.17
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	20,805.000	17.532551	364,764.72	14.520000	302,088.60	-62,676.12	0.06
		Base		17.532551	364,764.72	14.520000	302,088.60	-62,676.12	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,104.000	67.470357	681,720.49	139.020000	1,404,658.08	722,937.59	0.27
		Base		67.470357	681,720.49	139.020000	1,404,658.08	722,937.59	0.27
018522300	ALLETE INC COMMON STOCK								
		Local	35,594.000	44.352832	1,578,694.69	57.740000	2,055,197.56	476,502.87	0.39
		Base		44.352832	1,578,694.69	57.740000	2,055,197.56	476,502.87	0.39
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,671.000	28.047332	187,103.75	41.810000	278,914.51	91,810.76	0.05
		Base		28.047332	187,103.75	41.810000	278,914.51	91,810.76	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,822.000	23.073140	503,502.07	50.870000	1,110,085.14	606,583.07	0.21
		Base		23.073140	503,502.07	50.870000	1,110,085.14	606,583.07	0.21
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	30,459.000	33.126128	1,008,988.74	40.010000	1,218,664.59	209,675.85	0.23
		Base		33.126128	1,008,988.74	40.010000	1,218,664.59	209,675.85	0.23
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	63,121.000	25.814380	1,629,429.49	16.210000	1,023,191.41	-606,238.08	0.20
		Base		25.814380	1,629,429.49	16.210000	1,023,191.41	-606,238.08	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,377.000	38.178670	472,537.40	28.260000	349,774.02	-122,763.38	0.07
		Base		38.178670	472,537.40	28.260000	349,774.02	-122,763.38	0.07
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,527.000	71.290850	394,024.53	31.440000	173,768.88	-220,255.65	0.03
		Base		71.290850	394,024.53	31.440000	173,768.88	-220,255.65	0.03
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,162.000	21.274013	599,118.76	39.060000	1,100,007.72	500,888.96	0.21
		Base		21.274013	599,118.76	39.060000	1,100,007.72	500,888.96	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,823.000	14.303635	283,540.96	13.100000	259,681.30	-23,859.66	0.05
		Base		14.303635	283,540.96	13.100000	259,681.30	-23,859.66	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,542.000	41.462042	437,092.85	80.760000	851,371.92	414,279.07	0.16
		Base		41.462042	437,092.85	80.760000	851,371.92	414,279.07	0.16
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,750.000	27.240153	401,792.26	60.730000	895,767.50	493,975.24	0.17
		Base		27.240153	401,792.26	60.730000	895,767.50	493,975.24	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.								
		Local	21,442.000	31.235345	669,748.26	31.830000	682,498.86	12,750.60	0.13
		Base		31.235345	669,748.26	31.830000	682,498.86	12,750.60	0.13
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,575.000	60.733819	581,526.32	82.000000	785,150.00	203,623.68	0.15
		Base		60.733819	581,526.32	82.000000	785,150.00	203,623.68	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,262.000	32.614213	660,829.19	35.780000	724,974.36	64,145.17	0.14
		Base		32.614213	660,829.19	35.780000	724,974.36	64,145.17	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	20,425.000	16.756264	342,246.70	12.010000	245,304.25	-96,942.45	0.05
		Base		16.756264	342,246.70	12.010000	245,304.25	-96,942.45	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,050.000	35.691100	394,386.66	47.320000	522,886.00	128,499.34	0.10
		Base		35.691100	394,386.66	47.320000	522,886.00	128,499.34	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	21,863.000	66.658364	1,457,351.82	60.200000	1,316,152.60	-141,199.22	0.25
		Base		66.658364	1,457,351.82	60.200000	1,316,152.60	-141,199.22	0.25
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,272.000	19.138178	426,245.50	45.220000	1,007,139.84	580,894.34	0.19
		Base		19.138178	426,245.50	45.220000	1,007,139.84	580,894.34	0.19
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,270.000	35.905402	1,086,856.53	45.200000	1,368,204.00	281,347.47	0.26
		Base		35.905402	1,086,856.53	45.200000	1,368,204.00	281,347.47	0.26
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,689.000	23.440350	438,076.70	17.230000	322,011.47	-116,065.23	0.06
		Base		23.440350	438,076.70	17.230000	322,011.47	-116,065.23	0.06
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	53,547.000	10.748219	575,534.87	7.630000	408,563.61	-166,971.26	0.08
		Base		10.748219	575,534.87	7.630000	408,563.61	-166,971.26	0.08
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,043.000	23.722891	238,248.99	15.780000	158,478.54	-79,770.45	0.03
		Base		23.722891	238,248.99	15.780000	158,478.54	-79,770.45	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	17,044.000	47.435007	808,482.26	56.100000	956,168.40	147,686.14	0.18
		Base		47.435007	808,482.26	56.100000	956,168.40	147,686.14	0.18
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,535.000	36.195413	526,100.33	53.340000	775,296.90	249,196.57	0.15
		Base		36.195413	526,100.33	53.340000	775,296.90	249,196.57	0.15
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,370.000	12.648797	890,095.85	15.980000	1,124,512.60	234,416.75	0.22
		Base		12.648797	890,095.85	15.980000	1,124,512.60	234,416.75	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	8,298.000	45.603302	378,416.20	74.490000	618,118.02	239,701.82	0.12
		Base		45.603302	378,416.20	74.490000	618,118.02	239,701.82	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,997.000	45.727321	868,681.92	43.840000	832,828.48	-35,853.44	0.16
		Base		45.727321	868,681.92	43.840000	832,828.48	-35,853.44	0.16
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	44,946.000	6.064553	272,577.42	10.670000	479,573.82	206,996.40	0.09
		Base		6.064553	272,577.42	10.670000	479,573.82	206,996.40	0.09
05379B107	AVISTA CORP COMMON STOCK								
		Local	48,187.000	26.886482	1,295,578.92	40.220000	1,938,081.14	642,502.22	0.37
		Base		26.886482	1,295,578.92	40.220000	1,938,081.14	642,502.22	0.37
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	0.149	27.852349	4.15	36.370000	5.42	1.27	0.00
		Base		27.852349	4.15	36.370000	5.42	1.27	0.00
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,836.000	24.200346	1,157,647.75	42.990000	2,056,469.64	898,821.89	0.39
		Base		24.200346	1,157,647.75	42.990000	2,056,469.64	898,821.89	0.39
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,228.000	18.827263	832,692.18	18.770000	830,159.56	-2,532.62	0.16
		Base		18.827263	832,692.18	18.770000	830,159.56	-2,532.62	0.16
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	11,198.000	40.564178	454,237.67	75.000000	839,850.00	385,612.33	0.16
		Base		40.564178	454,237.67	75.000000	839,850.00	385,612.33	0.16
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,316.000	43.077313	1,047,467.94	59.950000	1,457,744.20	410,276.26	0.28
		Base		43.077313	1,047,467.94	59.950000	1,457,744.20	410,276.26	0.28
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	37,790.000	17.742177	670,476.86	20.060000	758,067.40	87,590.54	0.15
		Base		17.742177	670,476.86	20.060000	758,067.40	87,590.54	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,681.000	4.418011	144,385.01	8.110000	265,042.91	120,657.90	0.05
		Base		4.418011	144,385.01	8.110000	265,042.91	120,657.90	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	15,689.000	33.781076	529,991.30	44.490000	698,003.61	168,012.31	0.13
		Base		33.781076	529,991.30	44.490000	698,003.61	168,012.31	0.13
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	46,651.000	11.963623	558,114.98	11.630000	542,551.13	-15,563.85	0.10
		Base		11.963623	558,114.98	11.630000	542,551.13	-15,563.85	0.10
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,136.000	11.807639	355,835.01	9.500000	286,292.00	-69,543.01	0.05
		Base		11.807639	355,835.01	9.500000	286,292.00	-69,543.01	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,067.000	27.205303	1,062,829.59	33.390000	1,304,447.13	241,617.54	0.25
		Base		27.205303	1,062,829.59	33.390000	1,304,447.13	241,617.54	0.25
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	38,442.000	19.655880	755,611.35	7.110000	273,322.62	-482,288.73	0.05
		Base		19.655880	755,611.35	7.110000	273,322.62	-482,288.73	0.05
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	29,936.000	19.055205	570,436.62	1.960000	58,674.56	-511,762.06	0.01
		Base		19.055205	570,436.62	1.960000	58,674.56	-511,762.06	0.01
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	61,350.000	10.447988	640,984.09	16.260000	997,551.00	356,566.91	0.19
		Base		10.447988	640,984.09	16.260000	997,551.00	356,566.91	0.19
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,816.000	19.662717	134,021.08	18.080000	123,233.28	-10,787.80	0.02
		Base		19.662717	134,021.08	18.080000	123,233.28	-10,787.80	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,414.000	17.169087	659,533.29	20.730000	796,322.22	136,788.93	0.15
		Base		17.169087	659,533.29	20.730000	796,322.22	136,788.93	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,194.000	10.214855	144,989.65	8.380000	118,945.72	-26,043.93	0.02
		Base		10.214855	144,989.65	8.380000	118,945.72	-26,043.93	0.02
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	813.000	384.423456	312,536.27	400.310000	325,452.03	12,915.76	0.06
		Base		384.423456	312,536.27	400.310000	325,452.03	12,915.76	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,239.000	44.771184	682,268.07	44.800000	682,707.20	439.13	0.13
		Base		44.771184	682,268.07	44.800000	682,707.20	439.13	0.13
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,861.000	27.655768	328,025.06	12.550000	148,855.55	-179,169.51	0.03
		Base		27.655768	328,025.06	12.550000	148,855.55	-179,169.51	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	36,218.000	31.294473	1,133,423.24	62.670000	2,269,782.06	1,136,358.82	0.43
		Base		31.294473	1,133,423.24	62.670000	2,269,782.06	1,136,358.82	0.43
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	31,772.000	11.121981	353,367.57	8.980000	285,312.56	-68,055.01	0.05
		Base		11.121981	353,367.57	8.980000	285,312.56	-68,055.01	0.05
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,975.000	41.205212	369,816.78	26.370000	236,670.75	-133,146.03	0.05
		Base		41.205212	369,816.78	26.370000	236,670.75	-133,146.03	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,268.000	48.866881	746,099.54	44.610000	681,105.48	-64,994.06	0.13
		Base		48.866881	746,099.54	44.610000	681,105.48	-64,994.06	0.13
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,901.000	30.536827	913,081.65	22.960000	686,526.96	-226,554.69	0.13
		Base		30.536827	913,081.65	22.960000	686,526.96	-226,554.69	0.13
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	31,450.000	22.123303	695,777.87	2.630000	82,713.50	-613,064.37	0.02
		Base		22.123303	695,777.87	2.630000	82,713.50	-613,064.37	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	64,374.000	8.456957	544,408.16	12.590000	810,468.66	266,060.50	0.16
		Base		8.456957	544,408.16	12.590000	810,468.66	266,060.50	0.16
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,222.000	25.362525	741,143.70	25.060000	732,303.32	-8,840.38	0.14
		Base		25.362525	741,143.70	25.060000	732,303.32	-8,840.38	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	62,039.000	10.007642	620,864.08	18.910000	1,173,157.49	552,293.41	0.22
		Base		10.007642	620,864.08	18.910000	1,173,157.49	552,293.41	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,009.000	30.437256	1,096,015.16	31.790000	1,144,726.11	48,710.95	0.22
		Base		30.437256	1,096,015.16	31.790000	1,144,726.11	48,710.95	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,270.000	18.726798	623,040.57	22.320000	742,586.40	119,545.83	0.14
		Base		18.726798	623,040.57	22.320000	742,586.40	119,545.83	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	37,694.000	28.036604	1,056,811.77	29.150000	1,098,780.10	41,968.33	0.21
		Base		28.036604	1,056,811.77	29.150000	1,098,780.10	41,968.33	0.21
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	26,951.000	49.258992	1,327,579.10	13.410000	361,412.91	-966,166.19	0.07
		Base		49.258992	1,327,579.10	13.410000	361,412.91	-966,166.19	0.07
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	51,885.750	8.615000	446,995.74	9.060000	470,084.90	23,089.16	0.09
		Base		8.615000	446,995.74	9.060000	470,084.90	23,089.16	0.09
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	54,280.000	9.162871	497,360.63	11.630000	631,276.40	133,915.77	0.12
		Base		9.162871	497,360.63	11.630000	631,276.40	133,915.77	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	52,771.000	10.810098	570,459.69	10.980000	579,425.58	8,965.89	0.11
		Base		10.810098	570,459.69	10.980000	579,425.58	8,965.89	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,491.000	42.807496	919,975.90	24.730000	531,472.43	-388,503.47	0.10
		Base		42.807496	919,975.90	24.730000	531,472.43	-388,503.47	0.10
125071100	CDI CORP COMMON STOCK USD.1								
		Local	11,243.000	13.948262	156,820.31	6.350000	71,393.05	-85,427.26	0.01
		Base		13.948262	156,820.31	6.350000	71,393.05	-85,427.26	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,210.000	19.668771	495,849.71	42.510000	1,071,677.10	575,827.39	0.21
		Base		19.668771	495,849.71	42.510000	1,071,677.10	575,827.39	0.21
126501105	CTS CORP COMMON STOCK								
		Local	25,118.000	11.519197	289,339.20	17.880000	449,109.84	159,770.64	0.09
		Base		11.519197	289,339.20	17.880000	449,109.84	159,770.64	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	76,278.000	12.823734	978,168.78	17.550000	1,338,678.90	360,510.12	0.26
		Base		12.823734	978,168.78	17.550000	1,338,678.90	360,510.12	0.26
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,413.000	43.805656	806,593.55	43.140000	794,336.82	-12,256.73	0.15
		Base		43.805656	806,593.55	43.140000	794,336.82	-12,256.73	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,701.000	64.016475	1,197,172.09	100.770000	1,884,499.77	687,327.68	0.36
		Base		64.016475	1,197,172.09	100.770000	1,884,499.77	687,327.68	0.36
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,921.000	22.859716	546,827.27	44.500000	1,064,484.50	517,657.23	0.20
		Base		22.859716	546,827.27	44.500000	1,064,484.50	517,657.23	0.20
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	13,299.000	13.027543	173,253.30	7.690000	102,269.31	-70,983.99	0.02
		Base		13.027543	173,253.30	7.690000	102,269.31	-70,983.99	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,186.000	15.320281	431,817.43	15.030000	423,635.58	-8,181.85	0.08
		Base		15.320281	431,817.43	15.030000	423,635.58	-8,181.85	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,394.000	29.393233	334,906.50	56.610000	645,014.34	310,107.84	0.12
		Base		29.393233	334,906.50	56.610000	645,014.34	310,107.84	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,693.000	15.035035	506,575.42	24.460000	824,130.78	317,555.36	0.16
		Base		15.035035	506,575.42	24.460000	824,130.78	317,555.36	0.16
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	38,948.000	16.334722	636,204.75	14.880000	579,546.24	-56,658.51	0.11
		Base		16.334722	636,204.75	14.880000	579,546.24	-56,658.51	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	36,913.000	25.892612	955,773.97	29.150000	1,076,013.95	120,239.98	0.21
		Base		25.892612	955,773.97	29.150000	1,076,013.95	120,239.98	0.21
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	72,299.000	7.441801	538,034.75	10.060000	727,327.94	189,293.19	0.14
		Base		7.441801	538,034.75	10.060000	727,327.94	189,293.19	0.14
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,518.000	12.189056	298,851.28	48.910000	1,199,175.38	900,324.10	0.23
		Base		12.189056	298,851.28	48.910000	1,199,175.38	900,324.10	0.23
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	27,656.000	20.496498	566,851.14	66.430000	1,837,188.08	1,270,336.94	0.35
		Base		20.496498	566,851.14	66.430000	1,837,188.08	1,270,336.94	0.35
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,236.000	44.459271	366,166.56	52.470000	432,142.92	65,976.36	0.08
		Base		44.459271	366,166.56	52.470000	432,142.92	65,976.36	0.08
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	73,980.000	12.263247	907,234.99	9.660000	714,646.80	-192,588.19	0.14
		Base		12.263247	907,234.99	9.660000	714,646.80	-192,588.19	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,212.000	37.405854	569,017.85	12.330000	187,563.96	-381,453.89	0.04
		Base		37.405854	569,017.85	12.330000	187,563.96	-381,453.89	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	24,961.000	17.477747	436,262.05	22.700000	566,614.70	130,352.65	0.11
		Base		17.477747	436,262.05	22.700000	566,614.70	130,352.65	0.11
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	34,846.000	26.458912	921,987.26	39.290000	1,369,099.34	447,112.08	0.26
		Base		26.458912	921,987.26	39.290000	1,369,099.34	447,112.08	0.26
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	52,508.000	5.962904	313,100.18	5.880000	308,747.04	-4,353.14	0.06
		Base		5.962904	313,100.18	5.880000	308,747.04	-4,353.14	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	50,996.000	12.056755	614,846.28	13.390000	682,836.44	67,990.16	0.13
		Base		12.056755	614,846.28	13.390000	682,836.44	67,990.16	0.13
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	41,834.000	33.904737	1,418,370.77	38.500000	1,610,609.00	192,238.23	0.31
		Base		33.904737	1,418,370.77	38.500000	1,610,609.00	192,238.23	0.31
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,869.000	22.544661	425,395.21	36.270000	684,378.63	258,983.42	0.13
		Base		22.544661	425,395.21	36.270000	684,378.63	258,983.42	0.13
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,168.000	28.087278	566,464.22	37.850000	763,358.80	196,894.58	0.15
		Base		28.087278	566,464.22	37.850000	763,358.80	196,894.58	0.15
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,376.000	100.408599	640,205.23	99.320000	633,264.32	-6,940.91	0.12
		Base		100.408599	640,205.23	99.320000	633,264.32	-6,940.91	0.12
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	57,663.000	5.428379	313,016.61	6.790000	391,531.77	78,515.16	0.07
		Base		5.428379	313,016.61	6.790000	391,531.77	78,515.16	0.07
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,494.000	20.985145	451,054.70	9.880000	212,360.72	-238,693.98	0.04
		Base		20.985145	451,054.70	9.880000	212,360.72	-238,693.98	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,621.000	15.725355	119,842.93	18.680000	142,360.28	22,517.35	0.03
		Base		15.725355	119,842.93	18.680000	142,360.28	22,517.35	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,393.000	9.324245	236,770.55	18.230000	462,914.39	226,143.84	0.09
		Base		9.324245	236,770.55	18.230000	462,914.39	226,143.84	0.09
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,155.000	21.594728	521,620.65	23.970000	578,995.35	57,374.70	0.11
		Base		21.594728	521,620.65	23.970000	578,995.35	57,374.70	0.11
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,253.000	13.619530	520,987.87	6.460000	247,114.38	-273,873.49	0.05
		Base		13.619530	520,987.87	6.460000	247,114.38	-273,873.49	0.05
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,763.000	25.304172	398,869.67	27.040000	426,231.52	27,361.85	0.08
		Base		25.304172	398,869.67	27.040000	426,231.52	27,361.85	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,585.000	34.469504	812,963.26	25.960000	612,266.60	-200,696.66	0.12
		Base		34.469504	812,963.26	25.960000	612,266.60	-200,696.66	0.12
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	13,097.000	73.517523	962,859.00	130.410000	1,707,979.77	745,120.77	0.33
		Base		73.517523	962,859.00	130.410000	1,707,979.77	745,120.77	0.33
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	139,852.000	3.910809	546,934.48	8.710000	1,218,110.92	671,176.44	0.23
		Base		3.910809	546,934.48	8.710000	1,218,110.92	671,176.44	0.23
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,327.000	30.535119	1,414,600.45	23.840000	1,104,435.68	-310,164.77	0.21
		Base		30.535119	1,414,600.45	23.840000	1,104,435.68	-310,164.77	0.21
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,396.000	49.700429	765,187.80	70.480000	1,085,110.08	319,922.28	0.21
		Base		49.700429	765,187.80	70.480000	1,085,110.08	319,922.28	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,712.000	30.240500	384,417.24	32.950000	418,860.40	34,443.16	0.08
		Base		30.240500	384,417.24	32.950000	418,860.40	34,443.16	0.08
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	55,668.000	4.350301	242,172.57	1.240000	69,028.32	-173,144.25	0.01
		Base		4.350301	242,172.57	1.240000	69,028.32	-173,144.25	0.01
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	161,937.000	3.358073	543,796.25	3.980000	644,509.26	100,713.01	0.12
		Base		3.358073	543,796.25	3.980000	644,509.26	100,713.01	0.12
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,624.000	42.913613	541,741.45	56.040000	707,448.96	165,707.51	0.14
		Base		42.913613	541,741.45	56.040000	707,448.96	165,707.51	0.14
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	48,671.000	20.084720	977,543.39	36.000000	1,752,156.00	774,612.61	0.34
		Base		20.084720	977,543.39	36.000000	1,752,156.00	774,612.61	0.34
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,552.000	35.369510	408,588.58	49.160000	567,896.32	159,307.74	0.11
		Base		35.369510	408,588.58	49.160000	567,896.32	159,307.74	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,453.000	40.150044	540,138.54	62.610000	842,292.33	302,153.79	0.16
		Base		40.150044	540,138.54	62.610000	842,292.33	302,153.79	0.16
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	47,166.000	17.013239	802,446.45	1.960000	92,445.36	-710,001.09	0.02
		Base		17.013239	802,446.45	1.960000	92,445.36	-710,001.09	0.02
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,720.000	36.788328	1,166,925.77	39.820000	1,263,090.40	96,164.63	0.24
		Base		36.788328	1,166,925.77	39.820000	1,263,090.40	96,164.63	0.24
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	18,657.000	50.869061	949,064.08	94.620000	1,765,325.34	816,261.26	0.34
		Base		50.869061	949,064.08	94.620000	1,765,325.34	816,261.26	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192576106	COHU INC COMMON STOCK USD1.								
		Local	19,227.000	12.112328	232,883.73	11.800000	226,878.60	-6,005.13	0.04
		Base		12.112328	232,883.73	11.800000	226,878.60	-6,005.13	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	44,524.000	21.873689	973,904.11	30.470000	1,356,646.28	382,742.17	0.26
		Base		21.873689	973,904.11	30.470000	1,356,646.28	382,742.17	0.26
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,858.000	12.993883	374,977.48	32.000000	923,456.00	548,478.52	0.18
		Base		12.993883	374,977.48	32.000000	923,456.00	548,478.52	0.18
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	33,830.000	28.706762	971,149.75	41.240000	1,395,149.20	423,999.45	0.27
		Base		28.706762	971,149.75	41.240000	1,395,149.20	423,999.45	0.27
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,173.000	60.669511	495,851.91	41.350000	337,953.55	-157,898.36	0.06
		Base		60.669511	495,851.91	41.350000	337,953.55	-157,898.36	0.06
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	12,455.000	29.092412	362,345.99	23.040000	286,963.20	-75,382.79	0.05
		Base		29.092412	362,345.99	23.040000	286,963.20	-75,382.79	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,873.000	30.908532	614,245.25	39.820000	791,342.86	177,097.61	0.15
		Base		30.908532	614,245.25	39.820000	791,342.86	177,097.61	0.15
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	38,916.000	23.861576	928,597.08	24.580000	956,555.28	27,958.20	0.18
		Base		23.861576	928,597.08	24.580000	956,555.28	27,958.20	0.18
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	13,465.000	46.321557	623,719.77	10.820000	145,691.30	-478,028.47	0.03
		Base		46.321557	623,719.77	10.820000	145,691.30	-478,028.47	0.03
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	17,843.000	66.923737	1,194,120.24	85.620000	1,527,717.66	333,597.42	0.29
		Base		66.923737	1,194,120.24	85.620000	1,527,717.66	333,597.42	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	23,343.000	42.496479	991,995.32	75.850000	1,770,566.55	778,571.23	0.34
		Base		42.496479	991,995.32	75.850000	1,770,566.55	778,571.23	0.34
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,850.000	27.548462	216,255.43	48.140000	377,899.00	161,643.57	0.07
		Base		27.548462	216,255.43	48.140000	377,899.00	161,643.57	0.07
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	154,882.000	9.202934	1,425,368.84	10.740000	1,663,432.68	238,063.84	0.32
		Base		9.202934	1,425,368.84	10.740000	1,663,432.68	238,063.84	0.32
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,372.000	37.425962	1,174,127.29	33.320000	1,045,315.04	-128,812.25	0.20
		Base		37.425962	1,174,127.29	33.320000	1,045,315.04	-128,812.25	0.20
227046109	CROCS INC COMMON STOCK USD.001								
		Local	56,295.000	20.218496	1,138,200.26	9.840000	553,942.80	-584,257.46	0.11
		Base		20.218496	1,138,200.26	9.840000	553,942.80	-584,257.46	0.11
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,117.000	8.065480	202,580.67	13.620000	342,093.54	139,512.87	0.07
		Base		8.065480	202,580.67	13.620000	342,093.54	139,512.87	0.07
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	19,647.000	6.540851	128,508.09	11.550000	226,922.85	98,414.76	0.04
		Base		6.540851	128,508.09	11.550000	226,922.85	98,414.76	0.04
229669106	CUBIC CORP COMMON STOCK								
		Local	16,846.000	48.166234	811,408.38	40.800000	687,316.80	-124,091.58	0.13
		Base		48.166234	811,408.38	40.800000	687,316.80	-124,091.58	0.13
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,776.000	25.856362	537,191.78	26.890000	558,666.64	21,474.86	0.11
		Base		25.856362	537,191.78	26.890000	558,666.64	21,474.86	0.11
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	17,721.000	25.544846	452,680.22	47.770000	846,532.17	393,851.95	0.16
		Base		25.544846	452,680.22	47.770000	846,532.17	393,851.95	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	32,051.000	8.184440	262,319.48	7.050000	225,959.55	-36,359.93	0.04
		Base		8.184440	262,319.48	7.050000	225,959.55	-36,359.93	0.04
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,688.000	7.700162	128,500.31	10.470000	174,723.36	46,223.05	0.03
		Base		7.700162	128,500.31	10.470000	174,723.36	46,223.05	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	13,483.000	31.522516	425,018.08	25.850000	348,535.55	-76,482.53	0.07
		Base		31.522516	425,018.08	25.850000	348,535.55	-76,482.53	0.07
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,781.000	68.116844	666,250.85	13.880000	135,760.28	-530,490.57	0.03
		Base		68.116844	666,250.85	13.880000	135,760.28	-530,490.57	0.03
234264109	DAKTRONICS INC COMMON STOCK								
		Local	29,841.000	10.442378	311,611.01	7.970000	237,832.77	-73,778.24	0.05
		Base		10.442378	311,611.01	7.970000	237,832.77	-73,778.24	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	126,588.000	16.940855	2,144,508.96	15.350000	1,943,125.80	-201,383.16	0.37
		Base		16.940855	2,144,508.96	15.350000	1,943,125.80	-201,383.16	0.37
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,244.000	62.010280	511,212.75	64.380000	530,748.72	19,535.97	0.10
		Base		62.010280	511,212.75	64.380000	530,748.72	19,535.97	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	46,960.000	11.978801	562,524.50	20.430000	959,392.80	396,868.30	0.18
		Base		11.978801	562,524.50	20.430000	959,392.80	396,868.30	0.18
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	154,784.000	10.582782	1,638,045.36	8.940000	1,383,768.96	-254,276.40	0.26
		Base		10.582782	1,638,045.36	8.940000	1,383,768.96	-254,276.40	0.26
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,897.000	11.216795	223,180.58	11.040000	219,662.88	-3,517.70	0.04
		Base		11.216795	223,180.58	11.040000	219,662.88	-3,517.70	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	23,629.000	14.165852	334,724.92	18.360000	433,828.44	99,103.52	0.08
		Base		14.165852	334,724.92	18.360000	433,828.44	99,103.52	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	12,858.000	61.006881	784,426.48	84.060000	1,080,843.48	296,417.00	0.21
		Base		61.006881	784,426.48	84.060000	1,080,843.48	296,417.00	0.21
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,700.000	24.785239	736,121.60	19.260000	572,022.00	-164,099.60	0.11
		Base		24.785239	736,121.60	19.260000	572,022.00	-164,099.60	0.11
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	27,374.000	27.488900	752,481.15	32.580000	891,844.92	139,363.77	0.17
		Base		27.488900	752,481.15	32.580000	891,844.92	139,363.77	0.17
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,331.000	38.913450	907,889.71	55.210000	1,288,104.51	380,214.80	0.25
		Base		38.913450	907,889.71	55.210000	1,288,104.51	380,214.80	0.25
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	18,798.000	33.754910	634,524.80	77.360000	1,454,213.28	819,688.48	0.28
		Base		33.754910	634,524.80	77.360000	1,454,213.28	819,688.48	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	25,363.000	23.560448	597,563.63	84.890000	2,153,065.07	1,555,501.44	0.41
		Base		23.560448	597,563.63	84.890000	2,153,065.07	1,555,501.44	0.41
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	24,980.000	13.750058	343,476.44	15.230000	380,445.40	36,968.96	0.07
		Base		13.750058	343,476.44	15.230000	380,445.40	36,968.96	0.07
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,856.000	20.797961	308,974.51	9.570000	142,171.92	-166,802.59	0.03
		Base		20.797961	308,974.51	9.570000	142,171.92	-166,802.59	0.03
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,798.000	49.175859	1,219,462.95	64.030000	1,587,815.94	368,352.99	0.30
		Base		49.175859	1,219,462.95	64.030000	1,587,815.94	368,352.99	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278715206	EBIX INC COMMON STOCK USD.1								
		Local	19,818.000	20.761115	411,443.77	45.230000	896,368.14	484,924.37	0.17
		Base		20.761115	411,443.77	45.230000	896,368.14	484,924.37	0.17
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,226.000	25.495842	490,183.06	22.660000	435,661.16	-54,521.90	0.08
		Base		25.495842	490,183.06	22.660000	435,661.16	-54,521.90	0.08
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	48,745.000	33.707841	1,643,088.71	42.790000	2,085,798.55	442,709.84	0.40
		Base		33.707841	1,643,088.71	42.790000	2,085,798.55	442,709.84	0.40
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,852.000	16.544318	212,627.58	13.820000	177,614.64	-35,012.94	0.03
		Base		16.544318	212,627.58	13.820000	177,614.64	-35,012.94	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	68,206.000	10.105688	689,268.53	12.770000	870,990.62	181,722.09	0.17
		Base		10.105688	689,268.53	12.770000	870,990.62	181,722.09	0.17
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,214.000	33.292457	1,039,190.75	44.660000	1,394,017.24	354,826.49	0.27
		Base		33.292457	1,039,190.75	44.660000	1,394,017.24	354,826.49	0.27
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	21,360.000	13.057587	278,910.06	6.970000	148,879.20	-130,030.86	0.03
		Base		13.057587	278,910.06	6.970000	148,879.20	-130,030.86	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,348.000	23.818206	865,744.14	43.830000	1,593,132.84	727,388.70	0.30
		Base		23.818206	865,744.14	43.830000	1,593,132.84	727,388.70	0.30
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,122.000	22.695821	207,031.28	19.360000	176,601.92	-30,429.36	0.03
		Base		22.695821	207,031.28	19.360000	176,601.92	-30,429.36	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	46,772.000	31.264631	1,462,309.32	47.550000	2,224,008.60	761,699.28	0.43
		Base		31.264631	1,462,309.32	47.550000	2,224,008.60	761,699.28	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	23,740.000	21.819097	517,985.37	43.880000	1,041,711.20	523,725.83	0.20
		Base		21.819097	517,985.37	43.880000	1,041,711.20	523,725.83	0.20
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	24,840.000	18.152445	450,906.73	29.850000	741,474.00	290,567.27	0.14
		Base		18.152445	450,906.73	29.850000	741,474.00	290,567.27	0.14
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,214.000	47.005210	480,111.22	24.530000	250,549.42	-229,561.80	0.05
		Base		47.005210	480,111.22	24.530000	250,549.42	-229,561.80	0.05
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,134.000	29.391300	532,981.84	26.890000	487,623.26	-45,358.58	0.09
		Base		29.391300	532,981.84	26.890000	487,623.26	-45,358.58	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,951.000	28.702884	457,839.70	38.990000	621,929.49	164,089.79	0.12
		Base		28.702884	457,839.70	38.990000	621,929.49	164,089.79	0.12
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	33,491.000	35.771124	1,198,010.73	60.120000	2,013,478.92	815,468.19	0.39
		Base		35.771124	1,198,010.73	60.120000	2,013,478.92	815,468.19	0.39
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,320.000	21.477490	286,080.17	23.530000	313,419.60	27,339.43	0.06
		Base		21.477490	286,080.17	23.530000	313,419.60	27,339.43	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,922.000	47.022971	795,722.72	50.570000	855,745.54	60,022.82	0.16
		Base		47.022971	795,722.72	50.570000	855,745.54	60,022.82	0.16
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	20,705.000	28.037849	580,523.66	7.280000	150,732.40	-429,791.26	0.03
		Base		28.037849	580,523.66	7.280000	150,732.40	-429,791.26	0.03
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,372.000	12.059498	438,628.07	19.850000	721,984.20	283,356.13	0.14
		Base		12.059498	438,628.07	19.850000	721,984.20	283,356.13	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,500.000	74.264569	334,190.56	87.530000	393,885.00	59,694.44	0.08
		Base		74.264569	334,190.56	87.530000	393,885.00	59,694.44	0.08
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,912.000	34.600689	688,968.91	40.270000	801,856.24	112,887.33	0.15
		Base		34.600689	688,968.91	40.270000	801,856.24	112,887.33	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
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,727.000	22.114784	436,258.35	33.770000	666,180.79	229,922.44	0.13
		Base		22.114784	436,258.35	33.770000	666,180.79	229,922.44	0.13
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,630.000	44.934094	1,376,331.29	52.000000	1,592,760.00	216,428.71	0.30
		Base		44.934094	1,376,331.29	52.000000	1,592,760.00	216,428.71	0.30
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	37,410.000	7.251041	271,261.45	6.830000	255,510.30	-15,751.15	0.05
		Base		7.251041	271,261.45	6.830000	255,510.30	-15,751.15	0.05
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	30,070.000	38.473489	1,156,897.81	34.910000	1,049,743.70	-107,154.11	0.20
		Base		38.473489	1,156,897.81	34.910000	1,049,743.70	-107,154.11	0.20
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	25,552.000	28.148901	719,260.71	51.800000	1,323,593.60	604,332.89	0.25
		Base		28.148901	719,260.71	51.800000	1,323,593.60	604,332.89	0.25
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,833.000	26.011391	515,883.91	53.910000	1,069,197.03	553,313.12	0.20
		Base		26.011391	515,883.91	53.910000	1,069,197.03	553,313.12	0.20
30219E103	EXPRESS INC COMMON STOCK								
		Local	55,368.000	18.761161	1,038,767.95	14.540000	805,050.72	-233,717.23	0.15
		Base		18.761161	1,038,767.95	14.540000	805,050.72	-233,717.23	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	27,098.000	15.132405	410,057.91	12.530000	339,537.94	-70,519.97	0.06
		Base		15.132405	410,057.91	12.530000	339,537.94	-70,519.97	0.06
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	40,037.000	23.461288	939,319.58	6.780000	271,450.86	-667,868.72	0.05
		Base		23.461288	939,319.58	6.780000	271,450.86	-667,868.72	0.05
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	14,146.000	24.496138	346,522.37	27.240000	385,337.04	38,814.67	0.07
		Base		24.496138	346,522.37	27.240000	385,337.04	38,814.67	0.07
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,792.000	42.852973	548,175.23	35.390000	452,708.88	-95,466.35	0.09
		Base		42.852973	548,175.23	35.390000	452,708.88	-95,466.35	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	48,135.000	7.560043	363,902.66	13.010000	626,236.35	262,333.69	0.12
		Base		7.560043	363,902.66	13.010000	626,236.35	262,333.69	0.12
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	39,913.000	31.416897	1,253,942.60	27.640000	1,103,195.32	-150,747.28	0.21
		Base		31.416897	1,253,942.60	27.640000	1,103,195.32	-150,747.28	0.21
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	34,202.000	21.507966	735,615.45	18.130000	620,082.26	-115,533.19	0.12
		Base		21.507966	735,615.45	18.130000	620,082.26	-115,533.19	0.12
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	89,557.000	4.870788	436,213.18	4.210000	377,034.97	-59,178.21	0.07
		Base		4.870788	436,213.18	4.210000	377,034.97	-59,178.21	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	21,776.000	44.268539	963,991.70	43.690000	951,393.44	-12,598.26	0.18
		Base		44.268539	963,991.70	43.690000	951,393.44	-12,598.26	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	68,595.000	6.022009	413,079.71	9.390000	644,107.05	231,027.34	0.12
		Base		6.022009	413,079.71	9.390000	644,107.05	231,027.34	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		47,529.000	Local	16.455360	782,106.82	19.770000	939,648.33	157,541.51	0.18
			Base	16.455360	782,106.82	19.770000	939,648.33	157,541.51	0.18
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		50,909.000	Local	19.943782	1,015,318.00	33.510000	1,705,960.59	690,642.59	0.33
			Base	19.943782	1,015,318.00	33.510000	1,705,960.59	690,642.59	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		60,393.000	Local	12.423741	750,306.97	18.700000	1,129,349.10	379,042.13	0.22
			Base	12.423741	750,306.97	18.700000	1,129,349.10	379,042.13	0.22
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		12,210.000	Local	37.894986	462,697.78	18.670000	227,960.70	-234,737.08	0.04
			Base	37.894986	462,697.78	18.670000	227,960.70	-234,737.08	0.04
33829M101	FIVE BELOW COMMON STOCK USD.01								
		42,060.000	Local	32.791734	1,379,220.32	41.860000	1,760,631.60	381,411.28	0.34
			Base	32.791734	1,379,220.32	41.860000	1,760,631.60	381,411.28	0.34
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		41,328.000	Local	20.813452	860,178.35	11.760000	486,017.28	-374,161.07	0.09
			Base	20.813452	860,178.35	11.760000	486,017.28	-374,161.07	0.09
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		26,144.000	Local	15.701638	410,503.63	12.240000	320,002.56	-90,501.07	0.06
			Base	15.701638	410,503.63	12.240000	320,002.56	-90,501.07	0.06
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		7,661.000	Local	34.716820	265,965.56	36.810000	282,001.41	16,035.85	0.05
			Base	34.716820	265,965.56	36.810000	282,001.41	16,035.85	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		23,552.000	Local	35.195037	828,913.51	45.490000	1,071,380.48	242,466.97	0.20
			Base	35.195037	828,913.51	45.490000	1,071,380.48	242,466.97	0.20
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		56,109.000	Local	19.007398	1,066,486.07	19.440000	1,090,758.96	24,272.89	0.21
			Base	19.007398	1,066,486.07	19.440000	1,090,758.96	24,272.89	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	32,120.000	26.291816	844,493.14	10.420000	334,690.40	-509,802.74	0.06
		Base		26.291816	844,493.14	10.420000	334,690.40	-509,802.74	0.06
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,511.000	26.255664	774,830.90	33.380000	985,077.18	210,246.28	0.19
		Base		26.255664	774,830.90	33.380000	985,077.18	210,246.28	0.19
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	68,753.000	12.619780	867,647.73	11.410000	784,471.73	-83,176.00	0.15
		Base		12.619780	867,647.73	11.410000	784,471.73	-83,176.00	0.15
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,067.000	13.981546	378,438.50	14.680000	397,343.56	18,905.06	0.08
		Base		13.981546	378,438.50	14.680000	397,343.56	18,905.06	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	38,543.000	27.857467	1,073,710.34	45.660000	1,759,873.38	686,163.04	0.34
		Base		27.857467	1,073,710.34	45.660000	1,759,873.38	686,163.04	0.34
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,527.000	15.321890	268,546.76	11.130000	195,075.51	-73,471.25	0.04
		Base		15.321890	268,546.76	11.130000	195,075.51	-73,471.25	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,341.000	39.153380	600,652.01	74.960000	1,149,961.36	549,309.35	0.22
		Base		39.153380	600,652.01	74.960000	1,149,961.36	549,309.35	0.22
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	56,871.000	24.051806	1,367,850.26	33.260000	1,891,529.46	523,679.20	0.36
		Base		24.051806	1,367,850.26	33.260000	1,891,529.46	523,679.20	0.36
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,899.000	39.237082	1,212,386.59	39.120000	1,208,768.88	-3,617.71	0.23
		Base		39.237082	1,212,386.59	39.120000	1,208,768.88	-3,617.71	0.23
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	89,505.000	12.256165	1,096,988.01	15.620000	1,398,068.10	301,080.09	0.27
		Base		12.256165	1,096,988.01	15.620000	1,398,068.10	301,080.09	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	37,851.000	24.019184	909,150.15	13.660000	517,044.66	-392,105.49	0.10
		Base		24.019184	909,150.15	13.660000	517,044.66	-392,105.49	0.10
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	22,702.000	11.147741	253,076.02	15.590000	353,924.18	100,848.16	0.07
		Base		11.147741	253,076.02	15.590000	353,924.18	100,848.16	0.07
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,034.000	55.452031	944,569.90	64.600000	1,100,396.40	155,826.50	0.21
		Base		55.452031	944,569.90	64.600000	1,100,396.40	155,826.50	0.21
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,009.000	51.354423	1,438,386.02	36.580000	1,024,569.22	-413,816.80	0.20
		Base		51.354423	1,438,386.02	36.580000	1,024,569.22	-413,816.80	0.20
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,276.000	45.714004	469,757.10	17.330000	178,083.08	-291,674.02	0.03
		Base		45.714004	469,757.10	17.330000	178,083.08	-291,674.02	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,501.201	20.169089	413,490.54	20.220000	414,534.28	1,043.74	0.08
		Base		20.169089	413,490.54	20.220000	414,534.28	1,043.74	0.08
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,923.000	13.103674	300,375.51	29.880000	684,939.24	384,563.73	0.13
		Base		13.103674	300,375.51	29.880000	684,939.24	384,563.73	0.13
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	58,667.000	16.496501	967,800.22	27.340000	1,603,955.78	636,155.56	0.31
		Base		16.496501	967,800.22	27.340000	1,603,955.78	636,155.56	0.31
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,497.000	19.541882	654,594.42	20.500000	686,688.50	32,094.08	0.13
		Base		19.541882	654,594.42	20.500000	686,688.50	32,094.08	0.13
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	54,843.000	23.084931	1,266,046.85	19.600000	1,074,922.80	-191,124.05	0.21
		Base		23.084931	1,266,046.85	19.600000	1,074,922.80	-191,124.05	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,133.000	31.042415	1,401,037.32	34.020000	1,535,424.66	134,387.34	0.29
		Base		31.042415	1,401,037.32	34.020000	1,535,424.66	134,387.34	0.29
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	19,460.000	27.808063	541,144.90	31.560000	614,157.60	73,012.70	0.12
		Base		27.808063	541,144.90	31.560000	614,157.60	73,012.70	0.12
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,777.000	21.206066	737,483.35	22.060000	767,180.62	29,697.27	0.15
		Base		21.206066	737,483.35	22.060000	767,180.62	29,697.27	0.15
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,885.000	23.702971	660,957.36	18.560000	517,545.60	-143,411.76	0.10
		Base		23.702971	660,957.36	18.560000	517,545.60	-143,411.76	0.10
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,066.000	32.570157	653,552.78	28.700000	575,894.20	-77,658.58	0.11
		Base		32.570157	653,552.78	28.700000	575,894.20	-77,658.58	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,375.000	45.846121	979,960.83	20.620000	440,752.50	-539,208.33	0.08
		Base		45.846121	979,960.83	20.620000	440,752.50	-539,208.33	0.08
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,290.000	10.976980	321,515.75	16.850000	493,536.50	172,020.75	0.09
		Base		10.976980	321,515.75	16.850000	493,536.50	172,020.75	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	16,150.000	53.024455	856,344.95	62.180000	1,004,207.00	147,862.05	0.19
		Base		53.024455	856,344.95	62.180000	1,004,207.00	147,862.05	0.19
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,325.000	25.903232	267,450.87	6.920000	71,449.00	-196,001.87	0.01
		Base		25.903232	267,450.87	6.920000	71,449.00	-196,001.87	0.01
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	19,900.000	34.411305	684,784.97	3.240000	64,476.00	-620,308.97	0.01
		Base		34.411305	684,784.97	3.240000	64,476.00	-620,308.97	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,902.000	42.252052	291,623.66	31.750000	219,138.50	-72,485.16	0.04
		Base		42.252052	291,623.66	31.750000	219,138.50	-72,485.16	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,648.000	20.344240	542,133.31	32.200000	858,065.60	315,932.29	0.16
		Base		20.344240	542,133.31	32.200000	858,065.60	315,932.29	0.16
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	64,774.000	14.463394	936,851.91	16.525000	1,070,390.35	133,538.44	0.20
		Base		14.463394	936,851.91	16.525000	1,070,390.35	133,538.44	0.20
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	39,206.000	33.693456	1,320,985.65	28.000000	1,097,768.00	-223,217.65	0.21
		Base		33.693456	1,320,985.65	28.000000	1,097,768.00	-223,217.65	0.21
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	24,795.000	11.579847	287,122.31	24.340000	603,510.30	316,387.99	0.12
		Base		11.579847	287,122.31	24.340000	603,510.30	316,387.99	0.12
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	58,611.000	6.292710	368,822.03	2.860000	167,627.46	-201,194.57	0.03
		Base		6.292710	368,822.03	2.860000	167,627.46	-201,194.57	0.03
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	61,758.000	16.052704	991,382.92	6.580000	406,367.64	-585,015.28	0.08
		Base		16.052704	991,382.92	6.580000	406,367.64	-585,015.28	0.08
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	36,366.000	7.537046	274,092.21	0.988900	35,962.34	-238,129.87	0.01
		Base		7.537046	274,092.21	0.988900	35,962.34	-238,129.87	0.01
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	15,517.000	14.547345	225,731.16	18.590000	288,461.03	62,729.87	0.06
		Base		14.547345	225,731.16	18.590000	288,461.03	62,729.87	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,645.000	24.654925	903,479.74	40.460000	1,482,656.70	579,176.96	0.28
		Base		24.654925	903,479.74	40.460000	1,482,656.70	579,176.96	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,331.000	38.868220	284,942.92	39.020000	286,055.62	1,112.70	0.05
		Base		38.868220	284,942.92	39.020000	286,055.62	1,112.70	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,624.000	55.099223	530,274.92	28.820000	277,363.68	-252,911.24	0.05
		Base		55.099223	530,274.92	28.820000	277,363.68	-252,911.24	0.05
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	55,652.000	20.744834	1,154,491.52	39.000000	2,170,428.00	1,015,936.48	0.42
		Base		20.744834	1,154,491.52	39.000000	2,170,428.00	1,015,936.48	0.42
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	57,078.000	6.822465	389,412.65	18.990000	1,083,911.22	694,498.57	0.21
		Base		6.822465	389,412.65	18.990000	1,083,911.22	694,498.57	0.21
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,793.000	27.391090	514,760.75	23.490000	441,447.57	-73,313.18	0.08
		Base		27.391090	514,760.75	23.490000	441,447.57	-73,313.18	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	24,236.000	13.143472	318,545.18	12.000000	290,832.00	-27,713.18	0.06
		Base		13.143472	318,545.18	12.000000	290,832.00	-27,713.18	0.06
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	27,104.000	31.737164	860,204.09	25.810000	699,554.24	-160,649.85	0.13
		Base		31.737164	860,204.09	25.810000	699,554.24	-160,649.85	0.13
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	45,599.000	17.586397	801,922.12	18.480000	842,669.52	40,747.40	0.16
		Base		17.586397	801,922.12	18.480000	842,669.52	40,747.40	0.16
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,325.000	21.766349	290,036.60	18.460000	245,979.50	-44,057.10	0.05
		Base		21.766349	290,036.60	18.460000	245,979.50	-44,057.10	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	77,117.000	5.198819	400,917.30	8.010000	617,707.17	216,789.87	0.12
		Base		5.198819	400,917.30	8.010000	617,707.17	216,789.87	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,570.000	41.603689	730,976.81	34.540000	606,867.80	-124,109.01	0.12
		Base		41.603689	730,976.81	34.540000	606,867.80	-124,109.01	0.12
431571108	HILLENBRAND INC COMMON STOCK								
		Local	48,578.000	23.605427	1,146,704.42	31.220000	1,516,605.16	369,900.74	0.29
		Base		23.605427	1,146,704.42	31.220000	1,516,605.16	369,900.74	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	47,092.000	20.378524	959,665.43	43.950000	2,069,693.40	1,110,027.97	0.40
		Base		20.378524	959,665.43	43.950000	2,069,693.40	1,110,027.97	0.40
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,147.000	19.079562	594,271.11	34.060000	1,060,866.82	466,595.71	0.20
		Base		19.079562	594,271.11	34.060000	1,060,866.82	466,595.71	0.20
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	24,694.000	30.268109	747,440.69	8.310000	205,207.14	-542,233.55	0.04
		Base		30.268109	747,440.69	8.310000	205,207.14	-542,233.55	0.04
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,979.000	35.491755	957,532.06	40.020000	1,079,699.58	122,167.52	0.21
		Base		35.491755	957,532.06	40.020000	1,079,699.58	122,167.52	0.21
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,186.000	55.792077	624,090.17	103.990000	1,163,232.14	539,141.97	0.22
		Base		55.792077	624,090.17	103.990000	1,163,232.14	539,141.97	0.22
45071R109	IXIA COMMON STOCK								
		Local	47,521.000	15.495736	736,372.86	10.160000	482,813.36	-253,559.50	0.09
		Base		15.495736	736,372.86	10.160000	482,813.36	-253,559.50	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	37,315.000	21.872255	816,163.19	7.710000	287,698.65	-528,464.54	0.06
		Base		21.872255	816,163.19	7.710000	287,698.65	-528,464.54	0.06
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	52,622.000	22.676780	1,193,297.51	34.150000	1,797,041.30	603,743.79	0.34
		Base		22.676780	1,193,297.51	34.150000	1,797,041.30	603,743.79	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	20,274.000	31.390717	636,415.39	49.290000	999,305.46	362,890.07	0.19
		Base		31.390717	636,415.39	49.290000	999,305.46	362,890.07	0.19
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,537.000	58.999226	503,676.39	77.930000	665,288.41	161,612.02	0.13
		Base		58.999226	503,676.39	77.930000	665,288.41	161,612.02	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	32,644.000	26.567100	867,256.41	29.140000	951,246.16	83,989.75	0.18
		Base		26.567100	867,256.41	29.140000	951,246.16	83,989.75	0.18
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,618.000	18.901251	540,915.99	27.140000	776,692.52	235,776.53	0.15
		Base		18.901251	540,915.99	27.140000	776,692.52	235,776.53	0.15
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,511.000	47.080508	871,507.28	48.560000	898,894.16	27,386.88	0.17
		Base		47.080508	871,507.28	48.560000	898,894.16	27,386.88	0.17
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,873.000	50.365111	749,080.30	38.340000	570,230.82	-178,849.48	0.11
		Base		50.365111	749,080.30	38.340000	570,230.82	-178,849.48	0.11
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	12,458.000	30.783117	383,496.07	71.970000	896,602.26	513,106.19	0.17
		Base		30.783117	383,496.07	71.970000	896,602.26	513,106.19	0.17
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	11,062.000	44.964082	497,392.67	47.740000	528,099.88	30,707.21	0.10
		Base		44.964082	497,392.67	47.740000	528,099.88	30,707.21	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	12,819.000	23.700321	303,814.42	33.430000	428,539.17	124,724.75	0.08
		Base		23.700321	303,814.42	33.430000	428,539.17	124,724.75	0.08
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	22,254.000	43.809510	974,936.83	74.710000	1,662,596.34	687,659.51	0.32
		Base		43.809510	974,936.83	74.710000	1,662,596.34	687,659.51	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,150.000	21.825953	287,011.28	29.240000	384,506.00	97,494.72	0.07
		Base		21.825953	287,011.28	29.240000	384,506.00	97,494.72	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	44,895.000	20.505805	920,608.12	40.180000	1,803,881.10	883,272.98	0.35
		Base		20.505805	920,608.12	40.180000	1,803,881.10	883,272.98	0.35
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	13,590.000	37.216733	505,775.40	41.230000	560,315.70	54,540.30	0.11
		Base		37.216733	505,775.40	41.230000	560,315.70	54,540.30	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	50,802.000	16.389428	832,615.73	16.960000	861,601.92	28,986.19	0.16
		Base		16.389428	832,615.73	16.960000	861,601.92	28,986.19	0.16
46113M108	INTERVAL LEISURE GROUP W/I COMMON STOCK USD.01								
		Local	84,934.000	14.894053	1,265,011.47	14.360000	1,219,652.24	-45,359.23	0.23
		Base		14.894053	1,265,011.47	14.360000	1,219,652.24	-45,359.23	0.23
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,915.000	29.792947	354,982.96	27.890000	332,309.35	-22,673.61	0.06
		Base		29.792947	354,982.96	27.890000	332,309.35	-22,673.61	0.06
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,318.000	24.080265	561,503.61	10.700000	249,502.60	-312,001.01	0.05
		Base		24.080265	561,503.61	10.700000	249,502.60	-312,001.01	0.05
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	43,452.000	15.163451	658,882.29	1.270000	55,184.04	-603,698.25	0.01
		Base		15.163451	658,882.29	1.270000	55,184.04	-603,698.25	0.01
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	25,284.000	14.507013	366,795.31	18.440000	466,236.96	99,441.65	0.09
		Base		14.507013	366,795.31	18.440000	466,236.96	99,441.65	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,348.000	9.475802	590,797.28	8.730000	544,298.04	-46,499.24	0.10
		Base		9.475802	590,797.28	8.730000	544,298.04	-46,499.24	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,135.000	29.102485	615,081.01	38.500000	813,697.50	198,616.49	0.16
		Base		29.102485	615,081.01	38.500000	813,697.50	198,616.49	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	115.750000	21,500,678.25	2,962,084.14	4.11
		Base		99.803469	18,538,594.11	115.750000	21,500,678.25	2,962,084.14	4.11
465741106	ITRON INC COMMON STOCK								
		Local	29,222.000	34.486181	1,007,755.17	44.050000	1,287,229.10	279,473.93	0.25
		Base		34.486181	1,007,755.17	44.050000	1,287,229.10	279,473.93	0.25
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,383.000	62.021535	705,991.13	105.500000	1,200,906.50	494,915.37	0.23
		Base		62.021535	705,991.13	105.500000	1,200,906.50	494,915.37	0.23
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,542.000	21.720194	489,616.61	60.680000	1,367,848.56	878,231.95	0.26
		Base		21.720194	489,616.61	60.680000	1,367,848.56	878,231.95	0.26
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,875.000	58.451823	811,019.05	85.710000	1,189,226.25	378,207.20	0.23
		Base		58.451823	811,019.05	85.710000	1,189,226.25	378,207.20	0.23
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	20,830.000	35.287900	735,046.95	42.710000	889,649.30	154,602.35	0.17
		Base		35.287900	735,046.95	42.710000	889,649.30	154,602.35	0.17
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	66,135.000	13.079175	864,991.23	15.250000	1,008,558.75	143,567.52	0.19
		Base		13.079175	864,991.23	15.250000	1,008,558.75	143,567.52	0.19
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	22,912.000	16.763644	384,088.62	19.820000	454,115.84	70,027.22	0.09
		Base		16.763644	384,088.62	19.820000	454,115.84	70,027.22	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	64,618.000	15.764696	1,018,683.12	11.870000	767,015.66	-251,667.46	0.15
		Base		15.764696	1,018,683.12	11.870000	767,015.66	-251,667.46	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,081.000	14.359117	159,113.38	13.290000	147,266.49	-11,846.89	0.03
		Base		14.359117	159,113.38	13.290000	147,266.49	-11,846.89	0.03
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	64,313.000	24.386413	1,568,363.37	26.870000	1,728,090.31	159,726.94	0.33
		Base		24.386413	1,568,363.37	26.870000	1,728,090.31	159,726.94	0.33
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	47,265.000	18.678391	882,834.15	26.120000	1,234,561.80	351,727.65	0.24
		Base		18.678391	882,834.15	26.120000	1,234,561.80	351,727.65	0.24
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	48,324.000	3.989422	192,784.85	2.150000	103,896.60	-88,888.25	0.02
		Base		3.989422	192,784.85	2.150000	103,896.60	-88,888.25	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,851.000	35.220784	558,284.65	25.310000	401,188.81	-157,095.84	0.08
		Base		35.220784	558,284.65	25.310000	401,188.81	-157,095.84	0.08
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,169.000	19.448533	859,022.25	28.850000	1,274,275.65	415,253.40	0.24
		Base		19.448533	859,022.25	28.850000	1,274,275.65	415,253.40	0.24
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	23,620.000	28.492626	672,995.83	27.190000	642,227.80	-30,768.03	0.12
		Base		28.492626	672,995.83	27.190000	642,227.80	-30,768.03	0.12
501014104	KRISPY KREME DOUGHNUTS INC COMMON STOCK								
		Local	48,536.000	17.414900	845,249.59	21.380000	1,037,699.68	192,450.09	0.20
		Base		17.414900	845,249.59	21.380000	1,037,699.68	192,450.09	0.20
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	54,255.000	10.539096	571,798.68	12.490000	677,644.95	105,846.27	0.13
		Base		10.539096	571,798.68	12.490000	677,644.95	105,846.27	0.13
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	9,978.000	24.928986	248,741.42	42.000000	419,076.00	170,334.58	0.08
		Base		24.928986	248,741.42	42.000000	419,076.00	170,334.58	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,563.000	35.599654	554,037.42	13.150000	204,653.45	-349,383.97	0.04
		Base		35.599654	554,037.42	13.150000	204,653.45	-349,383.97	0.04
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,928.000	33.852437	979,283.31	46.620000	1,348,623.36	369,340.05	0.26
		Base		33.852437	979,283.31	46.620000	1,348,623.36	369,340.05	0.26
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	38,470.000	13.432256	516,738.88	26.480000	1,018,685.60	501,946.72	0.19
		Base		13.432256	516,738.88	26.480000	1,018,685.60	501,946.72	0.19
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,389.000	52.636644	388,932.16	39.630000	292,826.07	-96,106.09	0.06
		Base		52.636644	388,932.16	39.630000	292,826.07	-96,106.09	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,471.000	40.088145	860,732.56	24.390000	523,677.69	-337,054.87	0.10
		Base		40.088145	860,732.56	24.390000	523,677.69	-337,054.87	0.10
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	33,799.000	19.671207	664,867.11	26.920000	909,869.08	245,001.97	0.17
		Base		19.671207	664,867.11	26.920000	909,869.08	245,001.97	0.17
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,312.000	86.309601	458,476.60	83.250000	442,224.00	-16,252.60	0.08
		Base		86.309601	458,476.60	83.250000	442,224.00	-16,252.60	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	163,237.000	9.625055	1,571,165.08	9.450000	1,542,589.65	-28,575.43	0.30
		Base		9.625055	1,571,165.08	9.450000	1,542,589.65	-28,575.43	0.30
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	13,982.000	60.735062	849,197.64	119.590000	1,672,107.38	822,909.74	0.32
		Base		60.735062	849,197.64	119.590000	1,672,107.38	822,909.74	0.32
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,586.000	69.331546	595,280.65	71.340000	612,525.24	17,244.59	0.12
		Base		69.331546	595,280.65	71.340000	612,525.24	17,244.59	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,879.000	26.131420	493,335.08	6.700000	126,489.30	-366,845.78	0.02
		Base		26.131420	493,335.08	6.700000	126,489.30	-366,845.78	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,871.000	38.844330	694,187.03	82.340000	1,471,498.14	777,311.11	0.28
		Base		38.844330	694,187.03	82.340000	1,471,498.14	777,311.11	0.28
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	17,227.000	61.926891	1,066,814.55	114.530000	1,973,008.31	906,193.76	0.38
		Base		61.926891	1,066,814.55	114.530000	1,973,008.31	906,193.76	0.38
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	38,003.000	12.407453	471,520.44	6.980000	265,260.94	-206,259.50	0.05
		Base		12.407453	471,520.44	6.980000	265,260.94	-206,259.50	0.05
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,353.000	39.930229	772,769.72	61.270000	1,185,758.31	412,988.59	0.23
		Base		39.930229	772,769.72	61.270000	1,185,758.31	412,988.59	0.23
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,887.000	28.710301	599,672.05	13.100000	273,619.70	-326,052.35	0.05
		Base		28.710301	599,672.05	13.100000	273,619.70	-326,052.35	0.05
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	36,448.000	23.756495	865,876.74	25.340000	923,592.32	57,715.58	0.18
		Base		23.756495	865,876.74	25.340000	923,592.32	57,715.58	0.18
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,607.000	22.168559	656,344.53	20.590000	609,608.13	-46,736.40	0.12
		Base		22.168559	656,344.53	20.590000	609,608.13	-46,736.40	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	17,712.000	14.557571	257,843.70	12.870000	227,953.44	-29,890.26	0.04
		Base		14.557571	257,843.70	12.870000	227,953.44	-29,890.26	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,196.000	14.251396	188,061.42	37.860000	499,600.56	311,539.14	0.10
		Base		14.251396	188,061.42	37.860000	499,600.56	311,539.14	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	52,976.000	25.739695	1,363,586.07	36.150000	1,915,082.40	551,496.33	0.37
		Base		25.739695	1,363,586.07	36.150000	1,915,082.40	551,496.33	0.37
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,011.000	16.242997	308,795.62	18.880000	358,927.68	50,132.06	0.07
		Base		16.242997	308,795.62	18.880000	358,927.68	50,132.06	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,067.000	28.425235	1,167,339.12	40.980000	1,682,925.66	515,586.54	0.32
		Base		28.425235	1,167,339.12	40.980000	1,682,925.66	515,586.54	0.32
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	11,383.000	45.942009	522,957.89	47.800000	544,107.40	21,149.51	0.10
		Base		45.942009	522,957.89	47.800000	544,107.40	21,149.51	0.10
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	14,988.000	30.674220	459,745.21	24.190000	362,559.72	-97,185.49	0.07
		Base		30.674220	459,745.21	24.190000	362,559.72	-97,185.49	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,885.000	26.340438	1,129,609.67	34.310000	1,471,384.35	341,774.68	0.28
		Base		26.340438	1,129,609.67	34.310000	1,471,384.35	341,774.68	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,058.000	53.161326	1,013,148.56	66.250000	1,262,592.50	249,443.94	0.24
		Base		53.161326	1,013,148.56	66.250000	1,262,592.50	249,443.94	0.24
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,883.000	29.088480	549,277.77	35.930000	678,466.19	129,188.42	0.13
		Base		29.088480	549,277.77	35.930000	678,466.19	129,188.42	0.13
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	14,613.000	12.634185	184,623.35	19.400000	283,492.20	98,868.85	0.05
		Base		12.634185	184,623.35	19.400000	283,492.20	98,868.85	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,683.000	11.109632	207,561.25	16.980000	317,237.34	109,676.09	0.06
		Base		11.109632	207,561.25	16.980000	317,237.34	109,676.09	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,351.000	29.186616	564,790.20	60.600000	1,172,670.60	607,880.40	0.22
		Base		29.186616	564,790.20	60.600000	1,172,670.60	607,880.40	0.22
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,408.000	21.737371	400,141.53	19.820000	364,846.56	-35,294.97	0.07
		Base		21.737371	400,141.53	19.820000	364,846.56	-35,294.97	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,343.000	24.754657	850,149.20	49.740000	1,708,220.82	858,071.62	0.33
		Base		24.754657	850,149.20	49.740000	1,708,220.82	858,071.62	0.33
576690101	MATERION CORP COMMON STOCK								
		Local	15,427.000	33.088030	510,449.04	24.190000	373,179.13	-137,269.91	0.07
		Base		33.088030	510,449.04	24.190000	373,179.13	-137,269.91	0.07
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,753.000	14.861821	308,427.38	16.570000	343,877.21	35,449.83	0.07
		Base		14.861821	308,427.38	16.570000	343,877.21	35,449.83	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	33,498.000	25.895676	867,453.35	33.330000	1,116,488.34	249,034.99	0.21
		Base		25.895676	867,453.35	33.330000	1,116,488.34	249,034.99	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,456.000	42.838501	1,090,496.89	54.870000	1,396,770.72	306,273.83	0.27
		Base		42.838501	1,090,496.89	54.870000	1,396,770.72	306,273.83	0.27
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	53,546.000	23.012062	1,232,203.85	37.610000	2,013,865.06	781,661.21	0.39
		Base		23.012062	1,232,203.85	37.610000	2,013,865.06	781,661.21	0.39
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,163.000	21.855937	156,554.08	31.910000	228,571.33	72,017.25	0.04
		Base		21.855937	156,554.08	31.910000	228,571.33	72,017.25	0.04
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	43,457.000	24.138377	1,048,981.46	45.940000	1,996,414.58	947,433.12	0.38
		Base		24.138377	1,048,981.46	45.940000	1,996,414.58	947,433.12	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	30,289.000	16.260130	492,503.07	21.250000	643,641.25	151,138.18	0.12
		Base		16.260130	492,503.07	21.250000	643,641.25	151,138.18	0.12
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,423.000	20.284381	657,680.49	19.480000	631,600.04	-26,080.45	0.12
		Base		20.284381	657,680.49	19.480000	631,600.04	-26,080.45	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,132.000	15.584874	531,942.91	18.770000	640,657.64	108,714.73	0.12
		Base		15.584874	531,942.91	18.770000	640,657.64	108,714.73	0.12
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	28,529.000	30.485055	869,708.14	36.490000	1,041,023.21	171,315.07	0.20
		Base		30.485055	869,708.14	36.490000	1,041,023.21	171,315.07	0.20
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,463.000	16.496747	469,546.90	29.510000	839,943.13	370,396.23	0.16
		Base		16.496747	469,546.90	29.510000	839,943.13	370,396.23	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,222.000	138.629435	1,001,181.78	186.540000	1,347,191.88	346,010.10	0.26
		Base		138.629435	1,001,181.78	186.540000	1,347,191.88	346,010.10	0.26
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	75,647.000	11.351957	858,741.47	7.870000	595,341.89	-263,399.58	0.11
		Base		11.351957	858,741.47	7.870000	595,341.89	-263,399.58	0.11
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,385.000	26.286795	903,871.43	34.450000	1,184,563.25	280,691.82	0.23
		Base		26.286795	903,871.43	34.450000	1,184,563.25	280,691.82	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	47,852.000	16.005976	765,917.97	11.780000	563,696.56	-202,221.41	0.11
		Base		16.005976	765,917.97	11.780000	563,696.56	-202,221.41	0.11
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,249.000	12.389782	102,203.31	21.120000	174,218.88	72,015.57	0.03
		Base		12.389782	102,203.31	21.120000	174,218.88	72,015.57	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	28,516.000	24.679920	703,772.61	68.330000	1,948,498.28	1,244,725.67	0.37
		Base		24.679920	703,772.61	68.330000	1,948,498.28	1,244,725.67	0.37
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,857.000	17.190504	530,447.38	23.880000	736,865.16	206,417.78	0.14
		Base		17.190504	530,447.38	23.880000	736,865.16	206,417.78	0.14
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	24,824.000	41.797342	1,037,577.23	62.950000	1,562,670.80	525,093.57	0.30
		Base		41.797342	1,037,577.23	62.950000	1,562,670.80	525,093.57	0.30
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	69,326.000	4.652006	322,504.98	2.650000	183,713.90	-138,791.08	0.04
		Base		4.652006	322,504.98	2.650000	183,713.90	-138,791.08	0.04
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	25,726.000	45.759886	1,177,218.83	53.930000	1,387,403.18	210,184.35	0.27
		Base		45.759886	1,177,218.83	53.930000	1,387,403.18	210,184.35	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,132.000	34.194445	483,235.89	29.960000	423,394.72	-59,841.17	0.08
		Base		34.194445	483,235.89	29.960000	423,394.72	-59,841.17	0.08
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,634.000	20.324262	256,776.73	20.520000	259,249.68	2,472.95	0.05
		Base		20.324262	256,776.73	20.520000	259,249.68	2,472.95	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,073.000	22.643718	997,976.57	31.090000	1,370,229.57	372,253.00	0.26
		Base		22.643718	997,976.57	31.090000	1,370,229.57	372,253.00	0.26
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,119.000	60.508799	612,288.54	62.350000	630,919.65	18,631.11	0.12
		Base		60.508799	612,288.54	62.350000	630,919.65	18,631.11	0.12
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,198.000	12.517813	215,281.35	14.290000	245,759.42	30,478.07	0.05
		Base		12.517813	215,281.35	14.290000	245,759.42	30,478.07	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,253.000	22.252417	739,959.62	29.160000	969,657.48	229,697.86	0.19
		Base		22.252417	739,959.62	29.160000	969,657.48	229,697.86	0.19
62914B100	NIC INC COMMON STOCK								
		Local	47,078.000	16.742478	788,202.38	19.850000	934,498.30	146,295.92	0.18
		Base		16.742478	788,202.38	19.850000	934,498.30	146,295.92	0.18
630077105	NANOMETRICS INC COMMON STOCK								
		Local	18,735.000	16.159750	302,752.92	18.620000	348,845.70	46,092.78	0.07
		Base		16.159750	302,752.92	18.620000	348,845.70	46,092.78	0.07
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,743.000	93.317547	349,287.58	89.400000	334,624.20	-14,663.38	0.06
		Base		93.317547	349,287.58	89.400000	334,624.20	-14,663.38	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,462.000	53.189089	450,086.07	91.080000	770,718.96	320,632.89	0.15
		Base		53.189089	450,086.07	91.080000	770,718.96	320,632.89	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,564.000	19.728950	504,350.87	32.330000	826,484.12	322,133.25	0.16
		Base		19.728950	504,350.87	32.330000	826,484.12	322,133.25	0.16
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,556.000	11.683626	427,106.64	15.930000	582,337.08	155,230.44	0.11
		Base		11.683626	427,106.64	15.930000	582,337.08	155,230.44	0.11
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	12,912.000	29.451966	380,283.79	69.390000	895,963.68	515,679.89	0.17
		Base		29.451966	380,283.79	69.390000	895,963.68	515,679.89	0.17
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	104,816.000	12.515081	1,311,780.69	15.440000	1,618,359.04	306,578.35	0.31
		Base		12.515081	1,311,780.69	15.440000	1,618,359.04	306,578.35	0.31
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	28,870.000	31.585891	911,884.68	49.370000	1,425,311.90	513,427.22	0.27
		Base		31.585891	911,884.68	49.370000	1,425,311.90	513,427.22	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,996.000	34.904984	872,484.97	45.000000	1,124,820.00	252,335.03	0.22
		Base		34.904984	872,484.97	45.000000	1,124,820.00	252,335.03	0.22
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,877.000	11.840551	768,179.42	4.590000	297,785.43	-470,393.99	0.06
		Base		11.840551	768,179.42	4.590000	297,785.43	-470,393.99	0.06
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	40,404.000	11.195165	452,329.45	4.360000	176,161.44	-276,168.01	0.03
		Base		11.195165	452,329.45	4.360000	176,161.44	-276,168.01	0.03
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	30,150.000	15.500788	467,348.75	15.550000	468,832.50	1,483.75	0.09
		Base		15.500788	467,348.75	15.550000	468,832.50	1,483.75	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	78,475.000	12.589877	987,990.57	14.810000	1,162,214.75	174,224.18	0.22
		Base		12.589877	987,990.57	14.810000	1,162,214.75	174,224.18	0.22
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	21,154.000	45.825148	969,385.19	54.900000	1,161,354.60	191,969.41	0.22
		Base		45.825148	969,385.19	54.900000	1,161,354.60	191,969.41	0.22
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	37,149.000	40.258915	1,495,578.44	57.960000	2,153,156.04	657,577.60	0.41
		Base		40.258915	1,495,578.44	57.960000	2,153,156.04	657,577.60	0.41
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	22,679.000	14.414204	326,899.74	27.140000	615,508.06	288,608.32	0.12
		Base		14.414204	326,899.74	27.140000	615,508.06	288,608.32	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	38,314.000	29.826647	1,142,778.16	54.370000	2,083,132.18	940,354.02	0.40
		Base		29.826647	1,142,778.16	54.370000	2,083,132.18	940,354.02	0.40
67075N108	NUVECTRA CORP COMMON STOCK USD.001								
		Local	1.000	7.960000	7.96	9.000000	9.00	1.04	0.00
		Base		7.960000	7.96	9.000000	9.00	1.04	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	33,825.000	15.365123	519,725.29	9.140000	309,160.50	-210,564.79	0.06
		Base		15.365123	519,725.29	9.140000	309,160.50	-210,564.79	0.06
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,191.000	48.648293	690,367.92	53.280000	756,096.48	65,728.56	0.14
		Base		48.648293	690,367.92	53.280000	756,096.48	65,728.56	0.14
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	104,088.000	12.034201	1,252,615.89	13.160000	1,369,798.08	117,182.19	0.26
		Base		12.034201	1,252,615.89	13.160000	1,369,798.08	117,182.19	0.26
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,011.000	23.202612	162,673.51	23.710000	166,230.81	3,557.30	0.03
		Base		23.202612	162,673.51	23.710000	166,230.81	3,557.30	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,628.000	19.288585	532,905.03	32.350000	893,765.80	360,860.77	0.17
		Base		19.288585	532,905.03	32.350000	893,765.80	360,860.77	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	36,918.000	18.207327	672,178.08	37.670000	1,390,701.06	718,522.98	0.27
		Base		18.207327	672,178.08	37.670000	1,390,701.06	718,522.98	0.27
684000102	OPUS BANK COMMON STOCK								
		Local	13,802.000	35.058800	483,881.56	37.660000	519,783.32	35,901.76	0.10
		Base		35.058800	483,881.56	37.660000	519,783.32	35,901.76	0.10
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,036.000	8.548981	179,836.37	4.670000	98,238.12	-81,598.25	0.02
		Base		8.548981	179,836.37	4.670000	98,238.12	-81,598.25	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,101.000	13.679503	398,087.22	16.750000	487,441.75	89,354.53	0.09
		Base		13.679503	398,087.22	16.750000	487,441.75	89,354.53	0.09
690070107	OUTERWALL INC COMMON STOCK USD.001								
		Local	12,811.000	51.015391	653,558.18	41.250000	528,453.75	-125,104.43	0.10
		Base		51.015391	653,558.18	41.250000	528,453.75	-125,104.43	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	11,251.000	45.459797	511,468.18	63.370000	712,975.87	201,507.69	0.14
		Base		45.459797	511,468.18	63.370000	712,975.87	201,507.69	0.14
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	35,002.000	42.239555	1,478,468.91	58.050000	2,031,866.10	553,397.19	0.39
		Base		42.239555	1,478,468.91	58.050000	2,031,866.10	553,397.19	0.39
69336V101	PGT INC COMMON STOCK USD.01								
		Local	37,515.000	9.057665	339,798.32	10.720000	402,160.80	62,362.48	0.08
		Base		9.057665	339,798.32	10.720000	402,160.80	62,362.48	0.08
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,640.000	30.878005	1,100,492.09	27.510000	980,456.40	-120,035.69	0.19
		Base		30.878005	1,100,492.09	27.510000	980,456.40	-120,035.69	0.19
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,009.000	64.874320	973,698.67	98.730000	1,481,838.57	508,139.90	0.28
		Base		64.874320	973,698.67	98.730000	1,481,838.57	508,139.90	0.28
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,531.000	23.674174	509,728.65	63.340000	1,363,773.54	854,044.89	0.26
		Base		23.674174	509,728.65	63.340000	1,363,773.54	854,044.89	0.26
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,617.000	27.052652	422,481.27	16.360000	255,494.12	-166,987.15	0.05
		Base		27.052652	422,481.27	16.360000	255,494.12	-166,987.15	0.05
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	62,837.000	17.037491	1,070,584.85	17.450000	1,096,505.65	25,920.80	0.21
		Base		17.037491	1,070,584.85	17.450000	1,096,505.65	25,920.80	0.21
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	53,405.000	16.014933	855,277.48	21.100000	1,126,845.50	271,568.02	0.22
		Base		16.014933	855,277.48	21.100000	1,126,845.50	271,568.02	0.22
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,731.000	12.773309	354,216.64	20.950000	580,964.45	226,747.81	0.11
		Base		12.773309	354,216.64	20.950000	580,964.45	226,747.81	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,533.000	12.730997	197,750.57	18.830000	292,486.39	94,735.82	0.06
		Base		12.730997	197,750.57	18.830000	292,486.39	94,735.82	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,530.000	16.268768	382,804.10	26.570000	625,192.10	242,388.00	0.12
		Base		16.268768	382,804.10	26.570000	625,192.10	242,388.00	0.12
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,256.000	32.232360	459,504.53	18.990000	270,721.44	-188,783.09	0.05
		Base		32.232360	459,504.53	18.990000	270,721.44	-188,783.09	0.05
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK								
		Local	62,647.000	33.748362	2,114,233.61	60.060000	3,762,578.82	1,648,345.21	0.72
		Base		33.748362	2,114,233.61	60.060000	3,762,578.82	1,648,345.21	0.72
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	27,215.000	23.172162	630,630.40	49.180000	1,338,433.70	707,803.30	0.26
		Base		23.172162	630,630.40	49.180000	1,338,433.70	707,803.30	0.26
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	49,732.000	10.907083	542,431.03	3.570000	177,543.24	-364,887.79	0.03
		Base		10.907083	542,431.03	3.570000	177,543.24	-364,887.79	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,908.000	33.263824	362,841.79	42.230000	460,644.84	97,803.05	0.09
		Base		33.263824	362,841.79	42.230000	460,644.84	97,803.05	0.09
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	25,735.000	32.799904	844,105.54	43.920000	1,130,281.20	286,175.66	0.22
		Base		32.799904	844,105.54	43.920000	1,130,281.20	286,175.66	0.22
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,312.000	60.617805	1,049,415.44	58.120000	1,006,173.44	-43,242.00	0.19
		Base		60.617805	1,049,415.44	58.120000	1,006,173.44	-43,242.00	0.19
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,745.000	38.277536	258,181.98	35.600000	240,122.00	-18,059.98	0.05
		Base		38.277536	258,181.98	35.600000	240,122.00	-18,059.98	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,146.000	39.553984	875,962.53	49.890000	1,104,863.94	228,901.41	0.21
		Base		39.553984	875,962.53	49.890000	1,104,863.94	228,901.41	0.21
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,929.000	38.280361	1,566,776.88	52.490000	2,148,363.21	581,586.33	0.41
		Base		38.280361	1,566,776.88	52.490000	2,148,363.21	581,586.33	0.41
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	39,251.000	24.143251	947,646.75	26.330000	1,033,478.83	85,832.08	0.20
		Base		24.143251	947,646.75	26.330000	1,033,478.83	85,832.08	0.20
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,182.000	77.135098	1,402,470.35	65.800000	1,196,375.60	-206,094.75	0.23
		Base		77.135098	1,402,470.35	65.800000	1,196,375.60	-206,094.75	0.23
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,721.000	45.049859	437,929.68	47.560000	462,330.76	24,401.08	0.09
		Base		45.049859	437,929.68	47.560000	462,330.76	24,401.08	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	45,658.000	15.060472	687,631.02	20.420000	932,336.36	244,705.34	0.18
		Base		15.060472	687,631.02	20.420000	932,336.36	244,705.34	0.18
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	63,875.000	10.095623	644,857.95	13.860000	885,307.50	240,449.55	0.17
		Base		10.095623	644,857.95	13.860000	885,307.50	240,449.55	0.17
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	10,184.000	48.119838	490,052.43	86.410000	879,999.44	389,947.01	0.17
		Base		48.119838	490,052.43	86.410000	879,999.44	389,947.01	0.17
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,272.000	34.714786	1,189,745.15	12.710000	435,597.12	-754,148.03	0.08
		Base		34.714786	1,189,745.15	12.710000	435,597.12	-754,148.03	0.08
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	18,584.000	25.807686	479,610.03	31.190000	579,634.96	100,024.93	0.11
		Base		25.807686	479,610.03	31.190000	579,634.96	100,024.93	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,384.000	17.107097	451,353.64	19.920000	525,569.28	74,215.64	0.10
		Base		17.107097	451,353.64	19.920000	525,569.28	74,215.64	0.10
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,553.000	7.686862	211,796.12	3.700000	101,946.10	-109,850.02	0.02
		Base		7.686862	211,796.12	3.700000	101,946.10	-109,850.02	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	21,767.000	12.646156	275,268.88	13.250000	288,412.75	13,143.87	0.06
		Base		12.646156	275,268.88	13.250000	288,412.75	13,143.87	0.06
749607107	RLI CORP COMMON STOCK USD1.								
		Local	29,232.000	36.436127	1,065,100.85	66.110000	1,932,527.52	867,426.67	0.37
		Base		36.436127	1,065,100.85	66.110000	1,932,527.52	867,426.67	0.37
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	84,441.000	11.431189	965,260.99	12.100000	1,021,736.10	56,475.11	0.20
		Base		11.431189	965,260.99	12.100000	1,021,736.10	56,475.11	0.20
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,056.000	23.249429	768,533.13	12.960000	428,405.76	-340,127.37	0.08
		Base		23.249429	768,533.13	12.960000	428,405.76	-340,127.37	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,558.000	32.250758	437,255.78	40.390000	547,607.62	110,351.84	0.10
		Base		32.250758	437,255.78	40.390000	547,607.62	110,351.84	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,510.000	41.429957	435,428.85	50.710000	532,962.10	97,533.25	0.10
		Base		41.429957	435,428.85	50.710000	532,962.10	97,533.25	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,419.000	15.627735	459,752.34	13.040000	383,623.76	-76,128.58	0.07
		Base		15.627735	459,752.34	13.040000	383,623.76	-76,128.58	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	25,469.000	18.520158	471,689.90	23.960000	610,237.24	138,547.34	0.12
		Base		18.520158	471,689.90	23.960000	610,237.24	138,547.34	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	40,937.000	11.875048	486,128.82	13.170000	539,140.29	53,011.47	0.10
		Base		11.875048	486,128.82	13.170000	539,140.29	53,011.47	0.10
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	28,633.000	11.384012	325,958.41	15.580000	446,102.14	120,143.73	0.09
		Base		11.384012	325,958.41	15.580000	446,102.14	120,143.73	0.09
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	76,789.000	15.941984	1,224,168.98	20.220000	1,552,673.58	328,504.60	0.30
		Base		15.941984	1,224,168.98	20.220000	1,552,673.58	328,504.60	0.30
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,442.000	56.663636	251,699.87	58.420000	259,501.64	7,801.77	0.05
		Base		56.663636	251,699.87	58.420000	259,501.64	7,801.77	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,310.000	25.016431	583,133.00	8.050000	187,645.50	-395,487.50	0.04
		Base		25.016431	583,133.00	8.050000	187,645.50	-395,487.50	0.04
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	21,980.000	28.940430	636,110.66	31.950000	702,261.00	66,150.34	0.13
		Base		28.940430	636,110.66	31.950000	702,261.00	66,150.34	0.13
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	13,855.000	49.341620	683,628.14	66.470000	920,941.85	237,313.71	0.18
		Base		49.341620	683,628.14	66.470000	920,941.85	237,313.71	0.18
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	63,726.000	10.784424	687,248.23	16.810000	1,071,234.06	383,985.83	0.20
		Base		10.784424	687,248.23	16.810000	1,071,234.06	383,985.83	0.20
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,842.000	8.651749	413,916.99	3.880000	185,626.96	-228,290.03	0.04
		Base		8.651749	413,916.99	3.880000	185,626.96	-228,290.03	0.04
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,926.000	9.856795	235,833.68	14.600000	349,319.60	113,485.92	0.07
		Base		9.856795	235,833.68	14.600000	349,319.60	113,485.92	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
			25,937.000	Local 7.254251	188,153.52	16.610000	430,813.57	242,660.05	0.08
				Base 7.254251	188,153.52	16.610000	430,813.57	242,660.05	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
			26,841.000	Local 22.755944	610,792.30	25.870000	694,376.67	83,584.37	0.13
				Base 22.755944	610,792.30	25.870000	694,376.67	83,584.37	0.13
784635104	SPX CORP COMMON STOCK USD.01								
			32,274.000	Local 12.280479	396,340.18	16.570000	534,780.18	138,440.00	0.10
				Base 12.280479	396,340.18	16.570000	534,780.18	138,440.00	0.10
78469X107	SPX FLOW INC COMMON STOCK USD.01								
			32,099.000	Local 33.716057	1,082,251.71	29.970000	962,007.03	-120,244.68	0.18
				Base 33.716057	1,082,251.71	29.970000	962,007.03	-120,244.68	0.18
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
			50,265.000	Local 22.695779	1,140,803.31	20.940000	1,052,549.10	-88,254.21	0.20
				Base 22.695779	1,140,803.31	20.940000	1,052,549.10	-88,254.21	0.20
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
			10,823.000	Local 46.630985	504,687.15	59.410000	642,994.43	138,307.28	0.12
				Base 46.630985	504,687.15	59.410000	642,994.43	138,307.28	0.12
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
			18,483.000	Local 24.912258	460,453.27	12.940000	239,170.02	-221,283.25	0.05
				Base 24.912258	460,453.27	12.940000	239,170.02	-221,283.25	0.05
78709Y105	SAIA INC COMMON STOCK USD.001								
			19,258.000	Local 35.147079	676,862.45	26.070000	502,056.06	-174,806.39	0.10
				Base 35.147079	676,862.45	26.070000	502,056.06	-174,806.39	0.10
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
			15,317.000	Local 53.701656	822,548.27	89.710000	1,374,088.07	551,539.80	0.26
				Base 53.701656	822,548.27	89.710000	1,374,088.07	551,539.80	0.26
801056102	SANMINA CORP COMMON STOCK USD.01								
			59,514.000	Local 16.503749	982,204.14	26.790000	1,594,380.06	612,175.92	0.31
				Base 16.503749	982,204.14	26.790000	1,594,380.06	612,175.92	0.31

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

Base Currency: 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	56.180000	493,148.04	122,867.09	0.09
		Base		42.182838	370,280.95	56.180000	493,148.04	122,867.09	0.09
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,214.000	35.417438	715,928.10	38.380000	775,813.32	59,885.22	0.15
		Base		35.417438	715,928.10	38.380000	775,813.32	59,885.22	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,659.000	30.924353	638,866.20	39.050000	806,733.95	167,867.75	0.15
		Base		30.924353	638,866.20	39.050000	806,733.95	167,867.75	0.15
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	22,589.000	25.705510	580,661.76	25.310000	571,727.59	-8,934.17	0.11
		Base		25.705510	580,661.76	25.310000	571,727.59	-8,934.17	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,549.000	32.116511	756,311.72	34.400000	810,085.60	53,773.88	0.15
		Base		32.116511	756,311.72	34.400000	810,085.60	53,773.88	0.15
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,093.000	13.125787	500,000.62	14.150000	539,015.95	39,015.33	0.10
		Base		13.125787	500,000.62	14.150000	539,015.95	39,015.33	0.10
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	38,696.000	11.685062	452,165.16	9.790000	378,833.84	-73,331.32	0.07
		Base		11.685062	452,165.16	9.790000	378,833.84	-73,331.32	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	41,076.000	15.935264	654,556.89	16.860000	692,541.36	37,984.47	0.13
		Base		15.935264	654,556.89	16.860000	692,541.36	37,984.47	0.13
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,178.000	72.564031	883,684.77	57.370000	698,651.86	-185,032.91	0.13
		Base		72.564031	883,684.77	57.370000	698,651.86	-185,032.91	0.13
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	37,499.000	19.643607	736,615.62	22.420000	840,727.58	104,111.96	0.16
		Base		19.643607	736,615.62	22.420000	840,727.58	104,111.96	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	80,982.000	13.527397	1,095,475.68	12.670000	1,026,041.94	-69,433.74	0.20
		Base		13.527397	1,095,475.68	12.670000	1,026,041.94	-69,433.74	0.20
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	44,403.000	19.063851	846,492.16	37.150000	1,649,571.45	803,079.29	0.32
		Base		19.063851	846,492.16	37.150000	1,649,571.45	803,079.29	0.32
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	50,043.000	19.795666	990,634.53	23.540000	1,178,012.22	187,377.69	0.23
		Base		19.795666	990,634.53	23.540000	1,178,012.22	187,377.69	0.23
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,633.000	26.310574	121,896.89	31.220000	144,642.26	22,745.37	0.03
		Base		26.310574	121,896.89	31.220000	144,642.26	22,745.37	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	16,689.000	44.599200	744,316.05	52.040000	868,495.56	124,179.51	0.17
		Base		44.599200	744,316.05	52.040000	868,495.56	124,179.51	0.17
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,007.000	37.211841	818,920.98	47.480000	1,044,892.36	225,971.38	0.20
		Base		37.211841	818,920.98	47.480000	1,044,892.36	225,971.38	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,652.000	29.965918	948,481.23	39.570000	1,252,469.64	303,988.41	0.24
		Base		29.965918	948,481.23	39.570000	1,252,469.64	303,988.41	0.24
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,100.000	15.260906	230,439.68	2.440000	36,844.00	-193,595.68	0.01
		Base		15.260906	230,439.68	2.440000	36,844.00	-193,595.68	0.01
830879102	SKYWEST INC COMMON STOCK								
		Local	39,422.000	13.925500	548,971.05	23.600000	930,359.20	381,388.15	0.18
		Base		13.925500	548,971.05	23.600000	930,359.20	381,388.15	0.18
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	37,874.000	13.114540	496,700.08	29.790000	1,128,266.46	631,566.38	0.22
		Base		13.114540	496,700.08	29.790000	1,128,266.46	631,566.38	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,291.000	16.528086	368,427.57	17.860000	398,117.26	29,689.69	0.08
		Base		16.528086	368,427.57	17.860000	398,117.26	29,689.69	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	58,522.000	27.083399	1,584,974.67	28.890000	1,690,700.58	105,725.91	0.32
		Base		27.083399	1,584,974.67	28.890000	1,690,700.58	105,725.91	0.32
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	18,804.450	25.793486	485,032.32	29.490000	554,543.23	69,510.91	0.11
		Base		25.793486	485,032.32	29.490000	554,543.23	69,510.91	0.11
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	36,591.000	42.942179	1,571,297.26	69.430000	2,540,513.13	969,215.87	0.49
		Base		42.942179	1,571,297.26	69.430000	2,540,513.13	969,215.87	0.49
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,749.000	21.777565	626,083.22	29.710000	854,132.79	228,049.57	0.16
		Base		21.777565	626,083.22	29.710000	854,132.79	228,049.57	0.16
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	45,693.000	9.994793	456,692.09	7.490000	342,240.57	-114,451.52	0.07
		Base		9.994793	456,692.09	7.490000	342,240.57	-114,451.52	0.07
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	33,482.000	44.829297	1,500,974.53	63.580000	2,128,785.56	627,811.03	0.41
		Base		44.829297	1,500,974.53	63.580000	2,128,785.56	627,811.03	0.41
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,927.000	14.918322	237,604.11	17.540000	279,359.58	41,755.47	0.05
		Base		14.918322	237,604.11	17.540000	279,359.58	41,755.47	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	20,698.000	17.194803	355,898.03	5.530000	114,459.94	-241,438.09	0.02
		Base		17.194803	355,898.03	5.530000	114,459.94	-241,438.09	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,597.000	32.105361	372,325.87	90.990000	1,055,211.03	682,885.16	0.20
		Base		32.105361	372,325.87	90.990000	1,055,211.03	682,885.16	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	15,182.000	20.318493	308,475.36	38.640000	586,632.48	278,157.12	0.11
		Base		20.318493	308,475.36	38.640000	586,632.48	278,157.12	0.11
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,894.000	43.386504	429,266.07	86.670000	857,512.98	428,246.91	0.16
		Base		43.386504	429,266.07	86.670000	857,512.98	428,246.91	0.16
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	22,542.000	9.181512	206,969.64	6.950000	156,666.90	-50,302.74	0.03
		Base		9.181512	206,969.64	6.950000	156,666.90	-50,302.74	0.03
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	14,088.000	42.757308	602,364.96	57.690000	812,736.72	210,371.76	0.16
		Base		42.757308	602,364.96	57.690000	812,736.72	210,371.76	0.16
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	92,568.000	12.021389	1,112,795.91	16.460000	1,523,669.28	410,873.37	0.29
		Base		12.021389	1,112,795.91	16.460000	1,523,669.28	410,873.37	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	17,188.000	19.144455	329,054.89	37.220000	639,737.36	310,682.47	0.12
		Base		19.144455	329,054.89	37.220000	639,737.36	310,682.47	0.12
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	93,337.000	12.282278	1,146,390.97	10.120000	944,570.44	-201,820.53	0.18
		Base		12.282278	1,146,390.97	10.120000	944,570.44	-201,820.53	0.18
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,503.000	42.969154	365,366.72	48.170000	409,589.51	44,222.79	0.08
		Base		42.969154	365,366.72	48.170000	409,589.51	44,222.79	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	14,608.000	35.253448	514,982.37	66.230000	967,487.84	452,505.47	0.19
		Base		35.253448	514,982.37	66.230000	967,487.84	452,505.47	0.19
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	66,924.000	13.343696	893,013.48	11.700000	783,010.80	-110,002.68	0.15
		Base		13.343696	893,013.48	11.700000	783,010.80	-110,002.68	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,357.000	13.888847	685,511.80	6.050000	298,609.85	-386,901.95	0.06
		Base		13.888847	685,511.80	6.050000	298,609.85	-386,901.95	0.06
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	28,354.000	18.726816	530,980.14	26.240000	744,008.96	213,028.82	0.14
		Base		18.726816	530,980.14	26.240000	744,008.96	213,028.82	0.14
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,840.000	19.753618	352,404.54	27.140000	484,177.60	131,773.06	0.09
		Base		19.753618	352,404.54	27.140000	484,177.60	131,773.06	0.09
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	26,406.000	16.298116	430,368.05	19.510000	515,181.06	84,813.01	0.10
		Base		16.298116	430,368.05	19.510000	515,181.06	84,813.01	0.10
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	20,843.000	41.081282	856,257.17	44.770000	933,141.11	76,883.94	0.18
		Base		41.081282	856,257.17	44.770000	933,141.11	76,883.94	0.18
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,020.000	15.829957	158,616.17	22.040000	220,840.80	62,224.63	0.04
		Base		15.829957	158,616.17	22.040000	220,840.80	62,224.63	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,021.000	18.763379	563,295.40	29.820000	895,226.22	331,930.82	0.17
		Base		18.763379	563,295.40	29.820000	895,226.22	331,930.82	0.17
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	30,814.000	34.252024	1,055,441.86	35.270000	1,086,809.78	31,367.92	0.21
		Base		34.252024	1,055,441.86	35.270000	1,086,809.78	31,367.92	0.21
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	147,199.000	8.850564	1,302,794.20	6.040000	889,081.96	-413,712.24	0.17
		Base		8.850564	1,302,794.20	6.040000	889,081.96	-413,712.24	0.17
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	49,833.000	11.680916	582,095.11	7.830000	390,192.39	-191,902.72	0.07
		Base		11.680916	582,095.11	7.830000	390,192.39	-191,902.72	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,304.000	34.186051	1,275,276.46	13.790000	514,422.16	-760,854.30	0.10
		Base		34.186051	1,275,276.46	13.790000	514,422.16	-760,854.30	0.10
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	65,395.000	17.663589	1,155,110.37	38.910000	2,544,519.45	1,389,409.08	0.49
		Base		17.663589	1,155,110.37	38.910000	2,544,519.45	1,389,409.08	0.49
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	48,937.000	15.210811	744,371.46	19.940000	975,803.78	231,432.32	0.19
		Base		15.210811	744,371.46	19.940000	975,803.78	231,432.32	0.19
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	28,884.000	14.650622	423,168.58	8.010000	231,360.84	-191,807.74	0.04
		Base		14.650622	423,168.58	8.010000	231,360.84	-191,807.74	0.04
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,401.000	19.095346	790,566.41	22.370000	926,140.37	135,573.96	0.18
		Base		19.095346	790,566.41	22.370000	926,140.37	135,573.96	0.18
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,688.000	19.764051	250,766.28	27.300000	346,382.40	95,616.12	0.07
		Base		19.764051	250,766.28	27.300000	346,382.40	95,616.12	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,610.000	43.800804	596,128.94	53.700000	730,857.00	134,728.06	0.14
		Base		43.800804	596,128.94	53.700000	730,857.00	134,728.06	0.14
88157K101	TESCO CORP COMMON STOCK								
		Local	30,279.000	13.164876	398,619.29	7.320000	221,642.28	-176,977.01	0.04
		Base		13.164876	398,619.29	7.320000	221,642.28	-176,977.01	0.04
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	61,883.000	10.685157	661,229.60	5.470000	338,500.01	-322,729.59	0.06
		Base		10.685157	661,229.60	5.470000	338,500.01	-322,729.59	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	45,203.000	23.636834	1,068,455.79	30.600000	1,383,211.80	314,756.01	0.26
		Base		23.636834	1,068,455.79	30.600000	1,383,211.80	314,756.01	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	36,461.000	19.596090	714,493.04	32.270000	1,176,596.47	462,103.43	0.23
		Base		19.596090	714,493.04	32.270000	1,176,596.47	462,103.43	0.23
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	35,380.000	36.216525	1,281,340.65	51.240000	1,812,871.20	531,530.55	0.35
		Base		36.216525	1,281,340.65	51.240000	1,812,871.20	531,530.55	0.35
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,216.000	18.995924	687,956.37	4.330000	156,815.28	-531,141.09	0.03
		Base		18.995924	687,956.37	4.330000	156,815.28	-531,141.09	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,315.000	18.239037	534,677.37	8.960000	262,662.40	-272,014.97	0.05
		Base		18.239037	534,677.37	8.960000	262,662.40	-272,014.97	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	33,699.000	22.941226	773,096.36	6.340000	213,651.66	-559,444.70	0.04
		Base		22.941226	773,096.36	6.340000	213,651.66	-559,444.70	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,471.000	42.621813	403,671.19	66.540000	630,200.34	226,529.15	0.12
		Base		42.621813	403,671.19	66.540000	630,200.34	226,529.15	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,179.000	28.851048	841,844.74	36.140000	1,054,529.06	212,684.32	0.20
		Base		28.851048	841,844.74	36.140000	1,054,529.06	212,684.32	0.20
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,152.000	19.666218	376,647.41	16.250000	311,220.00	-65,427.41	0.06
		Base		19.666218	376,647.41	16.250000	311,220.00	-65,427.41	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,829.000	43.250321	1,030,611.91	45.170000	1,076,355.93	45,744.02	0.21
		Base		43.250321	1,030,611.91	45.170000	1,076,355.93	45,744.02	0.21
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	32,406.000	17.328125	561,535.23	19.810000	641,962.86	80,427.63	0.12
		Base		17.328125	561,535.23	19.810000	641,962.86	80,427.63	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	73,534.000	5.512885	405,384.48	6.570000	483,118.38	77,733.90	0.09
		Base		5.512885	405,384.48	6.570000	483,118.38	77,733.90	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,221.000	8.124162	278,016.95	6.800000	232,702.80	-45,314.15	0.04
		Base		8.124162	278,016.95	6.800000	232,702.80	-45,314.15	0.04
89969Q104	TUMI HOLDINGS INC COMMON STOCK USD.01								
		Local	43,132.000	17.721710	764,372.78	26.830000	1,157,231.56	392,858.78	0.22
		Base		17.721710	764,372.78	26.830000	1,157,231.56	392,858.78	0.22
902104108	II VI INC COMMON STOCK								
		Local	40,621.000	21.512236	873,848.52	20.380000	827,855.98	-45,992.54	0.16
		Base		21.512236	873,848.52	20.380000	827,855.98	-45,992.54	0.16
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	32,462.000	45.189116	1,466,929.07	57.550000	1,868,188.10	401,259.03	0.36
		Base		45.189116	1,466,929.07	57.550000	1,868,188.10	401,259.03	0.36
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,661.000	43.424256	462,945.99	64.140000	683,796.54	220,850.55	0.13
		Base		43.424256	462,945.99	64.140000	683,796.54	220,850.55	0.13
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,636.000	49.343752	475,476.39	57.770000	556,671.72	81,195.33	0.11
		Base		49.343752	475,476.39	57.770000	556,671.72	81,195.33	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	47,903.000	31.260720	1,497,482.25	28.530000	1,366,672.59	-130,809.66	0.26
		Base		31.260720	1,497,482.25	28.530000	1,366,672.59	-130,809.66	0.26
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,449.000	25.846713	528,539.44	22.810000	466,441.69	-62,097.75	0.09
		Base		25.846713	528,539.44	22.810000	466,441.69	-62,097.75	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,554.000	29.728179	343,479.38	25.130000	290,352.02	-53,127.36	0.06
		Base		29.728179	343,479.38	25.130000	290,352.02	-53,127.36	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,775.000	66.956040	788,407.37	115.670000	1,362,014.25	573,606.88	0.26
		Base		66.956040	788,407.37	115.670000	1,362,014.25	573,606.88	0.26
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	39,341.000	24.140628	949,716.43	13.970000	549,593.77	-400,122.66	0.11
		Base		24.140628	949,716.43	13.970000	549,593.77	-400,122.66	0.11
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	50,946.000	14.336438	730,384.19	20.130000	1,025,542.98	295,158.79	0.20
		Base		14.336438	730,384.19	20.130000	1,025,542.98	295,158.79	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	49,932.000	27.999812	1,398,086.62	39.810000	1,987,792.92	589,706.30	0.38
		Base		27.999812	1,398,086.62	39.810000	1,987,792.92	589,706.30	0.38
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,321.000	22.098970	360,677.29	41.170000	671,935.57	311,258.28	0.13
		Base		22.098970	360,677.29	41.170000	671,935.57	311,258.28	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,772.000	23.362855	321,753.24	17.560000	241,836.32	-79,916.92	0.05
		Base		23.362855	321,753.24	17.560000	241,836.32	-79,916.92	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,517.000	45.187949	791,557.30	54.700000	958,179.90	166,622.60	0.18
		Base		45.187949	791,557.30	54.700000	958,179.90	166,622.60	0.18
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,180.000	28.687271	320,723.69	64.930000	725,917.40	405,193.71	0.14
		Base		28.687271	320,723.69	64.930000	725,917.40	405,193.71	0.14
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,531.000	36.079128	560,344.94	83.940000	1,303,672.14	743,327.20	0.25
		Base		36.079128	560,344.94	83.940000	1,303,672.14	743,327.20	0.25
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,454.000	42.053535	397,574.12	53.500000	505,789.00	108,214.88	0.10
		Base		42.053535	397,574.12	53.500000	505,789.00	108,214.88	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	24,636.000	15.939802	392,692.97	19.440000	478,923.84	86,230.87	0.09
		Base		15.939802	392,692.97	19.440000	478,923.84	86,230.87	0.09
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	16,257.000	14.507241	235,844.22	3.290000	53,485.53	-182,358.69	0.01
		Base		14.507241	235,844.22	3.290000	53,485.53	-182,358.69	0.01
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	20,407.000	19.173095	391,265.35	21.160000	431,812.12	40,546.77	0.08
		Base		19.173095	391,265.35	21.160000	431,812.12	40,546.77	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,782.000	46.941760	787,776.61	45.310000	760,392.42	-27,384.19	0.15
		Base		46.941760	787,776.61	45.310000	760,392.42	-27,384.19	0.15
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	15,366.000	8.282033	127,261.72	3.310000	50,861.46	-76,400.26	0.01
		Base		8.282033	127,261.72	3.310000	50,861.46	-76,400.26	0.01
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,208.000	12.359082	286,829.57	16.530000	383,628.24	96,798.67	0.07
		Base		12.359082	286,829.57	16.530000	383,628.24	96,798.67	0.07
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,384.000	29.712554	397,672.82	38.090000	509,796.56	112,123.74	0.10
		Base		29.712554	397,672.82	38.090000	509,796.56	112,123.74	0.10
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	30,821.000	36.880478	1,136,693.20	17.790000	548,305.59	-588,387.61	0.10
		Base		36.880478	1,136,693.20	17.790000	548,305.59	-588,387.61	0.10
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,813.000	17.206110	272,080.22	15.320000	242,255.16	-29,825.06	0.05
		Base		17.206110	272,080.22	15.320000	242,255.16	-29,825.06	0.05
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	6,292.000	40.284944	253,472.87	38.880000	244,632.96	-8,839.91	0.05
		Base		40.284944	253,472.87	38.880000	244,632.96	-8,839.91	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,527.000	22.457762	348,701.67	31.810000	493,913.87	145,212.20	0.09
		Base		22.457762	348,701.67	31.810000	493,913.87	145,212.20	0.09
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	178,682.000	6.289784	1,123,871.20	6.830000	1,220,398.06	96,526.86	0.23
		Base		6.289784	1,123,871.20	6.830000	1,220,398.06	96,526.86	0.23
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,716.000	11.938290	151,807.29	10.160000	129,194.56	-22,612.73	0.02
		Base		11.938290	151,807.29	10.160000	129,194.56	-22,612.73	0.02
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	20,918.000	24.107488	504,280.44	35.230000	736,941.14	232,660.70	0.14
		Base		24.107488	504,280.44	35.230000	736,941.14	232,660.70	0.14
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,057.000	107.249504	542,360.74	81.410000	411,690.37	-130,670.37	0.08
		Base		107.249504	542,360.74	81.410000	411,690.37	-130,670.37	0.08
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,673.000	41.923053	782,829.17	30.240000	564,671.52	-218,157.65	0.11
		Base		41.923053	782,829.17	30.240000	564,671.52	-218,157.65	0.11
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,325.000	50.166870	517,972.93	111.370000	1,149,895.25	631,922.32	0.22
		Base		50.166870	517,972.93	111.370000	1,149,895.25	631,922.32	0.22
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	27,715.000	40.344109	1,118,136.99	56.050000	1,553,425.75	435,288.76	0.30
		Base		40.344109	1,118,136.99	56.050000	1,553,425.75	435,288.76	0.30
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,978.000	19.643067	412,072.25	24.030000	504,101.34	92,029.09	0.10
		Base		19.643067	412,072.25	24.030000	504,101.34	92,029.09	0.10
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,629.000	39.359435	851,305.23	57.550000	1,244,748.95	393,443.72	0.24
		Base		39.359435	851,305.23	57.550000	1,244,748.95	393,443.72	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		19,686.000	Local	46.702232	919,380.14	48.650000	957,723.90	38,343.76	0.18
			Base	46.702232	919,380.14	48.650000	957,723.90	38,343.76	0.18
97186T108	WILSHIRE BANCORP INC COMMON STOCK								
		54,575.000	Local	5.667716	309,315.59	11.430000	623,792.25	314,476.66	0.12
			Base	5.667716	309,315.59	11.430000	623,792.25	314,476.66	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		20,804.000	Local	12.806260	266,421.43	22.520000	468,506.08	202,084.65	0.09
			Base	12.806260	266,421.43	22.520000	468,506.08	202,084.65	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		37,341.000	Local	37.678469	1,406,951.72	53.270000	1,989,155.07	582,203.35	0.38
			Base	37.678469	1,406,951.72	53.270000	1,989,155.07	582,203.35	0.38
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		77,025.000	Local	20.847569	1,605,783.98	18.210000	1,402,625.25	-203,158.73	0.27
			Base	20.847569	1,605,783.98	18.210000	1,402,625.25	-203,158.73	0.27
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		6,537.000	Local	65.031703	425,112.24	43.680000	285,536.16	-139,576.08	0.05
			Base	65.031703	425,112.24	43.680000	285,536.16	-139,576.08	0.05
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		26,414.000	Local	16.035815	423,570.01	17.570000	464,093.98	40,523.97	0.09
			Base	16.035815	423,570.01	17.570000	464,093.98	40,523.97	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		18,210.000	Local	10.475678	190,762.10	16.930000	308,295.30	117,533.20	0.06
			Base	10.475678	190,762.10	16.930000	308,295.30	117,533.20	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		24,675.000	Local	22.407177	552,897.09	28.460000	702,250.50	149,353.41	0.13
			Base	22.407177	552,897.09	28.460000	702,250.50	149,353.41	0.13
989817101	ZUMIEZ INC COMMON STOCK								
		15,432.000	Local	25.700789	396,614.58	14.880000	229,628.16	-166,986.42	0.04
			Base	25.700789	396,614.58	14.880000	229,628.16	-166,986.42	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	67,124.000	8.665773	581,681.36	9.510000	638,349.24	56,667.88	0.12
		Base		8.665773	581,681.36	9.510000	638,349.24	56,667.88	0.12
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	23,555.000	20.394299	480,387.72	35.500000	836,202.50	355,814.78	0.16
		Base		20.394299	480,387.72	35.500000	836,202.50	355,814.78	0.16
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	21,810.000	42.324199	923,090.79	102.830000	2,242,722.30	1,319,631.51	0.43
		Base		42.324199	923,090.79	102.830000	2,242,722.30	1,319,631.51	0.43
US DOLLAR Total									
		Local	18,939,870.550		420,528,423.06		503,863,107.07	83,334,684.01	96.40
		Base			420,528,423.06		503,863,107.07	83,334,684.01	96.40
EQUITY Total									
		Base	18,939,870.550		420,528,423.06		503,863,107.07	83,334,684.01	96.40

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		37,741,588.880	Base	439,330,141.39		522,664,825.40	83,334,684.01	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	14,600,947.240	1.000000	14,600,947.24	1.000000	14,600,947.24	0.00	0.75
		Base		1.000000	14,600,947.24	1.000000	14,600,947.24	0.00	0.75
US DOLLAR Total									
		Local	14,600,947.240		14,600,947.24		14,600,947.24	0.00	0.75
		Base			14,600,947.24		14,600,947.24	0.00	0.75
CASH Total									
		Base	14,600,947.240		14,600,947.24		14,600,947.24	0.00	0.75
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.0301	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
US DOLLAR Total									
		Local	5,000,000.000		5,000,000.00		5,000,000.00	0.00	0.26
		Base			5,000,000.00		5,000,000.00	0.00	0.26
CASH EQUIVALENT Total									
		Base	5,000,000.000		5,000,000.00		5,000,000.00	0.00	0.26
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	638,823.270	1.000000	638,823.27	1.000000	638,823.27	0.00	0.03
		Base		1.000000	638,823.27	1.000000	638,823.27	0.00	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		638,823.270	Local		638,823.27		638,823.27	0.00	0.03
			Base		638,823.27		638,823.27	0.00	0.03
EQUITY Total									
		638,823.270	Base		638,823.27		638,823.27	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		5,000,000.000	Local	99.897461	4,994,873.03	108.676900	5,433,845.00	438,971.97	0.28
			Base	99.897461	4,994,873.03	108.676900	5,433,845.00	438,971.97	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.683290	4,984,164.51	118.000300	5,900,015.00	915,850.49	0.30
			Base	99.683290	4,984,164.51	118.000300	5,900,015.00	915,850.49	0.30
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		10,000,000.000	Local	102.259000	10,225,900.00	101.399000	10,139,900.00	-86,000.00	0.52
			Base	102.259000	10,225,900.00	101.399000	10,139,900.00	-86,000.00	0.52
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.917312	3,969,714.81	109.323500	4,343,422.66	373,707.85	0.22
			Base	99.917312	3,969,714.81	109.323500	4,343,422.66	373,707.85	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		5,000,000.000	Local	108.072783	5,403,639.16	107.701000	5,385,050.00	-18,589.16	0.28
			Base	108.072783	5,403,639.16	107.701000	5,385,050.00	-18,589.16	0.28
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		5,000,000.000	Local	99.733306	4,986,665.32	142.608900	7,130,445.00	2,143,779.68	0.37
			Base	99.733306	4,986,665.32	142.608900	7,130,445.00	2,143,779.68	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.189	18 Mar 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	99.819100	6,987,337.00	-12,663.00	0.36
			Base	100.000000	7,000,000.00	99.819100	6,987,337.00	-12,663.00	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.922851	2,997,685.54	123.405000	3,702,150.00	704,464.46	0.19
		Base		99.922851	2,997,685.54	123.405000	3,702,150.00	704,464.46	0.19
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	108.498128	5,424,906.38	109.303100	5,465,155.00	40,248.62	0.28
		Base		108.498128	5,424,906.38	109.303100	5,465,155.00	40,248.62	0.28
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0366	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.747200	6,982,304.00	-17,696.00	0.36
		Base		100.000000	7,000,000.00	99.747200	6,982,304.00	-17,696.00	0.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9266	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.099400	9,909,940.00	-90,060.00	0.51
		Base		100.000000	10,000,000.00	99.099400	9,909,940.00	-90,060.00	0.51
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.2966	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.346600	7,024,262.00	24,262.00	0.36
		Base		100.000000	7,000,000.00	100.346600	7,024,262.00	24,262.00	0.36
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.9561	15 Aug 2016		
		Local	5,000,000.000	99.914343	4,995,717.16	99.920000	4,996,000.00	282.84	0.26
		Base		99.914343	4,995,717.16	99.920000	4,996,000.00	282.84	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	100.853934	5,042,696.70	100.877700	5,043,885.00	1,188.30	0.26
		Base		100.853934	5,042,696.70	100.877700	5,043,885.00	1,188.30	0.26
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.0756	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	99.984800	6,998,936.00	-1,064.00	0.36
		Base		100.000000	7,000,000.00	99.984800	6,998,936.00	-1,064.00	0.36
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.4976	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.683200	2,990,496.00	-9,504.00	0.15
		Base		100.000000	3,000,000.00	99.683200	2,990,496.00	-9,504.00	0.15
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.985381	4,999,269.05	100.677100	5,033,855.00	34,585.95	0.26
		Base		99.985381	4,999,269.05	100.677100	5,033,855.00	34,585.95	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.906000	2,997,180.00	103.459000	3,103,770.00	106,590.00	0.16
		Base		99.906000	2,997,180.00	103.459000	3,103,770.00	106,590.00	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.489729	4,588,638.44	110.000460	4,568,319.10	-20,319.34	0.23
Original Face:		Base	4,153,000.000	110.489729	4,588,638.44	110.000460	4,568,319.10	-20,319.34	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.764704	5,138,235.20	109.762060	5,488,103.00	349,867.80	0.28
Original Face:		Base	5,000,000.000	102.764704	5,138,235.20	109.762060	5,488,103.00	349,867.80	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.560998	3,384,512.92	106.431400	3,512,236.20	127,723.28	0.18
Original Face:		Base	3,300,000.000	102.560998	3,384,512.92	106.431400	3,512,236.20	127,723.28	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,884,877.250	99.998495	4,884,803.75	99.974380	4,883,625.74	-1,178.01	0.25
Original Face:		Base	5,900,000.000	99.998495	4,884,803.75	99.974380	4,883,625.74	-1,178.01	0.25
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	4,614,254.680	99.995772	4,614,059.59	99.888710	4,609,119.48	-4,940.11	0.24
Original Face:		Base	10,000,000.000	99.995772	4,614,059.59	99.888710	4,609,119.48	-4,940.11	0.24
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.811605	5,240,580.25	105.825190	5,291,259.50	50,679.25	0.27
Original Face:		Base	5,000,000.000	104.811605	5,240,580.25	105.825190	5,291,259.50	50,679.25	0.27
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,945,457.670	100.203586	4,955,525.94	99.649680	4,928,132.74	-27,393.20	0.25
Original Face:		Base	9,500,000.000	100.203586	4,955,525.94	99.649680	4,928,132.74	-27,393.20	0.25
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	3,593,588.600	99.998855	3,593,547.46	99.617510	3,579,843.48	-13,703.98	0.18
Original Face:		Base	5,250,000.000	99.998855	3,593,547.46	99.617510	3,579,843.48	-13,703.98	0.18
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,831,300.570	99.998917	1,831,280.73	99.668510	1,825,229.99	-6,050.74	0.09
Original Face:		Base	2,500,000.000	99.998917	1,831,280.73	99.668510	1,825,229.99	-6,050.74	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.721000	7,977,680.00	99.463000	7,957,040.00	-20,640.00	0.41
		Base		99.721000	7,977,680.00	99.463000	7,957,040.00	-20,640.00	0.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.964592	4,498,406.63	100.607590	4,527,341.55	28,934.92	0.23
Original Face:		Base	4,500,000.000	99.964592	4,498,406.63	100.607590	4,527,341.55	28,934.92	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10445	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	98.945320	6,926,172.40	-73,827.60	0.36
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	98.945320	6,926,172.40	-73,827.60	0.36
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					1.7776	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.656500	5,032,825.00	32,825.00	0.26
		Base		100.000000	5,000,000.00	100.656500	5,032,825.00	32,825.00	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.868330	2,996,049.90	103.446100	3,103,383.00	107,333.10	0.16
		Base		99.868330	2,996,049.90	103.446100	3,103,383.00	107,333.10	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	97.150100	3,886,004.00	-113,996.00	0.20
		Base		100.000000	4,000,000.00	97.150100	3,886,004.00	-113,996.00	0.20
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.476000	10,047,600.00	47,600.00	0.52
		Base		100.000000	10,000,000.00	100.476000	10,047,600.00	47,600.00	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.308800	2,086,176.00	86,176.00	0.11
		Base		100.000000	2,000,000.00	104.308800	2,086,176.00	86,176.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	783,360.740	99.444680	779,010.58	99.671140	780,784.58	1,774.00	0.04
Original Face:		Base	1,175,000.000	99.444680	779,010.58	99.671140	780,784.58	1,774.00	0.04
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.874133	5,143,706.65	103.701200	5,185,060.00	41,353.35	0.27
Original Face:		Base	5,000,000.000	102.874133	5,143,706.65	103.701200	5,185,060.00	41,353.35	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.723590	9,972,358.95	114.703200	11,470,320.00	1,497,961.05	0.59
		Base		99.723590	9,972,358.95	114.703200	11,470,320.00	1,497,961.05	0.59
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.819933	4,990,996.66	109.055000	5,452,750.00	461,753.34	0.28
		Base		99.819933	4,990,996.66	109.055000	5,452,750.00	461,753.34	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.893685	5,594,684.23	110.149730	5,507,486.50	-87,197.73	0.28
Original Face:		Base	5,000,000.000	111.893685	5,594,684.23	110.149730	5,507,486.50	-87,197.73	0.28
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.3466	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.139000	5,006,950.00	6,950.00	0.26
		Base		100.000000	5,000,000.00	100.139000	5,006,950.00	6,950.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.889298	2,996,678.93	102.173100	3,065,193.00	68,514.07	0.16
		Base		99.889298	2,996,678.93	102.173100	3,065,193.00	68,514.07	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.831011	2,994,930.32	99.759900	2,992,797.00	-2,133.32	0.15
		Base		99.831011	2,994,930.32	99.759900	2,992,797.00	-2,133.32	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	100.050000	10,005,000.00	5,000.00	0.51
		Base		100.000000	10,000,000.00	100.050000	10,005,000.00	5,000.00	0.51
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.990248	4,999,512.40	105.404700	5,270,235.00	270,722.60	0.27
		Base		99.990248	4,999,512.40	105.404700	5,270,235.00	270,722.60	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.942639	4,997,131.93	109.020000	5,451,000.00	453,868.07	0.28
		Base		99.942639	4,997,131.93	109.020000	5,451,000.00	453,868.07	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.728667	4,986,433.33	109.470700	5,473,535.00	487,101.67	0.28
		Base		99.728667	4,986,433.33	109.470700	5,473,535.00	487,101.67	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561792	25 Aug 2045		
		Local	5,695,000.000	102.150404	5,817,465.52	101.627680	5,787,696.38	-29,769.14	0.30
Original Face:		Base	5,695,000.000	102.150404	5,817,465.52	101.627680	5,787,696.38	-29,769.14	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	164,696.300	100.187357	165,004.87	112.873083	185,897.79	20,892.92	0.01
Original Face:		Base	5,000,000.000	100.187357	165,004.87	112.873083	185,897.79	20,892.92	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	432,671.850	100.000000	432,671.85	102.553496	443,720.11	11,048.26	0.02
Original Face:		Base	15,000,000.000	100.000000	432,671.85	102.553496	443,720.11	11,048.26	0.02
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	477,631.970	100.285473	478,995.48	102.810011	491,053.48	12,058.00	0.03
Original Face:		Base	16,453,008.000	100.285473	478,995.48	102.810011	491,053.48	12,058.00	0.03
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,485,996.000	104.979631	7,858,770.99	101.009369	7,561,557.32	-297,213.67	0.39
Original Face:		Base	10,000,000.000	104.979631	7,858,770.99	101.009369	7,561,557.32	-297,213.67	0.39
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,448,806.960	103.506463	1,499,608.84	107.851839	1,562,564.95	62,956.11	0.08
Original Face:		Base	5,085,000.000	103.506463	1,499,608.84	107.851839	1,562,564.95	62,956.11	0.08
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	5,420,369.560	103.011023	5,583,578.13	104.769998	5,678,921.08	95,342.95	0.29
Original Face:		Base	11,186,424.000	103.011023	5,583,578.13	104.769998	5,678,921.08	95,342.95	0.29
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,313,710.170	102.277605	4,411,959.45	102.598063	4,425,783.08	13,823.63	0.23
Original Face:		Base	5,300,000.000	102.277605	4,411,959.45	102.598063	4,425,783.08	13,823.63	0.23
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	5,275,603.760	103.995534	5,486,392.28	104.011000	5,487,208.23	815.95	0.28
Original Face:		Base	7,000,000.000	103.995534	5,486,392.28	104.011000	5,487,208.23	815.95	0.28
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	4,562.910	99.850315	4,556.08	103.299410	4,713.46	157.38	0.00
Original Face:		Base	3,000,000.000	99.850315	4,556.08	103.299410	4,713.46	157.38	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,601,488.610	105.213638	2,737,120.81	113.265087	2,946,578.34	209,457.53	0.15
Original Face:		Base	10,300,000.000	105.213638	2,737,120.81	113.265087	2,946,578.34	209,457.53	0.15
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	148,978.000	99.829384	148,723.82	103.067261	153,547.54	4,823.72	0.01
Original Face:		Base	5,000,000.000	99.829384	148,723.82	103.067261	153,547.54	4,823.72	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,192,166.990	99.550134	1,186,803.84	112.118660	1,336,641.65	149,837.81	0.07
Original Face:		Base	14,598,876.000	99.550134	1,186,803.84	112.118660	1,336,641.65	149,837.81	0.07
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	967,205.440	99.539835	962,754.70	112.067692	1,083,924.81	121,170.11	0.06
Original Face:		Base	11,774,977.000	99.539835	962,754.70	112.067692	1,083,924.81	121,170.11	0.06
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	421,801.860	99.471795	419,573.88	111.704647	471,172.28	51,598.40	0.02
Original Face:		Base	3,598,890.000	99.471795	419,573.88	111.704647	471,172.28	51,598.40	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	427,530.600	99.576610	425,720.48	111.609384	477,164.27	51,443.79	0.02
Original Face:		Base	6,241,535.000	99.576610	425,720.48	111.609384	477,164.27	51,443.79	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	247,562.510	99.989675	247,536.95	102.475575	253,691.11	6,154.16	0.01
Original Face:		Base	5,489,657.000	99.989675	247,536.95	102.475575	253,691.11	6,154.16	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	540,697.250	100.264007	542,124.73	112.733111	609,544.83	67,420.10	0.03
Original Face:		Base	5,000,000.000	100.264007	542,124.73	112.733111	609,544.83	67,420.10	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	387,971.650	101.004932	391,870.50	113.192748	439,155.77	47,285.27	0.02
Original Face:		Base	5,000,000.000	101.004932	391,870.50	113.192748	439,155.77	47,285.27	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	506,429.050	100.681786	509,881.81	113.177647	573,164.48	63,282.67	0.03
Original Face:		Base	5,000,000.000	100.681786	509,881.81	113.177647	573,164.48	63,282.67	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.553	01 Jan 2037		
		Local	2,531,394.240	104.194296	2,637,568.42	105.926771	2,681,424.18	43,855.76	0.14
Original Face:		Base	6,000,000.000	104.194296	2,637,568.42	105.926771	2,681,424.18	43,855.76	0.14
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.638	01 Oct 2036		
		Local	1,908,290.400	104.142510	1,987,341.52	105.663062	2,016,358.07	29,016.55	0.10
Original Face:		Base	5,000,000.000	104.142510	1,987,341.52	105.663062	2,016,358.07	29,016.55	0.10
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,889,188.000	104.132235	6,132,543.10	102.707472	6,048,636.12	-83,906.98	0.31
Original Face:		Base	10,000,000.000	104.132235	6,132,543.10	102.707472	6,048,636.12	-83,906.98	0.31
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,125,065.900	104.061396	6,373,829.11	102.706436	6,290,836.89	-82,992.22	0.32
Original Face:		Base	10,000,000.000	104.061396	6,373,829.11	102.706436	6,290,836.89	-82,992.22	0.32
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,419,520.530	103.096898	4,556,388.57	104.601875	4,622,901.34	66,512.77	0.24
Original Face:		Base	5,920,907.000	103.096898	4,556,388.57	104.601875	4,622,901.34	66,512.77	0.24
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	7,379,530.600	103.938254	7,670,155.29	104.616920	7,720,237.62	50,082.33	0.40
Original Face:		Base	10,000,000.000	103.938254	7,670,155.29	104.616920	7,720,237.62	50,082.33	0.40
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,814,124.950	104.718984	5,041,302.72	106.091000	5,107,353.30	66,050.58	0.26
Original Face:		Base	5,000,000.000	104.718984	5,041,302.72	106.091000	5,107,353.30	66,050.58	0.26
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,863,255.370	101.445929	6,962,493.14	102.236511	7,016,752.83	54,259.69	0.36
Original Face:		Base	8,000,000.000	101.445929	6,962,493.14	102.236511	7,016,752.83	54,259.69	0.36
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	115.125466	5,756,273.29	122.362600	6,118,130.00	361,856.71	0.31
		Base		115.125466	5,756,273.29	122.362600	6,118,130.00	361,856.71	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.815419	5,040,770.96	104.726000	5,236,300.00	195,529.04	0.27
		Base		100.815419	5,040,770.96	104.726000	5,236,300.00	195,529.04	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	117.170061	5,858,503.04	125.378500	6,268,925.00	410,421.96	0.32
		Base		117.170061	5,858,503.04	125.378500	6,268,925.00	410,421.96	0.32
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.527171	10,052,717.06	100.549400	10,054,940.00	2,222.94	0.52
		Base		100.527171	10,052,717.06	100.549400	10,054,940.00	2,222.94	0.52
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.659529	5,082,976.44	101.754200	5,087,710.00	4,733.56	0.26
		Base		101.659529	5,082,976.44	101.754200	5,087,710.00	4,733.56	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.189559	5,059,477.96	101.493300	5,074,665.00	15,187.04	0.26
		Base		101.189559	5,059,477.96	101.493300	5,074,665.00	15,187.04	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	110.087155	5,504,357.76	110.502200	5,525,110.00	20,752.24	0.28
		Base		110.087155	5,504,357.76	110.502200	5,525,110.00	20,752.24	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	109.055484	6,008,957.17	109.770100	6,048,332.51	39,375.34	0.31
		Base		109.055484	6,008,957.17	109.770100	6,048,332.51	39,375.34	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,107,344.660	105.182564	2,216,559.15	106.742460	2,249,431.53	32,872.38	0.12
Original Face:		Base	3,000,000.000	105.182564	2,216,559.15	106.742460	2,249,431.53	32,872.38	0.12
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.59511	25 Mar 2052		
		Local	812,222.290	109.927450	892,855.25	112.138990	910,817.87	17,962.62	0.05
Original Face:		Base	4,261,779.000	109.927450	892,855.25	112.138990	910,817.87	17,962.62	0.05
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,969,159.360	106.236977	4,216,714.90	107.069150	4,249,745.19	33,030.29	0.22
Original Face:		Base	6,000,000.000	106.236977	4,216,714.90	107.069150	4,249,745.19	33,030.29	0.22
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.245395	5,112,269.75	104.957640	5,247,882.00	135,612.25	0.27
Original Face:		Base	5,000,000.000	102.245395	5,112,269.75	104.957640	5,247,882.00	135,612.25	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,857,176.100	105.113007	3,003,263.72	105.223310	3,006,415.26	3,151.54	0.15
	Original Face:	Base	5,000,000.000	105.113007	3,003,263.72	105.223310	3,006,415.26	3,151.54	0.15
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,485,863.590	110.983972	4,978,589.58	108.065730	4,847,681.24	-130,908.34	0.25
	Original Face:	Base	5,469,245.000	110.983972	4,978,589.58	108.065730	4,847,681.24	-130,908.34	0.25
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	3,598,470.000	100.576536	3,619,216.46	100.586510	3,619,575.39	358.93	0.19
	Original Face:	Base	10,000,000.000	100.576536	3,619,216.46	100.586510	3,619,575.39	358.93	0.19
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,309,060.400	102.414540	3,388,959.00	99.992680	3,308,818.18	-80,140.82	0.17
	Original Face:	Base	5,000,000.000	102.414540	3,388,959.00	99.992680	3,308,818.18	-80,140.82	0.17
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,757,587.480	99.912610	3,754,303.72	102.442790	3,849,377.45	95,073.73	0.20
	Original Face:	Base	6,000,000.000	99.912610	3,754,303.72	102.442790	3,849,377.45	95,073.73	0.20
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,419,586.300	99.190867	3,391,917.29	101.899120	3,484,528.35	92,611.06	0.18
	Original Face:	Base	5,000,000.000	99.190867	3,391,917.29	101.899120	3,484,528.35	92,611.06	0.18
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.796	25 Apr 2038		
		Local	3,294,518.250	99.830550	3,288,935.70	99.656970	3,283,217.06	-5,718.64	0.17
	Original Face:	Base	5,000,000.000	99.830550	3,288,935.70	99.656970	3,283,217.06	-5,718.64	0.17
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,439,997.550	106.813065	3,674,366.83	106.774020	3,673,023.67	-1,343.16	0.19
	Original Face:	Base	5,000,000.000	106.813065	3,674,366.83	106.774020	3,673,023.67	-1,343.16	0.19
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,490,269.520	104.326059	1,554,739.46	106.707000	1,590,221.90	35,482.44	0.08
	Original Face:	Base	1,750,000.000	104.326059	1,554,739.46	106.707000	1,590,221.90	35,482.44	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.313942	3,407,640.40	98.819480	3,608,691.75	201,051.35	0.19
	Original Face:	Base	3,651,802.000	93.313942	3,407,640.40	98.819480	3,608,691.75	201,051.35	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,736,757.440	102.850186	5,900,265.67	102.381480	5,873,377.17	-26,888.50	0.30
Original Face:		Base	8,500,000.000	102.850186	5,900,265.67	102.381480	5,873,377.17	-26,888.50	0.30
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,682,109.850	103.178920	3,799,161.19	102.962630	3,791,197.14	-7,964.05	0.19
Original Face:		Base	5,000,000.000	103.178920	3,799,161.19	102.962630	3,791,197.14	-7,964.05	0.19
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,991,736.800	106.263692	4,241,766.90	106.213190	4,239,750.99	-2,015.91	0.22
Original Face:		Base	5,000,000.000	106.263692	4,241,766.90	106.213190	4,239,750.99	-2,015.91	0.22
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,469,048.650	102.977547	3,572,341.20	103.885860	3,603,851.02	31,509.82	0.19
Original Face:		Base	5,000,000.000	102.977547	3,572,341.20	103.885860	3,603,851.02	31,509.82	0.19
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,299,884.600	101.312723	4,356,330.18	103.598570	4,454,618.96	98,288.78	0.23
Original Face:		Base	5,000,000.000	101.312723	4,356,330.18	103.598570	4,454,618.96	98,288.78	0.23
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,014,968.490	108.353636	7,600,973.43	109.678880	7,693,938.87	92,965.44	0.40
Original Face:		Base	8,346,000.000	108.353636	7,600,973.43	109.678880	7,693,938.87	92,965.44	0.40
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,679,488.600	102.423255	3,768,651.98	103.573590	3,810,978.44	42,326.46	0.20
Original Face:		Base	5,000,000.000	102.423255	3,768,651.98	103.573590	3,810,978.44	42,326.46	0.20
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,498,385.280	102.830174	4,625,697.39	103.644750	4,662,340.18	36,642.79	0.24
Original Face:		Base	6,000,000.000	102.830174	4,625,697.39	103.644750	4,662,340.18	36,642.79	0.24
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,195,272.510	104.386234	8,554,736.31	107.265090	8,790,666.43	235,930.12	0.45
Original Face:		Base	9,284,523.000	104.386234	8,554,736.31	107.265090	8,790,666.43	235,930.12	0.45
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,446,487.150	101.606956	3,501,870.69	100.716460	3,471,179.85	-30,690.84	0.18
Original Face:		Base	5,000,000.000	101.606956	3,501,870.69	100.716460	3,471,179.85	-30,690.84	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.6821	25 May 2018		
		Local	8,777,542.600	100.147779	8,790,513.96	99.975750	8,775,414.05	-15,099.91	0.45
Original Face:		Base	10,000,000.000	100.147779	8,790,513.96	99.975750	8,775,414.05	-15,099.91	0.45
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.682172	10,979,058.18	101.963060	10,902,168.73	-76,889.45	0.56
Original Face:		Base	10,692,273.000	102.682172	10,979,058.18	101.963060	10,902,168.73	-76,889.45	0.56
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	9,778,336.260	105.760201	10,341,588.13	104.983690	10,265,658.23	-75,929.90	0.53
Original Face:		Base	11,000,000.000	105.760201	10,341,588.13	104.983690	10,265,658.23	-75,929.90	0.53
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,085,783.850	104.798452	2,185,869.19	105.144560	2,193,088.25	7,219.06	0.11
Original Face:		Base	2,304,044.000	104.798452	2,185,869.19	105.144560	2,193,088.25	7,219.06	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,889,235.510	105.308854	7,254,974.94	105.120620	7,242,007.08	-12,967.86	0.37
Original Face:		Base	6,976,000.000	105.308854	7,254,974.94	105.120620	7,242,007.08	-12,967.86	0.37
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	482,271.580	99.836584	481,483.47	111.441644	537,451.38	55,967.91	0.03
Original Face:		Base	6,625,000.000	99.836584	481,483.47	111.441644	537,451.38	55,967.91	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	165,365.500	99.996789	165,360.19	102.904706	170,168.88	4,808.69	0.01
Original Face:		Base	5,000,000.000	99.996789	165,360.19	102.904706	170,168.88	4,808.69	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	455,911.860	99.922875	455,560.24	113.484844	517,390.86	61,830.62	0.03
Original Face:		Base	6,000,000.000	99.922875	455,560.24	113.484844	517,390.86	61,830.62	0.03
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,823,931.250	103.022293	2,909,278.73	105.484270	2,978,803.26	69,524.53	0.15
Original Face:		Base	5,000,000.000	103.022293	2,909,278.73	105.484270	2,978,803.26	69,524.53	0.15
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	95,813.200	102.319242	98,035.34	100.167120	95,973.32	-2,062.02	0.00
Original Face:		Base	5,000,000.000	102.319242	98,035.34	100.167120	95,973.32	-2,062.02	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	105.515389	5,275,769.44	110.482110	5,524,105.50	248,336.06	0.28
Original Face:		Base	5,000,000.000	105.515389	5,275,769.44	110.482110	5,524,105.50	248,336.06	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,749,695.700	104.766180	1,833,089.34	106.101360	1,856,450.93	23,361.59	0.10
Original Face:		Base	7,703,000.000	104.766180	1,833,089.34	106.101360	1,856,450.93	23,361.59	0.10
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,689,980.020	103.198696	1,744,037.35	102.225220	1,727,585.79	-16,451.56	0.09
Original Face:		Base	10,316,000.000	103.198696	1,744,037.35	102.225220	1,727,585.79	-16,451.56	0.09
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,360,621.200	103.567367	2,444,833.21	107.367970	2,534,551.06	89,717.85	0.13
Original Face:		Base	10,000,000.000	103.567367	2,444,833.21	107.367970	2,534,551.06	89,717.85	0.13
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	4,288,383.400	103.366565	4,432,754.61	104.807750	4,494,558.15	61,803.54	0.23
Original Face:		Base	10,000,000.000	103.366565	4,432,754.61	104.807750	4,494,558.15	61,803.54	0.23
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	5,953,457.380	102.964149	6,129,926.75	101.317690	6,031,905.49	-98,021.26	0.31
Original Face:		Base	13,000,000.000	102.964149	6,129,926.75	101.317690	6,031,905.49	-98,021.26	0.31
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,748,910.700	107.702109	2,960,634.80	107.714500	2,960,975.42	340.62	0.15
Original Face:		Base	5,000,000.000	107.702109	2,960,634.80	107.714500	2,960,975.42	340.62	0.15
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	6,144,052.320	105.471475	6,480,222.63	107.527850	6,606,567.36	126,344.73	0.34
Original Face:		Base	8,000,000.000	105.471475	6,480,222.63	107.527850	6,606,567.36	126,344.73	0.34
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,865,748.550	102.549961	3,964,323.63	101.681980	3,930,769.67	-33,553.96	0.20
Original Face:		Base	5,000,000.000	102.549961	3,964,323.63	101.681980	3,930,769.67	-33,553.96	0.20
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,602,779.400	104.357353	3,759,765.20	102.653050	3,698,362.94	-61,402.26	0.19
Original Face:		Base	5,000,000.000	104.357353	3,759,765.20	102.653050	3,698,362.94	-61,402.26	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,371,129.400	100.990050	3,404,505.25	102.331070	3,449,712.79	45,207.54	0.18
	Original Face:	Base	5,000,000.000	100.990050	3,404,505.25	102.331070	3,449,712.79	45,207.54	0.18
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,559,244.600	104.604142	3,723,117.26	105.154530	3,742,706.93	19,589.67	0.19
	Original Face:	Base	5,000,000.000	104.604142	3,723,117.26	105.154530	3,742,706.93	19,589.67	0.19
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.756318	6,327,496.78	103.468190	6,497,802.33	170,305.55	0.33
	Original Face:	Base	6,280,000.000	100.756318	6,327,496.78	103.468190	6,497,802.33	170,305.55	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,442,170.550	106.142962	6,837,910.65	106.887170	6,885,853.79	47,943.14	0.35
	Original Face:	Base	8,090,000.000	106.142962	6,837,910.65	106.887170	6,885,853.79	47,943.14	0.35
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,423,347.530	105.743338	2,562,528.56	106.227600	2,574,263.92	11,735.36	0.13
	Original Face:	Base	3,000,000.000	105.743338	2,562,528.56	106.227600	2,574,263.92	11,735.36	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,707,897.400	105.414246	3,908,652.09	106.260180	3,940,018.45	31,366.36	0.20
	Original Face:	Base	5,000,000.000	105.414246	3,908,652.09	106.260180	3,940,018.45	31,366.36	0.20
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,852,740.800	102.075055	3,932,687.29	103.234230	3,977,347.30	44,660.01	0.20
	Original Face:	Base	5,000,000.000	102.075055	3,932,687.29	103.234230	3,977,347.30	44,660.01	0.20
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	726,173.180	101.178010	734,727.57	102.586780	744,957.68	10,230.11	0.04
	Original Face:	Base	1,000,000.000	101.178010	734,727.57	102.586780	744,957.68	10,230.11	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,280,789.300	102.977791	7,497,595.99	104.445530	7,604,458.97	106,862.98	0.39
	Original Face:	Base	10,000,000.000	102.977791	7,497,595.99	104.445530	7,604,458.97	106,862.98	0.39
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,880,104.750	102.280448	3,968,588.51	104.241340	4,044,673.18	76,084.67	0.21
	Original Face:	Base	5,000,000.000	102.280448	3,968,588.51	104.241340	4,044,673.18	76,084.67	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,643,843.900	102.394009	3,731,077.84	103.450980	3,769,592.22	38,514.38	0.19
	Original Face:	Base	5,000,000.000	102.394009	3,731,077.84	103.450980	3,769,592.22	38,514.38	0.19
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,046,676.900	103.667567	4,195,091.50	101.946120	4,125,430.09	-69,661.41	0.21
	Original Face:	Base	6,185,000.000	103.667567	4,195,091.50	101.946120	4,125,430.09	-69,661.41	0.21
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,422,023.040	103.376737	4,571,343.14	103.310260	4,568,403.50	-2,939.64	0.23
	Original Face:	Base	6,000,000.000	103.376737	4,571,343.14	103.310260	4,568,403.50	-2,939.64	0.23
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.674574	1,761,318.45	107.321470	1,915,663.56	154,345.11	0.10
	Original Face:	Base	1,784,977.000	98.674574	1,761,318.45	107.321470	1,915,663.56	154,345.11	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	7,538,125.600	101.676434	7,664,497.27	103.618810	7,810,916.04	146,418.77	0.40
	Original Face:	Base	10,000,000.000	101.676434	7,664,497.27	103.618810	7,810,916.04	146,418.77	0.40
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,426,578.390	102.961462	4,557,669.83	105.007260	4,648,228.68	90,558.85	0.24
	Original Face:	Base	5,183,921.000	102.961462	4,557,669.83	105.007260	4,648,228.68	90,558.85	0.24
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,767,303.950	103.116931	3,884,728.23	103.113230	3,884,588.79	-139.44	0.20
	Original Face:	Base	5,000,000.000	103.116931	3,884,728.23	103.113230	3,884,588.79	-139.44	0.20
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,571,387.950	101.623708	3,629,376.86	102.435370	3,658,364.46	28,987.60	0.19
	Original Face:	Base	5,000,000.000	101.623708	3,629,376.86	102.435370	3,658,364.46	28,987.60	0.19
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	7,948,445.000	103.136376	8,197,738.13	103.533270	8,229,285.02	31,546.89	0.42
	Original Face:	Base	10,000,000.000	103.136376	8,197,738.13	103.533270	8,229,285.02	31,546.89	0.42
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.817200	5,290,860.00	106.674600	5,333,730.00	42,870.00	0.27
	Original Face:	Base	5,000,000.000	105.817200	5,290,860.00	106.674600	5,333,730.00	42,870.00	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,746,144.320	105.162495	2,887,913.88	104.952160	2,882,137.78	-5,776.10	0.15
Original Face:		Base	3,000,000.000	105.162495	2,887,913.88	104.952160	2,882,137.78	-5,776.10	0.15
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,520,137.100	104.004442	4,701,143.36	103.079500	4,659,334.72	-41,808.64	0.24
Original Face:		Base	5,000,000.000	104.004442	4,701,143.36	103.079500	4,659,334.72	-41,808.64	0.24
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,385,443.950	104.915046	2,502,689.61	105.424670	2,514,846.41	12,156.80	0.13
Original Face:		Base	2,579,263.000	104.915046	2,502,689.61	105.424670	2,514,846.41	12,156.80	0.13
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,527,936.450	103.019270	4,664,647.07	103.357960	4,679,982.74	15,335.67	0.24
Original Face:		Base	5,000,000.000	103.019270	4,664,647.07	103.357960	4,679,982.74	15,335.67	0.24
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,872,343.450	103.363699	5,036,234.42	103.309340	5,033,585.86	-2,648.56	0.26
Original Face:		Base	5,000,000.000	103.363699	5,036,234.42	103.309340	5,033,585.86	-2,648.56	0.26
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.673185	1,993,463.70	104.222600	2,084,452.00	90,988.30	0.11
		Base		99.673185	1,993,463.70	104.222600	2,084,452.00	90,988.30	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.907	01 Nov 2020		
		Local	4,085,000.000	100.543659	4,107,208.47	100.166635	4,091,807.04	-15,401.43	0.21
Original Face:		Base	4,085,000.000	100.543659	4,107,208.47	100.166635	4,091,807.04	-15,401.43	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	103.915389	1,969,196.63	103.812974	1,967,255.86	-1,940.77	0.10
Original Face:		Base	1,895,000.000	103.915389	1,969,196.63	103.812974	1,967,255.86	-1,940.77	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,401,025.200	104.824167	4,613,338.01	107.052965	4,711,427.97	98,089.96	0.24
Original Face:		Base	10,000,000.000	104.824167	4,613,338.01	107.052965	4,711,427.97	98,089.96	0.24
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,957,457.300	103.640355	3,065,119.23	105.869517	3,131,045.76	65,926.53	0.16
Original Face:		Base	7,000,000.000	103.640355	3,065,119.23	105.869517	3,131,045.76	65,926.53	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.584	01 Nov 2035		
		Local	1,795,745.200	104.056692	1,868,593.05	105.688879	1,897,902.97	29,309.92	0.10
Original Face:		Base	5,000,000.000	104.056692	1,868,593.05	105.688879	1,897,902.97	29,309.92	0.10
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	7,515,316.800	106.710277	8,019,615.38	109.278096	8,212,595.11	192,979.73	0.42
Original Face:		Base	20,000,000.000	106.710277	8,019,615.38	109.278096	8,212,595.11	192,979.73	0.42
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.537	01 May 2036		
		Local	1,965,243.000	104.211922	2,048,017.51	105.282700	2,069,060.89	21,043.38	0.11
Original Face:		Base	5,000,000.000	104.211922	2,048,017.51	105.282700	2,069,060.89	21,043.38	0.11
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.075	01 Oct 2037		
		Local	966,636.880	107.818675	1,042,215.08	104.640791	1,011,496.48	-30,718.60	0.05
Original Face:		Base	4,000,000.000	107.818675	1,042,215.08	104.640791	1,011,496.48	-30,718.60	0.05
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,978,279.280	105.544809	5,254,315.37	108.177052	5,385,355.77	131,040.40	0.28
Original Face:		Base	8,000,000.000	105.544809	5,254,315.37	108.177052	5,385,355.77	131,040.40	0.28
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,485,928.150	110.072423	4,937,769.82	110.533995	4,958,475.60	20,705.78	0.25
Original Face:		Base	5,000,000.000	110.072423	4,937,769.82	110.533995	4,958,475.60	20,705.78	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.418	01 Aug 2037		
		Local	763,090.550	108.146611	825,256.57	104.798535	799,707.72	-25,548.85	0.04
Original Face:		Base	5,000,000.000	108.146611	825,256.57	104.798535	799,707.72	-25,548.85	0.04
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,655,134.120	103.321539	3,776,540.84	104.419622	3,816,677.23	40,136.39	0.20
Original Face:		Base	6,000,000.000	103.321539	3,776,540.84	104.419622	3,816,677.23	40,136.39	0.20
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	5,567,239.800	105.950994	5,898,545.93	105.631000	5,880,731.07	-17,814.86	0.30
Original Face:		Base	10,000,000.000	105.950994	5,898,545.93	105.631000	5,880,731.07	-17,814.86	0.30
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,425,542.550	100.856106	3,454,868.83	102.979078	3,527,592.13	72,723.30	0.18
Original Face:		Base	5,000,000.000	100.856106	3,454,868.83	102.979078	3,527,592.13	72,723.30	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,178,021.300	104.562366	9,596,756.18	107.548694	9,870,842.04	274,085.86	0.51
Original Face:		Base	10,000,000.000	104.562366	9,596,756.18	107.548694	9,870,842.04	274,085.86	0.51
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,844,277.300	105.553478	5,113,303.15	105.502000	5,110,809.44	-2,493.71	0.26
Original Face:		Base	6,000,000.000	105.553478	5,113,303.15	105.502000	5,110,809.44	-2,493.71	0.26
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	6,314,797.940	105.738998	6,677,204.04	105.422000	6,657,186.28	-20,017.76	0.34
Original Face:		Base	6,750,000.000	105.738998	6,677,204.04	105.422000	6,657,186.28	-20,017.76	0.34
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,920,000.000	98.926436	4,867,180.66	103.396000	5,087,083.20	219,902.54	0.26
Original Face:		Base	4,920,000.000	98.926436	4,867,180.66	103.396000	5,087,083.20	219,902.54	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	5,049,885.340	101.740931	5,137,800.38	102.990000	5,200,876.91	63,076.53	0.27
Original Face:		Base	8,125,000.000	101.740931	5,137,800.38	102.990000	5,200,876.91	63,076.53	0.27
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,256,078.850	101.615305	4,324,827.52	101.071810	4,301,695.93	-23,131.59	0.22
Original Face:		Base	5,948,304.000	101.615305	4,324,827.52	101.071810	4,301,695.93	-23,131.59	0.22
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,589,859.360	102.870514	4,721,611.93	106.376191	4,882,517.56	160,905.63	0.25
Original Face:		Base	6,000,000.000	102.870514	4,721,611.93	106.376191	4,882,517.56	160,905.63	0.25
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,717,851.440	105.706005	9,215,292.49	107.880603	9,404,870.70	189,578.21	0.48
Original Face:		Base	11,523,254.000	105.706005	9,215,292.49	107.880603	9,404,870.70	189,578.21	0.48
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	752,271.700	101.215030	761,412.03	102.284360	769,456.29	8,044.26	0.04
Original Face:		Base	5,000,000.000	101.215030	761,412.03	102.284360	769,456.29	8,044.26	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	964,293.800	101.440670	978,186.09	102.278860	986,268.71	8,082.62	0.05
	Original Face:	Base	5,000,000.000	101.440670	978,186.09	102.278860	986,268.71	8,082.62	0.05
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	573,347.400	101.714156	583,175.47	102.658730	588,591.16	5,415.69	0.03
	Original Face:	Base	5,000,000.000	101.714156	583,175.47	102.658730	588,591.16	5,415.69	0.03
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	2,683,024.050	103.150544	2,767,553.89	102.310090	2,745,004.32	-22,549.57	0.14
	Original Face:	Base	10,127,769.000	103.150544	2,767,553.89	102.310090	2,745,004.32	-22,549.57	0.14
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	111,838.050	99.856668	111,677.75	104.641250	117,028.73	5,350.98	0.01
	Original Face:	Base	5,000,000.000	99.856668	111,677.75	104.641250	117,028.73	5,350.98	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	188,198.970	101.896934	191,768.98	103.096880	194,027.27	2,258.29	0.01
	Original Face:	Base	760,000.000	101.896934	191,768.98	103.096880	194,027.27	2,258.29	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,945,648.620	119.999960	7,134,775.95	118.792870	7,063,006.64	-71,769.31	0.36
	Original Face:	Base	41,000,000.000	119.999960	7,134,775.95	118.792870	7,063,006.64	-71,769.31	0.36
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	475,623.950	101.851513	484,430.19	115.749700	550,533.30	66,103.11	0.03
	Original Face:	Base	5,000,000.000	101.851513	484,430.19	115.749700	550,533.30	66,103.11	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02282	25 Sep 2039		
		Local	1,338,730.950	105.867506	1,417,281.07	115.142370	1,541,446.54	124,165.47	0.08
	Original Face:	Base	5,000,000.000	105.867506	1,417,281.07	115.142370	1,541,446.54	124,165.47	0.08
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	483,140.880	102.504443	495,240.87	103.072030	497,983.11	2,742.24	0.03
	Original Face:	Base	6,000,000.000	102.504443	495,240.87	103.072030	497,983.11	2,742.24	0.03
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	240,813.600	102.033913	245,711.54	102.644890	247,182.85	1,471.31	0.01
	Original Face:	Base	5,000,000.000	102.033913	245,711.54	102.644890	247,182.85	1,471.31	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56748	25 Aug 2039		
		Local	3,265,058.000	103.151081	3,367,942.62	112.753420	3,681,464.56	313,521.94	0.19
Original Face:		Base	10,000,000.000	103.151081	3,367,942.62	112.753420	3,681,464.56	313,521.94	0.19
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	1,108,868.220	103.229502	1,144,679.14	102.421250	1,135,716.69	-8,962.45	0.06
Original Face:		Base	6,000,000.000	103.229502	1,144,679.14	102.421250	1,135,716.69	-8,962.45	0.06
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.311322	4,965,566.09	103.080160	5,154,008.00	188,441.91	0.26
Original Face:		Base	5,000,000.000	99.311322	4,965,566.09	103.080160	5,154,008.00	188,441.91	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,177,781.400	103.321441	1,216,900.71	102.326420	1,205,181.54	-11,719.17	0.06
Original Face:		Base	5,000,000.000	103.321441	1,216,900.71	102.326420	1,205,181.54	-11,719.17	0.06
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.07059	25 Oct 2040		
		Local	1,846,908.100	109.666224	2,025,434.37	114.808180	2,120,401.58	94,967.21	0.11
Original Face:		Base	5,000,000.000	109.666224	2,025,434.37	114.808180	2,120,401.58	94,967.21	0.11
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	150,729.400	100.084628	150,856.96	102.730938	154,845.73	3,988.77	0.01
Original Face:		Base	10,000,000.000	100.084628	150,856.96	102.730938	154,845.73	3,988.77	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,168,799.730	99.555598	2,159,161.55	113.229525	2,455,721.63	296,560.08	0.13
Original Face:		Base	11,959,998.000	99.555598	2,159,161.55	113.229525	2,455,721.63	296,560.08	0.13
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	348,671.600	100.379377	349,994.38	103.529773	360,978.92	10,984.54	0.02
Original Face:		Base	10,000,000.000	100.379377	349,994.38	103.529773	360,978.92	10,984.54	0.02
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	169,952.070	102.700491	174,541.61	103.846255	176,488.86	1,947.25	0.01
Original Face:		Base	3,640,000.000	102.700491	174,541.61	103.846255	176,488.86	1,947.25	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	242,836.310	100.558417	244,192.35	103.696430	251,812.58	7,620.23	0.01
Original Face:		Base	4,300,000.000	100.558417	244,192.35	103.696430	251,812.58	7,620.23	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	426,276.900	99.224504	422,971.14	111.152734	473,818.43	50,847.29	0.02
Original Face:		Base	5,000,000.000	99.224504	422,971.14	111.152734	473,818.43	50,847.29	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	366,462.330	100.752828	369,221.16	113.102828	414,479.26	45,258.10	0.02
Original Face:		Base	6,500,000.000	100.752828	369,221.16	113.102828	414,479.26	45,258.10	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	753,911.360	100.178252	755,255.22	113.474144	855,494.46	100,239.24	0.04
Original Face:		Base	8,000,000.000	100.178252	755,255.22	113.474144	855,494.46	100,239.24	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	440,771.660	100.582395	443,338.69	112.779674	497,100.84	53,762.15	0.03
Original Face:		Base	5,457,127.000	100.582395	443,338.69	112.779674	497,100.84	53,762.15	0.03
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	471,392.550	100.652827	474,469.93	113.296633	534,071.89	59,601.96	0.03
Original Face:		Base	5,000,000.000	100.652827	474,469.93	113.296633	534,071.89	59,601.96	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,442,519.090	101.197519	1,459,793.53	113.239652	1,633,503.60	173,710.07	0.08
Original Face:		Base	10,547,657.000	101.197519	1,459,793.53	113.239652	1,633,503.60	173,710.07	0.08
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,703,210.780	100.673166	1,714,676.21	114.459859	1,949,492.66	234,816.45	0.10
Original Face:		Base	17,500,000.000	100.673166	1,714,676.21	114.459859	1,949,492.66	234,816.45	0.10
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	638,067.590	104.144584	664,512.84	112.528756	718,009.52	53,496.68	0.04
Original Face:		Base	9,397,749.000	104.144584	664,512.84	112.528756	718,009.52	53,496.68	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,152,893.110	106.099053	2,284,199.21	113.287469	2,438,958.11	154,758.90	0.13
Original Face:		Base	9,100,000.000	106.099053	2,284,199.21	113.287469	2,438,958.11	154,758.90	0.13
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,940,054.390	101.875888	1,976,447.63	105.978887	2,056,048.05	79,600.42	0.11
Original Face:		Base	7,060,000.000	101.875888	1,976,447.63	105.978887	2,056,048.05	79,600.42	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,786,687.860	104.249540	1,862,613.87	106.260703	1,898,547.08	35,933.21	0.10
	Original Face:	Base	6,000,000.000	104.249540	1,862,613.87	106.260703	1,898,547.08	35,933.21	0.10
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,848,058.350	104.905968	2,987,783.17	107.621821	3,065,132.26	77,349.09	0.16
	Original Face:	Base	5,000,000.000	104.905968	2,987,783.17	107.621821	3,065,132.26	77,349.09	0.16
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,488,256.250	101.643848	3,545,597.88	102.987346	3,592,462.53	46,864.65	0.18
	Original Face:	Base	5,000,000.000	101.643848	3,545,597.88	102.987346	3,592,462.53	46,864.65	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	962,129.770	101.818341	979,624.57	106.201601	1,021,797.22	42,172.65	0.05
	Original Face:	Base	7,000,000.000	101.818341	979,624.57	106.201601	1,021,797.22	42,172.65	0.05
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,383,803.140	107.507442	2,562,765.78	107.654000	2,566,259.43	3,493.65	0.13
	Original Face:	Base	6,100,000.000	107.507442	2,562,765.78	107.654000	2,566,259.43	3,493.65	0.13
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,467,823.400	103.587927	3,592,246.37	105.515757	3,659,100.11	66,853.74	0.19
	Original Face:	Base	5,000,000.000	103.587927	3,592,246.37	105.515757	3,659,100.11	66,853.74	0.19
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,467,827.590	105.074846	5,745,311.43	107.655950	5,886,441.74	141,130.31	0.30
	Original Face:	Base	7,899,440.000	105.074846	5,745,311.43	107.655950	5,886,441.74	141,130.31	0.30
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,783,988.400	107.705272	6,229,660.43	109.554292	6,336,607.54	106,947.11	0.33
	Original Face:	Base	8,000,000.000	107.705272	6,229,660.43	109.554292	6,336,607.54	106,947.11	0.33
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.593	01 Feb 2037		
		Local	1,408,707.200	103.733392	1,461,299.76	105.803622	1,490,463.24	29,163.48	0.08
	Original Face:	Base	5,000,000.000	103.733392	1,461,299.76	105.803622	1,490,463.24	29,163.48	0.08
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,014,121.670	107.702250	1,092,231.86	110.932374	1,124,989.24	32,757.38	0.06
	Original Face:	Base	3,262,241.000	107.702250	1,092,231.86	110.932374	1,124,989.24	32,757.38	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.572	01 Jan 2037		
		Local	2,156,582.350	103.726759	2,236,952.98	105.933433	2,284,541.72	47,588.74	0.12
Original Face:		Base	6,271,091.000	103.726759	2,236,952.98	105.933433	2,284,541.72	47,588.74	0.12
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,968,183.200	104.534061	3,102,762.43	105.631389	3,135,333.14	32,570.71	0.16
Original Face:		Base	12,000,000.000	104.534061	3,102,762.43	105.631389	3,135,333.14	32,570.71	0.16
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.938327	14,990,749.12	99.815900	14,972,385.00	-18,364.12	0.77
		Base		99.938327	14,990,749.12	99.815900	14,972,385.00	-18,364.12	0.77
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.607666	4,980,383.30	131.438300	6,571,915.00	1,591,531.70	0.34
		Base		99.607666	4,980,383.30	131.438300	6,571,915.00	1,591,531.70	0.34
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.992402	9,999,240.19	101.401000	10,140,100.00	140,859.81	0.52
		Base		99.992402	9,999,240.19	101.401000	10,140,100.00	140,859.81	0.52
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.858182	4,992,909.12	83.750000	4,187,500.00	-805,409.12	0.22
		Base		99.858182	4,992,909.12	83.750000	4,187,500.00	-805,409.12	0.22
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88445	15 Mar 2020		
		Local	5,000,000.000	99.981250	4,999,062.49	100.077470	5,003,873.50	4,811.01	0.26
Original Face:		Base	5,000,000.000	99.981250	4,999,062.49	100.077470	5,003,873.50	4,811.01	0.26
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	5,091,539.100	110.918514	5,647,459.50	109.639521	5,582,339.08	-65,120.42	0.29
Original Face:		Base	6,000,000.000	110.918514	5,647,459.50	109.639521	5,582,339.08	-65,120.42	0.29
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	410,940.740	101.169332	415,746.00	114.611883	470,986.92	55,240.92	0.02
Original Face:		Base	7,000,000.000	101.169332	415,746.00	114.611883	470,986.92	55,240.92	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	6,212,276.610	106.516737	6,617,114.35	105.915000	6,579,732.77	-37,381.58	0.34
Original Face:		Base	22,821,698.000	106.516737	6,617,114.35	105.915000	6,579,732.77	-37,381.58	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,547,629.100	103.173622	1,596,745.00	103.989510	1,609,371.92	12,626.92	0.08
	Original Face:	Base	5,000,000.000	103.173622	1,596,745.00	103.989510	1,609,371.92	12,626.92	0.08
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	217,397.030	99.915026	217,212.30	104.670835	227,551.29	10,338.99	0.01
	Original Face:	Base	7,500,000.000	99.915026	217,212.30	104.670835	227,551.29	10,338.99	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	8,897,391.260	101.625465	9,042,015.23	102.757000	9,142,692.34	100,677.11	0.47
	Original Face:	Base	13,640,889.000	101.625465	9,042,015.23	102.757000	9,142,692.34	100,677.11	0.47
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,767,297.510	109.645225	4,130,661.83	108.367959	4,082,543.42	-48,118.41	0.21
	Original Face:	Base	5,000,000.000	109.645225	4,130,661.83	108.367959	4,082,543.42	-48,118.41	0.21
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	9,417,324.620	107.327087	10,107,340.22	107.216500	10,096,925.85	-10,414.37	0.52
	Original Face:	Base	10,000,000.000	107.327087	10,107,340.22	107.216500	10,096,925.85	-10,414.37	0.52
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,856,702.130	104.584570	4,033,515.33	103.548190	3,993,545.25	-39,970.08	0.21
	Original Face:	Base	14,082,000.000	104.584570	4,033,515.33	103.548190	3,993,545.25	-39,970.08	0.21
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	203,509.400	99.951589	203,410.88	104.700184	213,074.72	9,663.84	0.01
	Original Face:	Base	5,000,000.000	99.951589	203,410.88	104.700184	213,074.72	9,663.84	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	297,880.580	101.095859	301,144.93	112.025868	333,703.31	32,558.38	0.02
	Original Face:	Base	7,322,535.000	101.095859	301,144.93	112.025868	333,703.31	32,558.38	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,365,262.500	106.224560	2,512,489.69	112.917310	2,670,790.79	158,301.10	0.14
	Original Face:	Base	8,800,000.000	106.224560	2,512,489.69	112.917310	2,670,790.79	158,301.10	0.14
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.878147	4,993,907.36	106.186400	5,309,320.00	315,412.64	0.27
		Base		99.878147	4,993,907.36	106.186400	5,309,320.00	315,412.64	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.956432	4,997,821.62	105.715700	5,285,785.00	287,963.38	0.27
		Base		99.956432	4,997,821.62	105.715700	5,285,785.00	287,963.38	0.27
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.036347	5,001,817.34	101.235500	5,061,775.00	59,957.66	0.26
		Base		100.036347	5,001,817.34	101.235500	5,061,775.00	59,957.66	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	99.808300	9,980,830.00	-19,170.00	0.51
		Base		100.000000	10,000,000.00	99.808300	9,980,830.00	-19,170.00	0.51
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.976816	4,998,840.78	106.715200	5,335,760.00	336,919.22	0.27
		Base		99.976816	4,998,840.78	106.715200	5,335,760.00	336,919.22	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.831700	9,074,853.00	74,853.00	0.47
		Base		100.000000	9,000,000.00	100.831700	9,074,853.00	74,853.00	0.47
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	107.465985	1,934,387.73	106.999800	1,925,996.40	-8,391.33	0.10
		Base		107.465985	1,934,387.73	106.999800	1,925,996.40	-8,391.33	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,389,449.850	107.584754	1,494,836.21	105.178700	1,461,405.29	-33,430.92	0.08
	Original Face:	Base	2,500,000.000	107.584754	1,494,836.21	105.178700	1,461,405.29	-33,430.92	0.08
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,219,335.600	107.342786	5,602,580.22	104.434100	5,450,766.16	-151,814.06	0.28
	Original Face:	Base	8,000,000.000	107.342786	5,602,580.22	104.434100	5,450,766.16	-151,814.06	0.28
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,278,096.800	104.239335	1,332,279.61	103.540300	1,323,345.26	-8,934.35	0.07
	Original Face:	Base	10,000,000.000	104.239335	1,332,279.61	103.540300	1,323,345.26	-8,934.35	0.07
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	1,041,295.180	103.640109	1,079,199.46	103.237050	1,075,002.43	-4,197.03	0.06
	Original Face:	Base	7,440,000.000	103.640109	1,079,199.46	103.237050	1,075,002.43	-4,197.03	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	677,673.050	103.463535	701,144.49	104.029230	704,978.06	3,833.57	0.04
Original Face:		Base	4,500,000.000	103.463535	701,144.49	104.029230	704,978.06	3,833.57	0.04
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	5,344,461.720	102.757428	5,491,831.39	101.365030	5,417,415.23	-74,416.16	0.28
Original Face:		Base	6,500,000.000	102.757428	5,491,831.39	101.365030	5,417,415.23	-74,416.16	0.28
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,529,346.100	105.128468	1,607,778.12	102.826490	1,572,572.91	-35,205.21	0.08
Original Face:		Base	7,600,000.000	105.128468	1,607,778.12	102.826490	1,572,572.91	-35,205.21	0.08
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72986	20 Aug 2034		
		Local	1,565,946.000	109.040590	1,707,516.76	112.598350	1,763,229.36	55,712.60	0.09
Original Face:		Base	5,000,000.000	109.040590	1,707,516.76	112.598350	1,763,229.36	55,712.60	0.09
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11102	20 Apr 2037		
		Local	3,531,148.700	110.114762	3,888,315.98	112.434410	3,970,226.21	81,910.23	0.20
Original Face:		Base	10,000,000.000	110.114762	3,888,315.98	112.434410	3,970,226.21	81,910.23	0.20
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.686632	3,369,815.54	101.787690	3,308,099.93	-61,715.61	0.17
Original Face:		Base	3,250,000.000	103.686632	3,369,815.54	101.787690	3,308,099.93	-61,715.61	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.461487	5,223,074.34	101.001780	5,050,089.00	-172,985.34	0.26
Original Face:		Base	5,000,000.000	104.461487	5,223,074.34	101.001780	5,050,089.00	-172,985.34	0.26
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.651234	1,993,024.67	101.443640	2,028,872.80	35,848.13	0.10
Original Face:		Base	2,000,000.000	99.651234	1,993,024.67	101.443640	2,028,872.80	35,848.13	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.897787	5,194,889.37	104.124260	5,206,213.00	11,323.63	0.27
Original Face:		Base	5,000,000.000	103.897787	5,194,889.37	104.124260	5,206,213.00	11,323.63	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,805,627.450	100.282154	2,813,543.65	100.800140	2,828,076.40	14,532.75	0.15
Original Face:		Base	3,000,000.000	100.282154	2,813,543.65	100.800140	2,828,076.40	14,532.75	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.512784	5,293,969.03	106.107140	5,760,556.63	466,587.60	0.30
Original Face:		Base	5,429,000.000	97.512784	5,293,969.03	106.107140	5,760,556.63	466,587.60	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	2,603,371.000	102.897015	2,678,791.04	103.371680	2,691,148.34	12,357.30	0.14
Original Face:		Base	5,000,000.000	102.897015	2,678,791.04	103.371680	2,691,148.34	12,357.30	0.14
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,790,980.250	103.443156	2,887,078.05	105.690930	2,949,812.98	62,734.93	0.15
Original Face:		Base	3,000,000.000	103.443156	2,887,078.05	105.690930	2,949,812.98	62,734.93	0.15
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,869,203.600	99.877448	9,857,108.66	100.229270	9,891,830.72	34,722.06	0.51
Original Face:		Base	10,000,000.000	99.877448	9,857,108.66	100.229270	9,891,830.72	34,722.06	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	104.897600	5,244,880.00	259,713.74	0.27
		Base		99.703325	4,985,166.26	104.897600	5,244,880.00	259,713.74	0.27
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.936943	4,996,847.16	107.127200	5,356,360.00	359,512.84	0.28
		Base		99.936943	4,996,847.16	107.127200	5,356,360.00	359,512.84	0.28
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	124.525214	12,452,521.44	132.817600	13,281,760.00	829,238.56	0.68
		Base		124.525214	12,452,521.44	132.817600	13,281,760.00	829,238.56	0.68
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.155009	4,957,750.45	133.686000	6,684,300.00	1,726,549.55	0.34
		Base		99.155009	4,957,750.45	133.686000	6,684,300.00	1,726,549.55	0.34
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.734000	9,973,400.00	99.085000	9,908,500.00	-64,900.00	0.51
		Base		99.734000	9,973,400.00	99.085000	9,908,500.00	-64,900.00	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.938553	10,993,855.29	109.799330	10,979,933.00	-13,922.29	0.56
Original Face:		Base	10,000,000.000	109.938553	10,993,855.29	109.799330	10,979,933.00	-13,922.29	0.56

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,700,465.310	108.095526	6,161,947.98	104.133250	5,936,079.79	-225,868.19	0.31
	Original Face:	Base	5,775,000.000	108.095526	6,161,947.98	104.133250	5,936,079.79	-225,868.19	0.31
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	6,654,960.420	102.846481	6,844,392.62	101.613000	6,762,304.93	-82,087.69	0.35
	Original Face:	Base	10,000,000.000	102.846481	6,844,392.62	101.613000	6,762,304.93	-82,087.69	0.35
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.304611	10,030,461.07	101.390500	10,139,050.00	108,588.93	0.52
	Original Face:	Base	10,000,000.000	100.304611	10,030,461.07	101.390500	10,139,050.00	108,588.93	0.52
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.935146	4,896,757.29	122.685900	6,134,295.00	1,237,537.71	0.32
		Base		97.935146	4,896,757.29	122.685900	6,134,295.00	1,237,537.71	0.32
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.5734	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.731500	4,936,575.00	-63,425.00	0.25
		Base		100.000000	5,000,000.00	98.731500	4,936,575.00	-63,425.00	0.25
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.898432	4,994,921.62	101.091000	5,054,550.00	59,628.38	0.26
		Base		99.898432	4,994,921.62	101.091000	5,054,550.00	59,628.38	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.967982	3,498,879.38	100.015100	3,500,528.50	1,649.12	0.18
		Base		99.967982	3,498,879.38	100.015100	3,500,528.50	1,649.12	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	100.670000	3,020,100.00	20,100.00	0.16
		Base		100.000000	3,000,000.00	100.670000	3,020,100.00	20,100.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.553798	1,991,075.95	99.827900	1,996,558.00	5,482.05	0.10
		Base		99.553798	1,991,075.95	99.827900	1,996,558.00	5,482.05	0.10
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.972271	2,999,168.12	106.145800	3,184,374.00	185,205.88	0.16
		Base		99.972271	2,999,168.12	106.145800	3,184,374.00	185,205.88	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.660834	4,983,041.69	125.423100	6,271,155.00	1,288,113.31	0.32
		Base		99.660834	4,983,041.69	125.423100	6,271,155.00	1,288,113.31	0.32
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	99.919530	4,995,976.50	-3,809.00	0.26
Original Face:		Base	5,000,000.000	99.995710	4,999,785.50	99.919530	4,995,976.50	-3,809.00	0.26
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	100.000000	2,847,000.01	100.000000	2,847,000.00	-0.01	0.15
		Base		100.000000	2,847,000.01	100.000000	2,847,000.00	-0.01	0.15
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.710396	4,985,519.78	101.302100	5,065,105.00	79,585.22	0.26
		Base		99.710396	4,985,519.78	101.302100	5,065,105.00	79,585.22	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.966877	9,996,687.66	107.701100	10,770,110.00	773,422.34	0.55
		Base		99.966877	9,996,687.66	107.701100	10,770,110.00	773,422.34	0.55
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	125.899970	12,589,997.04	136.237200	13,623,720.00	1,033,722.96	0.70
		Base		125.899970	12,589,997.04	136.237200	13,623,720.00	1,033,722.96	0.70
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	108.145772	3,352,518.93	110.779300	3,434,158.30	81,639.37	0.18
		Base		108.145772	3,352,518.93	110.779300	3,434,158.30	81,639.37	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.874215	4,993,710.73	88.216800	4,410,840.00	-582,870.73	0.23
		Base		99.874215	4,993,710.73	88.216800	4,410,840.00	-582,870.73	0.23
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.972582	7,497,943.62	103.834800	7,787,610.00	289,666.38	0.40
		Base		99.972582	7,497,943.62	103.834800	7,787,610.00	289,666.38	0.40
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.944335	2,998,330.06	107.058100	3,211,743.00	213,412.94	0.17
		Base		99.944335	2,998,330.06	107.058100	3,211,743.00	213,412.94	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.966032	2,998,980.95	100.444800	3,013,344.00	14,363.05	0.15
		Base		99.966032	2,998,980.95	100.444800	3,013,344.00	14,363.05	0.15
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.569005	7,965,520.39	100.699000	8,055,920.00	90,399.61	0.41
		Base		99.569005	7,965,520.39	100.699000	8,055,920.00	90,399.61	0.41
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.949223	4,997,461.14	107.637600	5,381,880.00	384,418.86	0.28
		Base		99.949223	4,997,461.14	107.637600	5,381,880.00	384,418.86	0.28
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	102.009800	4,080,392.00	80,392.00	0.21
		Base		100.000000	4,000,000.00	102.009800	4,080,392.00	80,392.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.865585	4,993,279.23	108.385800	5,419,290.00	426,010.77	0.28
		Base		99.865585	4,993,279.23	108.385800	5,419,290.00	426,010.77	0.28
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	124.386013	3,731,580.40	131.936000	3,958,080.00	226,499.60	0.20
		Base		124.386013	3,731,580.40	131.936000	3,958,080.00	226,499.60	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.510832	4,975,541.61	110.457300	5,522,865.00	547,323.39	0.28
		Base		99.510832	4,975,541.61	110.457300	5,522,865.00	547,323.39	0.28
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	99.831045	2,994,931.36	103.231600	3,096,948.00	102,016.64	0.16
		Base		99.831045	2,994,931.36	103.231600	3,096,948.00	102,016.64	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.943180	9,794,431.62	135.836300	13,311,957.40	3,517,525.78	0.68
		Base		99.943180	9,794,431.62	135.836300	13,311,957.40	3,517,525.78	0.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.984359	2,999,530.77	101.471300	3,044,139.00	44,608.23	0.16
		Base		99.984359	2,999,530.77	101.471300	3,044,139.00	44,608.23	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.089495	10,108,949.48	103.112100	10,311,210.00	202,260.52	0.53
		Base		101.089495	10,108,949.48	103.112100	10,311,210.00	202,260.52	0.53
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.269000	3,038,070.00	100.976000	3,029,280.00	-8,790.00	0.16
		Base		101.269000	3,038,070.00	100.976000	3,029,280.00	-8,790.00	0.16
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.821637	5,041,081.84	106.062800	5,303,140.00	262,058.16	0.27
		Base		100.821637	5,041,081.84	106.062800	5,303,140.00	262,058.16	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.608491	3,984,339.65	78.306800	3,132,272.00	-852,067.65	0.16
		Base		99.608491	3,984,339.65	78.306800	3,132,272.00	-852,067.65	0.16
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	117.414900	5,870,745.00	870,745.00	0.30
		Base		100.000000	5,000,000.00	117.414900	5,870,745.00	870,745.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.0796	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.407500	9,840,750.00	-159,250.00	0.51
		Base		100.000000	10,000,000.00	98.407500	9,840,750.00	-159,250.00	0.51
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.915000	4,995,750.00	101.323000	5,066,150.00	70,400.00	0.26
		Base		99.915000	4,995,750.00	101.323000	5,066,150.00	70,400.00	0.26
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.980593	3,999,223.70	102.490900	4,099,636.00	100,412.30	0.21
		Base		99.980593	3,999,223.70	102.490900	4,099,636.00	100,412.30	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.983712	4,999,185.60	103.850100	5,192,505.00	193,319.40	0.27
		Base		99.983712	4,999,185.60	103.850100	5,192,505.00	193,319.40	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.887556	4,994,377.82	102.440900	5,122,045.00	127,667.18	0.26
		Base		99.887556	4,994,377.82	102.440900	5,122,045.00	127,667.18	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0661	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.977800	9,997,780.00	-2,220.00	0.51
		Base		100.000000	10,000,000.00	99.977800	9,997,780.00	-2,220.00	0.51
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.882709	3,995,308.34	106.030400	4,241,216.00	245,907.66	0.22
		Base		99.882709	3,995,308.34	106.030400	4,241,216.00	245,907.66	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.626694	5,481,334.71	131.259700	6,562,985.00	1,081,650.29	0.34
		Base		109.626694	5,481,334.71	131.259700	6,562,985.00	1,081,650.29	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.995083	9,999,508.28	106.483500	10,648,350.00	648,841.72	0.55
		Base		99.995083	9,999,508.28	106.483500	10,648,350.00	648,841.72	0.55
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.791863	4,989,593.13	106.484300	5,324,215.00	334,621.87	0.27
		Base		99.791863	4,989,593.13	106.484300	5,324,215.00	334,621.87	0.27
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.886080	4,994,304.01	99.962500	4,998,125.00	3,820.99	0.26
		Base		99.886080	4,994,304.01	99.962500	4,998,125.00	3,820.99	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.679115	2,990,373.44	109.929500	3,297,885.00	307,511.56	0.17
		Base		99.679115	2,990,373.44	109.929500	3,297,885.00	307,511.56	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.981288	9,998,128.76	100.723300	10,072,330.00	74,201.24	0.52
		Base		99.981288	9,998,128.76	100.723300	10,072,330.00	74,201.24	0.52
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.891357	14,983,703.55	99.944000	14,991,600.00	7,896.45	0.77
		Base		99.891357	14,983,703.55	99.944000	14,991,600.00	7,896.45	0.77

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.630240	4,981,512.01	137.969500	6,898,475.00	1,916,962.99	0.35
		Base		99.630240	4,981,512.01	137.969500	6,898,475.00	1,916,962.99	0.35
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	100.522000	10,052,200.00	59,760.75	0.52
		Base		99.924393	9,992,439.25	100.522000	10,052,200.00	59,760.75	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	102.598900	5,129,945.00	129,945.00	0.26
		Base		100.000000	5,000,000.00	102.598900	5,129,945.00	129,945.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	107.311874	10,731,187.38	109.746100	10,974,610.00	243,422.62	0.56
		Base		107.311874	10,731,187.38	109.746100	10,974,610.00	243,422.62	0.56
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	112.694091	11,269,409.05	122.210900	12,221,090.00	951,680.95	0.63
		Base		112.694091	11,269,409.05	122.210900	12,221,090.00	951,680.95	0.63
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	115.854953	8,689,121.51	129.726600	9,729,495.00	1,040,373.49	0.50
		Base		115.854953	8,689,121.51	129.726600	9,729,495.00	1,040,373.49	0.50
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	121.755639	6,087,781.97	133.882800	6,694,140.00	606,358.03	0.34
		Base		121.755639	6,087,781.97	133.882800	6,694,140.00	606,358.03	0.34
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	124.137195	6,206,859.77	137.289100	6,864,455.00	657,595.23	0.35
		Base		124.137195	6,206,859.77	137.289100	6,864,455.00	657,595.23	0.35
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	113.004514	5,650,225.72	135.277300	6,763,865.00	1,113,639.28	0.35
		Base		113.004514	5,650,225.72	135.277300	6,763,865.00	1,113,639.28	0.35
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	7,500,000.000	123.008820	9,225,661.47	143.332000	10,749,900.00	1,524,238.53	0.55
		Base		123.008820	9,225,661.47	143.332000	10,749,900.00	1,524,238.53	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810EW4	US TREASURY N/B 02/26 6				6.0	15 Feb 2026		
	12,500,000.000	Local	123.048702	15,381,087.74	137.293000	17,161,625.00	1,780,537.26	0.88
		Base	123.048702	15,381,087.74	137.293000	17,161,625.00	1,780,537.26	0.88
912810EX2	US TREASURY N/B 08/26 6.75				6.75	15 Aug 2026		
	10,000,000.000	Local	140.448242	14,044,824.16	145.800800	14,580,080.00	535,255.84	0.75
		Base	140.448242	14,044,824.16	145.800800	14,580,080.00	535,255.84	0.75
912810EY0	US TREASURY N/B 11/26 6.5				6.5	15 Nov 2026		
	7,500,000.000	Local	139.267212	10,445,040.88	144.156200	10,811,715.00	366,674.12	0.56
		Base	139.267212	10,445,040.88	144.156200	10,811,715.00	366,674.12	0.56
912810FA1	US TREASURY N/B 08/27 6.375				6.375	15 Aug 2027		
	10,000,000.000	Local	120.186218	12,018,621.83	145.093800	14,509,380.00	2,490,758.17	0.75
		Base	120.186218	12,018,621.83	145.093800	14,509,380.00	2,490,758.17	0.75
912810FE3	US TREASURY N/B 08/28 5.5				5.5	15 Aug 2028		
	7,500,000.000	Local	135.321990	10,149,149.28	138.261700	10,369,627.50	220,478.22	0.53
		Base	135.321990	10,149,149.28	138.261700	10,369,627.50	220,478.22	0.53
912810FF0	US TREASURY N/B 11/28 5.25				5.25	15 Nov 2028		
	7,500,000.000	Local	130.652405	9,798,930.34	135.960900	10,197,067.50	398,137.16	0.52
		Base	130.652405	9,798,930.34	135.960900	10,197,067.50	398,137.16	0.52
912810FG8	US TREASURY N/B 02/29 5.25				5.25	15 Feb 2029		
	5,000,000.000	Local	135.265511	6,763,275.54	136.472700	6,823,635.00	60,359.46	0.35
		Base	135.265511	6,763,275.54	136.472700	6,823,635.00	60,359.46	0.35
912810FJ2	US TREASURY N/B 08/29 6.125				6.125	15 Aug 2029		
	10,000,000.000	Local	142.131593	14,213,159.31	147.710900	14,771,090.00	557,930.69	0.76
		Base	142.131593	14,213,159.31	147.710900	14,771,090.00	557,930.69	0.76
912810FM5	US TREASURY N/B 05/30 6.25				6.25	15 May 2030		
	5,000,000.000	Local	150.904711	7,545,235.57	151.477000	7,573,850.00	28,614.43	0.39
		Base	150.904711	7,545,235.57	151.477000	7,573,850.00	28,614.43	0.39
912810PU6	US TREASURY N/B 05/37 5				5.0	15 May 2037		
	2,500,000.000	Local	121.272349	3,031,808.72	145.902300	3,647,557.50	615,748.78	0.19
		Base	121.272349	3,031,808.72	145.902300	3,647,557.50	615,748.78	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828B33	US TREASURY N/B 01/19 1.5				1.5	31 Jan 2019		
	5,000,000.000	Local	99.885055	4,994,252.74	101.363300	5,068,165.00	73,912.26	0.26
		Base	99.885055	4,994,252.74	101.363300	5,068,165.00	73,912.26	0.26
912828B58	US TREASURY N/B 01/21 2.125				2.125	31 Jan 2021		
	5,000,000.000	Local	99.827145	4,991,357.25	103.496100	5,174,805.00	183,447.75	0.27
		Base	99.827145	4,991,357.25	103.496100	5,174,805.00	183,447.75	0.27
912828D64	US TREASURY N/B 08/16 0.5				0.5	31 Aug 2016		
	5,000,000.000	Local	99.998875	4,999,943.75	100.029500	5,001,475.00	1,531.25	0.26
		Base	99.998875	4,999,943.75	100.029500	5,001,475.00	1,531.25	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	100.335048	5,016,752.40	100.937000	5,046,850.00	30,097.60	0.26
		Base	100.335048	5,016,752.40	100.937000	5,046,850.00	30,097.60	0.26
912828FY1	US TREASURY N/B 11/16 4.625				4.625	15 Nov 2016		
	10,000,000.000	Local	101.222184	10,122,218.42	101.834000	10,183,400.00	61,181.58	0.52
		Base	101.222184	10,122,218.42	101.834000	10,183,400.00	61,181.58	0.52
912828G38	US TREASURY N/B 11/24 2.25				2.25	15 Nov 2024		
	2,500,000.000	Local	104.341746	2,608,543.64	103.738300	2,593,457.50	-15,086.14	0.13
		Base	104.341746	2,608,543.64	103.738300	2,593,457.50	-15,086.14	0.13
912828JH4	US TREASURY N/B 08/18 4				4.0	15 Aug 2018		
	10,000,000.000	Local	101.446337	10,144,633.73	106.945300	10,694,530.00	549,896.27	0.55
		Base	101.446337	10,144,633.73	106.945300	10,694,530.00	549,896.27	0.55
912828KD1	US TREASURY N/B 02/19 2.75				2.75	15 Feb 2019		
	5,000,000.000	Local	103.201732	5,160,086.58	104.761700	5,238,085.00	77,998.42	0.27
		Base	103.201732	5,160,086.58	104.761700	5,238,085.00	77,998.42	0.27
912828LD0	US TREASURY N/B 07/16 3.25				3.25	31 Jul 2016		
	5,000,000.000	Local	100.134646	5,006,732.30	100.485500	5,024,275.00	17,542.70	0.26
		Base	100.134646	5,006,732.30	100.485500	5,024,275.00	17,542.70	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	101.040612	5,052,030.58	101.077300	5,053,865.00	1,834.42	0.26
			Base	101.040612	5,052,030.58	101.077300	5,053,865.00	1,834.42	0.26
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.560321	4,978,016.05	103.617000	5,180,850.00	202,833.95	0.27
			Base	99.560321	4,978,016.05	103.617000	5,180,850.00	202,833.95	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	101.043251	10,104,325.07	101.081900	10,108,190.00	3,864.93	0.52
			Base	101.043251	10,104,325.07	101.081900	10,108,190.00	3,864.93	0.52
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	101.509799	10,150,979.86	101.520800	10,152,080.00	1,100.14	0.52
			Base	101.509799	10,150,979.86	101.520800	10,152,080.00	1,100.14	0.52
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	101.660812	10,166,081.21	101.632800	10,163,280.00	-2,801.21	0.52
			Base	101.660812	10,166,081.21	101.632800	10,163,280.00	-2,801.21	0.52
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	106.309632	5,315,481.58	108.890600	5,444,530.00	129,048.42	0.28
			Base	106.309632	5,315,481.58	108.890600	5,444,530.00	129,048.42	0.28
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	102.117237	7,658,792.76	102.098600	7,657,395.00	-1,397.76	0.39
			Base	102.117237	7,658,792.76	102.098600	7,657,395.00	-1,397.76	0.39
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	101.841230	7,638,092.23	101.820300	7,636,522.50	-1,569.73	0.39
			Base	101.841230	7,638,092.23	101.820300	7,636,522.50	-1,569.73	0.39
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.468019	5,023,400.96	105.441400	5,272,070.00	248,669.04	0.27
			Base	100.468019	5,023,400.96	105.441400	5,272,070.00	248,669.04	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.579508	4,978,975.40	105.593800	5,279,690.00	300,714.60	0.27
			Base	99.579508	4,978,975.40	105.593800	5,279,690.00	300,714.60	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		0.000	Local	0.000000	-0.17	0.000000	0.00	0.17	0.00
			Base	0.000000	-0.17	0.000000	0.00	0.17	0.00
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.186358	5,009,317.90	102.125000	5,106,250.00	96,932.10	0.26
			Base	100.186358	5,009,317.90	102.125000	5,106,250.00	96,932.10	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	103.050724	5,152,536.18	102.921900	5,146,095.00	-6,441.18	0.26
			Base	103.050724	5,152,536.18	102.921900	5,146,095.00	-6,441.18	0.26
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	107.501928	5,375,096.42	108.347700	5,417,385.00	42,288.58	0.28
			Base	107.501928	5,375,096.42	108.347700	5,417,385.00	42,288.58	0.28
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	102.041380	5,102,069.02	102.945300	5,147,265.00	45,195.98	0.26
			Base	102.041380	5,102,069.02	102.945300	5,147,265.00	45,195.98	0.26
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	100.077504	10,007,750.37	100.101800	10,010,180.00	2,429.63	0.51
			Base	100.077504	10,007,750.37	100.101800	10,010,180.00	2,429.63	0.51
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.095532	5,004,776.61	100.152900	5,007,645.00	2,868.39	0.26
			Base	100.095532	5,004,776.61	100.152900	5,007,645.00	2,868.39	0.26
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	99.916203	4,995,810.14	101.449200	5,072,460.00	76,649.86	0.26
			Base	99.916203	4,995,810.14	101.449200	5,072,460.00	76,649.86	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.529542	5,026,477.12	101.187500	5,059,375.00	32,897.88	0.26
			Base	100.529542	5,026,477.12	101.187500	5,059,375.00	32,897.88	0.26
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.513825	4,975,691.27	99.898400	4,994,920.00	19,228.73	0.26
			Base	99.513825	4,975,691.27	99.898400	4,994,920.00	19,228.73	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.520012	4,976,000.62	100.359400	5,017,970.00	41,969.38	0.26
			Base	99.520012	4,976,000.62	100.359400	5,017,970.00	41,969.38	0.26
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.610285	4,980,514.25	99.710900	4,985,545.00	5,030.75	0.26
			Base	99.610285	4,980,514.25	99.710900	4,985,545.00	5,030.75	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.898791	4,994,939.53	99.918000	4,995,900.00	960.47	0.26
			Base	99.898791	4,994,939.53	99.918000	4,995,900.00	960.47	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.928543	4,946,427.16	100.144500	5,007,225.00	60,797.84	0.26
			Base	98.928543	4,946,427.16	100.144500	5,007,225.00	60,797.84	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.468453	7,460,133.95	99.562500	7,467,187.50	7,053.55	0.38
			Base	99.468453	7,460,133.95	99.562500	7,467,187.50	7,053.55	0.38
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		103,002.000	Local	102.880595	105,969.07	101.282600	104,323.10	-1,645.97	0.01
Original Face:		100,000.000	Base	102.880595	105,969.07	101.282600	104,323.10	-1,645.97	0.01
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		2,500,000.000	Local	100.069902	2,501,747.54	100.136400	2,503,410.00	1,662.46	0.13
			Base	100.069902	2,501,747.54	100.136400	2,503,410.00	1,662.46	0.13
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.016747	10,001,674.68	100.038100	10,003,810.00	2,135.32	0.51
			Base	100.016747	10,001,674.68	100.038100	10,003,810.00	2,135.32	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.944666	4,997,233.30	101.773400	5,088,670.00	91,436.70	0.26
		Base		99.944666	4,997,233.30	101.773400	5,088,670.00	91,436.70	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.957162	6,997,001.34	107.398000	7,517,860.00	520,858.66	0.39
		Base		99.957162	6,997,001.34	107.398000	7,517,860.00	520,858.66	0.39
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.762710	9,968,050.69	107.343520	9,929,275.60	-38,775.09	0.51
Original Face:		Base	9,250,000.000	107.762710	9,968,050.69	107.343520	9,929,275.60	-38,775.09	0.51
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.751660	5,087,583.01	106.169180	5,308,459.00	220,875.99	0.27
Original Face:		Base	5,000,000.000	101.751660	5,087,583.01	106.169180	5,308,459.00	220,875.99	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.687924	5,134,396.21	102.201210	5,110,060.50	-24,335.71	0.26
Original Face:		Base	5,000,000.000	102.687924	5,134,396.21	102.201210	5,110,060.50	-24,335.71	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.072280	7,479,348.71	104.554120	7,737,004.88	257,656.17	0.40
Original Face:		Base	7,400,000.000	101.072280	7,479,348.71	104.554120	7,737,004.88	257,656.17	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,247,653.150	99.999626	1,247,648.49	99.775970	1,244,858.03	-2,790.46	0.06
Original Face:		Base	2,000,000.000	99.999626	1,247,648.49	99.775970	1,244,858.03	-2,790.46	0.06
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.968470	4,998,423.50	103.905000	5,195,250.00	196,826.50	0.27
		Base		99.968470	4,998,423.50	103.905000	5,195,250.00	196,826.50	0.27
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.898629	4,994,931.46	128.777600	6,438,880.00	1,443,948.54	0.33
		Base		99.898629	4,994,931.46	128.777600	6,438,880.00	1,443,948.54	0.33
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.898000	4,994,900.00	99.057000	4,952,850.00	-42,050.00	0.25
		Base		99.898000	4,994,900.00	99.057000	4,952,850.00	-42,050.00	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.965300	5,048,265.00	48,265.00	0.26
		Base		100.000000	5,000,000.00	100.965300	5,048,265.00	48,265.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.978121	9,997,812.10	101.346000	10,134,600.00	136,787.90	0.52
		Base		99.978121	9,997,812.10	101.346000	10,134,600.00	136,787.90	0.52
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	101.982000	15,297,300.00	297,300.00	0.79
		Base		100.000000	15,000,000.00	101.982000	15,297,300.00	297,300.00	0.79
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	3,012,737.090	99.997579	3,012,664.14	99.980830	3,012,159.55	-504.59	0.15
	Original Face:	Base	3,500,000.000	99.997579	3,012,664.14	99.980830	3,012,159.55	-504.59	0.15
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.816190	5,190,809.51	105.774760	5,288,738.00	97,928.49	0.27
	Original Face:	Base	5,000,000.000	103.816190	5,190,809.51	105.774760	5,288,738.00	97,928.49	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.614019	6,972,981.30	99.487000	6,964,090.00	-8,891.30	0.36
		Base		99.614019	6,972,981.30	99.487000	6,964,090.00	-8,891.30	0.36
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.5634	26 Sep 2017		
		Local	10,000,000.000	98.655134	9,865,513.39	98.431000	9,843,100.00	-22,413.39	0.51
		Base		98.655134	9,865,513.39	98.431000	9,843,100.00	-22,413.39	0.51
US DOLLAR Total									
		Local	1,793,923,925.580		1,868,852,729.58		1,925,096,313.31	56,243,583.73	98.96
	Original Face:	Base	1,479,445,853.000		1,868,852,729.58		1,925,096,313.31	56,243,583.73	98.96
FIXED INCOME Total									
		Base	1,793,923,925.580		1,868,852,729.58		1,925,096,313.31	56,243,583.73	98.96
	Original Face:		1,479,445,853.000						

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Prepared by State Street

Base Currency: 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								
		1,814,163,696.090	Base	1,889,092,500.09		1,945,336,083.82	56,243,583.73	100.00
Original Face:		1,479,445,853.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	323,290.860	1.000000	323,290.86	1.000000	323,290.86	0.00	0.13
		Base		1.000000	323,290.86	1.000000	323,290.86	0.00	0.13
US DOLLAR Total									
		Local	323,290.860		323,290.86		323,290.86	0.00	0.13
		Base			323,290.86		323,290.86	0.00	0.13
CASH Total									
		Base	323,290.860		323,290.86		323,290.86	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
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	1.00
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.39	01 Jun 2016		
		Local	18,000,000.000	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	7.22
		Base		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	7.22
US DOLLAR Total									
		Local	20,500,000.000		20,500,000.00		20,500,000.00	0.00	8.23
		Base			20,500,000.00		20,500,000.00	0.00	8.23
CASH EQUIVALENT Total									
		Base	20,500,000.000		20,500,000.00		20,500,000.00	0.00	8.23
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.3046	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	99.878900	499,394.50	-605.50	0.20
		Base		100.000000	500,000.00	99.878900	499,394.50	-605.50	0.20
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.232595	2,044,651.89	101.399100	2,027,982.00	-16,669.89	0.81
		Base		102.232595	2,044,651.89	101.399100	2,027,982.00	-16,669.89	0.81
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	105.927930	529,639.65	105.808100	529,040.50	-599.15	0.21
		Base		105.927930	529,639.65	105.808100	529,040.50	-599.15	0.21
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.998786	499,993.93	100.083600	500,418.00	424.07	0.20
		Base		99.998786	499,993.93	100.083600	500,418.00	424.07	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	100.079800	500,399.00	399.00	0.20
		Base		100.000000	500,000.00	100.079800	500,399.00	399.00	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.998208	499,991.04	100.058300	500,291.50	300.46	0.20
		Base		99.998208	499,991.04	100.058300	500,291.50	300.46	0.20
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0366	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.747200	1,994,944.00	-5,056.00	0.80
		Base		100.000000	2,000,000.00	99.747200	1,994,944.00	-5,056.00	0.80
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9266	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.099400	4,954,970.00	-45,030.00	1.99
		Base		100.000000	5,000,000.00	99.099400	4,954,970.00	-45,030.00	1.99
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.76445	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.208180	3,006,245.40	6,245.40	1.21
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.208180	3,006,245.40	6,245.40	1.21
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.972270	999,722.70	100.103800	1,001,038.00	1,315.30	0.40
		Base		99.972270	999,722.70	100.103800	1,001,038.00	1,315.30	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	1,000,000.000	100.001784	1,000,017.84	100.154400	1,001,544.00	1,526.16	0.40
		Base		100.001784	1,000,017.84	100.154400	1,001,544.00	1,526.16	0.40
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.997352	499,986.76	100.252700	501,263.50	1,276.74	0.20
		Base		99.997352	499,986.76	100.252700	501,263.50	1,276.74	0.20
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	1,000,000.000	99.911765	999,117.65	100.972500	1,009,725.00	10,607.35	0.41
		Base		99.911765	999,117.65	100.972500	1,009,725.00	10,607.35	0.41
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.648381	1,992,967.61	99.874300	1,997,486.00	4,518.39	0.80
		Base		99.648381	1,992,967.61	99.874300	1,997,486.00	4,518.39	0.80
126650CA6	CVS HEALTH CORP SR UNSECURED 12/16 1.2					1.2	05 Dec 2016		
		Local	348,000.000	100.235259	348,818.70	100.170100	348,591.95	-226.75	0.14
		Base		100.235259	348,818.70	100.170100	348,591.95	-226.75	0.14
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.722084	1,994,441.68	99.462600	1,989,252.00	-5,189.68	0.80
		Base		99.722084	1,994,441.68	99.462600	1,989,252.00	-5,189.68	0.80
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.964592	999,645.92	100.607590	1,006,075.90	6,429.98	0.40
Original Face:		Base	1,000,000.000	99.964592	999,645.92	100.607590	1,006,075.90	6,429.98	0.40
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10445	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	98.945320	1,978,906.40	-21,093.60	0.79
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	98.945320	1,978,906.40	-21,093.60	0.79
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,587,276.920	99.994116	1,587,183.53	99.974780	1,586,876.61	-306.92	0.64
Original Face:		Base	2,000,000.000	99.994116	1,587,183.53	99.974780	1,586,876.61	-306.92	0.64
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.88445	15 Nov 2018		
		Local	1,587,276.920	100.000000	1,587,276.92	100.109140	1,589,009.27	1,732.35	0.64
Original Face:		Base	2,000,000.000	100.000000	1,587,276.92	100.109140	1,589,009.27	1,732.35	0.64

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.983856	2,499,596.41	100.231240	2,505,781.00	6,184.59	1.01
Original Face:		Base	2,500,000.000	99.983856	2,499,596.41	100.231240	2,505,781.00	6,184.59	1.01
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.932712	499,663.56	100.112800	500,564.00	900.44	0.20
		Base		99.932712	499,663.56	100.112800	500,564.00	900.44	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	100.157600	5,007,880.00	7,880.00	2.01
		Base		100.000000	5,000,000.00	100.157600	5,007,880.00	7,880.00	2.01
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	100.548000	3,016,440.00	16,440.00	1.21
		Base		100.000000	3,000,000.00	100.548000	3,016,440.00	16,440.00	1.21
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.2366	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					1.3466	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.139000	1,001,390.00	1,390.00	0.40
		Base		100.000000	1,000,000.00	100.139000	1,001,390.00	1,390.00	0.40
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.944860	499,724.30	100.156300	500,781.50	1,057.20	0.20
		Base		99.944860	499,724.30	100.156300	500,781.50	1,057.20	0.20
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.988373	999,883.73	100.111140	1,001,111.40	1,227.67	0.40
Original Face:		Base	1,000,000.000	99.988373	999,883.73	100.111140	1,001,111.40	1,227.67	0.40
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.864279	1,997,285.58	100.219500	2,004,390.00	7,104.42	0.80
		Base		99.864279	1,997,285.58	100.219500	2,004,390.00	7,104.42	0.80
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.940220	499,701.10	100.031400	500,157.00	455.90	0.20
		Base		99.940220	499,701.10	100.031400	500,157.00	455.90	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.050100	1,000,501.00	501.00	0.40
		Base		100.000000	1,000,000.00	100.050100	1,000,501.00	501.00	0.40
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.986815	1,999,736.29	99.714180	1,994,283.60	-5,452.69	0.80
	Original Face:	Base	2,000,000.000	99.986815	1,999,736.29	99.714180	1,994,283.60	-5,452.69	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	100.768300	2,015,366.00	15,366.00	0.81
		Base		100.000000	2,000,000.00	100.768300	2,015,366.00	15,366.00	0.81
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	43,068.660	101.190611	43,581.44	104.741072	45,110.58	1,529.14	0.02
	Original Face:	Base	1,100,000.000	101.190611	43,581.44	104.741072	45,110.58	1,529.14	0.02
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,135,915.790	103.926881	1,180,521.85	108.307539	1,230,282.44	49,760.59	0.49
	Original Face:	Base	2,090,000.000	103.926881	1,180,521.85	108.307539	1,230,282.44	49,760.59	0.49
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	49,200.200	100.254857	49,325.59	102.520885	50,440.48	1,114.89	0.02
	Original Face:	Base	1,500,000.000	100.254857	49,325.59	102.520885	50,440.48	1,114.89	0.02
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	36,454.740	100.747639	36,727.29	101.688708	37,070.35	343.06	0.01
	Original Face:	Base	1,500,000.000	100.747639	36,727.29	101.688708	37,070.35	343.06	0.01
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	8,607.580	101.498679	8,736.58	107.372465	9,242.17	505.59	0.00
	Original Face:	Base	250,000.000	101.498679	8,736.58	107.372465	9,242.17	505.59	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	94,308.140	100.151440	94,450.96	107.676715	101,547.91	7,096.95	0.04
	Original Face:	Base	1,000,000.000	100.151440	94,450.96	107.676715	101,547.91	7,096.95	0.04
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	116,641.940	100.919078	117,713.97	107.131468	124,960.22	7,246.25	0.05
	Original Face:	Base	2,206,300.000	100.919078	117,713.97	107.131468	124,960.22	7,246.25	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,503,967.400	101.874305	1,532,156.34	104.609054	1,573,286.07	41,129.73	0.63
	Original Face:	Base	5,000,000.000	101.874305	1,532,156.34	104.609054	1,573,286.07	41,129.73	0.63
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,426,506.350	102.616344	3,516,155.53	102.671219	3,518,035.84	1,880.31	1.41
	Original Face:	Base	5,000,000.000	102.616344	3,516,155.53	102.671219	3,518,035.84	1,880.31	1.41
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	99,484.760	101.540648	101,017.47	107.763286	107,208.05	6,190.58	0.04
	Original Face:	Base	1,000,000.000	101.540648	101,017.47	107.763286	107,208.05	6,190.58	0.04
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	915,339.060	101.789480	931,718.87	106.307462	973,073.72	41,354.85	0.39
	Original Face:	Base	6,000,000.000	101.789480	931,718.87	106.307462	973,073.72	41,354.85	0.39
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	865,792.900	102.330910	885,973.75	105.628949	914,527.94	28,554.19	0.37
	Original Face:	Base	5,000,000.000	102.330910	885,973.75	105.628949	914,527.94	28,554.19	0.37
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,888,031.300	104.313417	3,012,604.12	104.977979	3,031,796.89	19,192.77	1.22
	Original Face:	Base	5,000,000.000	104.313417	3,012,604.12	104.977979	3,031,796.89	19,192.77	1.22
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,968,833.750	104.253047	2,052,569.17	106.901285	2,104,708.58	52,139.41	0.84
	Original Face:	Base	5,700,000.000	104.253047	2,052,569.17	106.901285	2,104,708.58	52,139.41	0.84
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	883,417.860	103.919475	918,043.20	108.306227	956,796.55	38,753.35	0.38
	Original Face:	Base	2,000,000.000	103.919475	918,043.20	108.306227	956,796.55	38,753.35	0.38
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.193500	1,001,935.00	1,935.00	0.40
		Base		100.000000	1,000,000.00	100.193500	1,001,935.00	1,935.00	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	100.000100	1,000,001.00	1.00	0.40
		Base		100.000000	1,000,000.00	100.000100	1,000,001.00	1.00	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G7P47	FREDDIE MAC NOTES 07/18 1.125					1.125	27 Jul 2018		
		Local	1,901,000.000	100.000000	1,901,000.00	99.615300	1,893,686.85	-7,313.15	0.76
		Base		100.000000	1,901,000.00	99.615300	1,893,686.85	-7,313.15	0.76
3134G87K9	FREDDIE MAC NOTES 12/18 VAR					1.0	21 Dec 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.016700	1,000,167.00	167.00	0.40
		Base		100.000000	1,000,000.00	100.016700	1,000,167.00	167.00	0.40
3134G8HP7	FREDDIE MAC NOTES 08/18 1.25					1.25	10 Aug 2018		
		Local	2,000,000.000	100.047693	2,000,953.85	99.786100	1,995,722.00	-5,231.85	0.80
		Base		100.047693	2,000,953.85	99.786100	1,995,722.00	-5,231.85	0.80
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.045300	5,002,265.00	2,265.00	2.01
		Base		100.000000	5,000,000.00	100.045300	5,002,265.00	2,265.00	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	99.901900	1,998,038.00	-1,962.00	0.80
		Base		100.000000	2,000,000.00	99.901900	1,998,038.00	-1,962.00	0.80
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.794294	2,015,885.87	100.823100	2,016,462.00	576.13	0.81
		Base		100.794294	2,015,885.87	100.823100	2,016,462.00	576.13	0.81
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.946055	999,460.55	100.820500	1,008,205.00	8,744.45	0.40
		Base		99.946055	999,460.55	100.820500	1,008,205.00	8,744.45	0.40
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.363123	1,967,262.46	99.856100	1,997,122.00	29,859.54	0.80
		Base		98.363123	1,967,262.46	99.856100	1,997,122.00	29,859.54	0.80
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.684680	1,016,846.80	101.922280	1,019,222.80	2,376.00	0.41
Original Face:		Base	1,000,000.000	101.684680	1,016,846.80	101.922280	1,019,222.80	2,376.00	0.41
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.7721	25 Apr 2020		
		Local	961,059.200	99.972446	960,794.39	100.013660	961,190.48	396.09	0.39
Original Face:		Base	1,000,000.000	99.972446	960,794.39	100.013660	961,190.48	396.09	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136G3BC8	FANNIE MAE NOTES 02/19 1.625					1.625	26 Feb 2019		
		Local	2,000,000.000	100.181615	2,003,632.30	100.179800	2,003,596.00	-36.30	0.80
		Base		100.181615	2,003,632.30	100.179800	2,003,596.00	-36.30	0.80
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	67,342.240	99.658877	67,112.52	102.777311	69,212.54	2,100.02	0.03
	Original Face:	Base	2,360,770.000	99.658877	67,112.52	102.777311	69,212.54	2,100.02	0.03
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.394401	2,509,860.03	100.945650	2,523,641.25	13,781.22	1.01
	Original Face:	Base	2,500,000.000	100.394401	2,509,860.03	100.945650	2,523,641.25	13,781.22	1.01
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	25.840	100.038700	25.85	99.872129	25.81	-0.04	0.00
	Original Face:	Base	345,556.000	100.038700	25.85	99.872129	25.81	-0.04	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	932,286.530	101.740930	948,516.99	102.990337	960,165.04	11,648.05	0.39
	Original Face:	Base	1,500,000.000	101.740930	948,516.99	102.990337	960,165.04	11,648.05	0.39
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	109,024.480	100.806342	109,903.59	107.507224	117,209.19	7,305.60	0.05
	Original Face:	Base	2,500,000.000	100.806342	109,903.59	107.507224	117,209.19	7,305.60	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	139,369.330	101.734865	141,787.20	109.093465	152,042.83	10,255.63	0.06
	Original Face:	Base	983,845.000	101.734865	141,787.20	109.093465	152,042.83	10,255.63	0.06
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	108,689.260	100.861769	109,625.91	110.096873	119,663.48	10,037.57	0.05
	Original Face:	Base	1,800,000.000	100.861769	109,625.91	110.096873	119,663.48	10,037.57	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	230,282.050	102.469320	235,968.45	104.050624	239,609.91	3,641.46	0.10
	Original Face:	Base	3,350,000.000	102.469320	235,968.45	104.050624	239,609.91	3,641.46	0.10
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	38,319.140	100.687463	38,582.57	102.053327	39,105.96	523.39	0.02
	Original Face:	Base	1,500,000.000	100.687463	38,582.57	102.053327	39,105.96	523.39	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		2,651,824.970	Local	104.326169	2,766,547.41	107.088294	2,839,794.12	73,246.71	1.14
	Original Face:	5,200,000.000	Base	104.326169	2,766,547.41	107.088294	2,839,794.12	73,246.71	1.14
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		1,401,589.370	Local	102.020127	1,429,903.25	103.069144	1,444,606.17	14,702.92	0.58
	Original Face:	2,680,283.000	Base	102.020127	1,429,903.25	103.069144	1,444,606.17	14,702.92	0.58
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		8,399,309.850	Local	102.949294	8,647,030.23	102.987719	8,650,257.63	3,227.40	3.47
	Original Face:	15,000,000.000	Base	102.949294	8,647,030.23	102.987719	8,650,257.63	3,227.40	3.47
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		344,121.510	Local	103.011009	354,483.04	106.175530	365,372.84	10,889.80	0.15
	Original Face:	1,500,000.000	Base	103.011009	354,483.04	106.175530	365,372.84	10,889.80	0.15
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		439,830.750	Local	101.824793	447,856.75	106.201601	467,107.30	19,250.55	0.19
	Original Face:	3,200,000.000	Base	101.824793	447,856.75	106.201601	467,107.30	19,250.55	0.19
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		337,212.430	Local	103.914817	350,413.68	105.675063	356,349.45	5,935.77	0.14
	Original Face:	765,534.000	Base	103.914817	350,413.68	105.675063	356,349.45	5,935.77	0.14
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		2,621,189.690	Local	102.943908	2,698,355.11	102.983302	2,699,387.69	1,032.58	1.08
	Original Face:	5,157,070.000	Base	102.943908	2,698,355.11	102.983302	2,699,387.69	1,032.58	1.08
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		503,564.850	Local	102.140106	514,341.67	106.160751	534,588.23	20,246.56	0.21
	Original Face:	5,000,000.000	Base	102.140106	514,341.67	106.160751	534,588.23	20,246.56	0.21
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		834,108.150	Local	102.896311	858,266.52	106.388033	887,391.25	29,124.73	0.36
	Original Face:	5,000,000.000	Base	102.896311	858,266.52	106.388033	887,391.25	29,124.73	0.36
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		715,731.940	Local	104.072733	744,881.79	107.080797	766,411.47	21,529.68	0.31
	Original Face:	2,000,000.000	Base	104.072733	744,881.79	107.080797	766,411.47	21,529.68	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	805,316.200	103.886563	836,615.32	108.997471	877,774.29	41,158.97	0.35
Original Face:		Base	5,000,000.000	103.886563	836,615.32	108.997471	877,774.29	41,158.97	0.35
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,795,202.440	107.684148	4,086,831.41	109.167292	4,143,119.73	56,288.32	1.66
Original Face:		Base	14,750,000.000	107.684148	4,086,831.41	109.167292	4,143,119.73	56,288.32	1.66
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	516,031.140	101.618441	524,382.80	104.274407	538,088.41	13,705.61	0.22
Original Face:		Base	2,000,000.000	101.618441	524,382.80	104.274407	538,088.41	13,705.61	0.22
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.983661	4,999,183.05	99.930160	4,996,508.00	-2,675.05	2.01
Original Face:		Base	5,000,000.000	99.983661	4,999,183.05	99.930160	4,996,508.00	-2,675.05	2.01
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.8344	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.749660	4,239,360.55	-10,639.45	1.70
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	99.749660	4,239,360.55	-10,639.45	1.70
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	101.360300	1,013,603.00	13,603.00	0.41
		Base		100.000000	1,000,000.00	101.360300	1,013,603.00	13,603.00	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	101.685500	1,016,855.00	16,855.00	0.41
		Base		100.000000	1,000,000.00	101.685500	1,016,855.00	16,855.00	0.41
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.819484	499,097.42	99.998300	499,991.50	894.08	0.20
		Base		99.819484	499,097.42	99.998300	499,991.50	894.08	0.20
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.987900	499,939.50	101.235500	506,177.50	6,238.00	0.20
		Base		99.987900	499,939.50	101.235500	506,177.50	6,238.00	0.20
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.1356	07 Dec 2017		
		Local	1,000,000.000	99.891857	998,918.57	99.625200	996,252.00	-2,666.57	0.40
		Base		99.891857	998,918.57	99.625200	996,252.00	-2,666.57	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	108.099259	2,161,985.18	108.561100	2,171,222.00	9,236.82	0.87
		Base		108.099259	2,161,985.18	108.561100	2,171,222.00	9,236.82	0.87
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.250139	1,002,501.39	101.091600	1,010,916.00	8,414.61	0.41
		Base		100.250139	1,002,501.39	101.091600	1,010,916.00	8,414.61	0.41
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.6613	24 Aug 2016		
		Local	1,000,000.000	100.186757	1,001,867.57	99.921400	999,214.00	-2,653.57	0.40
		Base		100.186757	1,001,867.57	99.921400	999,214.00	-2,653.57	0.40
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,557,276.600	98.689978	3,510,675.48	98.190520	3,492,908.39	-17,767.09	1.40
Original Face:		Base	4,000,000.000	98.689978	3,510,675.48	98.190520	3,492,908.39	-17,767.09	1.40
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,739,361.760	99.011361	1,722,165.75	98.436090	1,712,159.71	-10,006.04	0.69
Original Face:		Base	1,900,000.000	99.011361	1,722,165.75	98.436090	1,712,159.71	-10,006.04	0.69
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.989577	999,895.77	101.206400	1,012,064.00	12,168.23	0.41
		Base		99.989577	999,895.77	101.206400	1,012,064.00	12,168.23	0.41
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	101.230639	2,024,612.77	101.199700	2,023,994.00	-618.77	0.81
		Base		101.230639	2,024,612.77	101.199700	2,023,994.00	-618.77	0.81
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.980400	999,804.00	100.304400	1,003,044.00	3,240.00	0.40
		Base		99.980400	999,804.00	100.304400	1,003,044.00	3,240.00	0.40
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.980761	1,999,615.22	100.999700	2,019,994.00	20,378.78	0.81
		Base		99.980761	1,999,615.22	100.999700	2,019,994.00	20,378.78	0.81
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	11,073.820	100.005779	11,074.46	99.987320	11,072.42	-2.04	0.00
Original Face:		Base	2,000,000.000	100.005779	11,074.46	99.987320	11,072.42	-2.04	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.976271	1,999,525.41	100.002500	2,000,050.00	524.59	0.80
		Base		99.976271	1,999,525.41	100.002500	2,000,050.00	524.59	0.80
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.984053	999,840.53	100.199700	1,001,997.00	2,156.47	0.40
		Base		99.984053	999,840.53	100.199700	1,001,997.00	2,156.47	0.40
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.939478	499,697.39	100.335200	501,676.00	1,978.61	0.20
		Base		99.939478	499,697.39	100.335200	501,676.00	1,978.61	0.20
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	100.219000	501,095.00	1,095.00	0.20
		Base		100.000000	500,000.00	100.219000	501,095.00	1,095.00	0.20
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	99.584000	497,920.00	-2,080.00	0.20
		Base		100.000000	500,000.00	99.584000	497,920.00	-2,080.00	0.20
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.962570	1,999,251.39	100.999900	2,019,998.00	20,746.61	0.81
		Base		99.962570	1,999,251.39	100.999900	2,019,998.00	20,746.61	0.81
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	2,210,883.170	100.030579	2,211,559.24	99.961860	2,210,039.94	-1,519.30	0.89
Original Face:		Base	3,800,000.000	100.030579	2,211,559.24	99.961860	2,210,039.94	-1,519.30	0.89
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.948586	4,997,429.30	100.386200	5,019,310.00	21,880.70	2.01
		Base		99.948586	4,997,429.30	100.386200	5,019,310.00	21,880.70	2.01
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.0551	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.206000	501,030.00	1,030.00	0.20
		Base		100.000000	500,000.00	100.206000	501,030.00	1,030.00	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.945401	999,454.01	100.388800	1,003,888.00	4,433.99	0.40
		Base		99.945401	999,454.01	100.388800	1,003,888.00	4,433.99	0.40
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.0046	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.134000	5,507,370.00	7,370.00	2.21
		Base		100.000000	5,500,000.00	100.134000	5,507,370.00	7,370.00	2.21
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.985963	2,999,578.90	101.403600	3,042,108.00	42,529.10	1.22
		Base		99.985963	2,999,578.90	101.403600	3,042,108.00	42,529.10	1.22
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	100.622900	1,509,343.50	9,343.50	0.61
		Base		100.000000	1,500,000.00	100.622900	1,509,343.50	9,343.50	0.61
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	5,000,000.000	99.992646	4,999,632.31	101.601000	5,080,050.00	80,417.69	2.04
		Base		99.992646	4,999,632.31	101.601000	5,080,050.00	80,417.69	2.04
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.138012	1,126,552.63	100.359100	1,129,039.88	2,487.25	0.45
		Base		100.138012	1,126,552.63	100.359100	1,129,039.88	2,487.25	0.45
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.974323	4,998,716.16	99.827900	4,991,395.00	-7,321.16	2.00
		Base		99.974323	4,998,716.16	99.827900	4,991,395.00	-7,321.16	2.00
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.978769	2,999,363.07	100.079070	3,002,372.10	3,009.03	1.20
Original Face:		Base	3,000,000.000	99.978769	2,999,363.07	100.079070	3,002,372.10	3,009.03	1.20
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	100.361612	501,808.06	100.398400	501,992.00	183.94	0.20
		Base		100.361612	501,808.06	100.398400	501,992.00	183.94	0.20
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.972256	999,722.56	100.102600	1,001,026.00	1,303.44	0.40
		Base		99.972256	999,722.56	100.102600	1,001,026.00	1,303.44	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.972509	999,725.09	100.075200	1,000,752.00	1,026.91	0.40
		Base		99.972509	999,725.09	100.075200	1,000,752.00	1,026.91	0.40
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.849696	998,496.96	100.251500	1,002,515.00	4,018.04	0.40
		Base		99.849696	998,496.96	100.251500	1,002,515.00	4,018.04	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	99.944200	3,997,768.00	-2,232.00	1.60
		Base		100.000000	4,000,000.00	99.944200	3,997,768.00	-2,232.00	1.60
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.356062	4,014,242.47	100.204600	4,008,184.00	-6,058.47	1.61
		Base		100.356062	4,014,242.47	100.204600	4,008,184.00	-6,058.47	1.61
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996108	499,980.54	99.996100	499,980.50	-0.04	0.20
Original Face:		Base	500,000.000	99.996108	499,980.54	99.996100	499,980.50	-0.04	0.20
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.949018	499,745.09	99.971900	499,859.50	114.41	0.20
		Base		99.949018	499,745.09	99.971900	499,859.50	114.41	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.218112	1,252,726.40	100.209400	1,252,617.50	-108.90	0.50
		Base		100.218112	1,252,726.40	100.209400	1,252,617.50	-108.90	0.50
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.131108	500,655.54	100.319500	501,597.50	941.96	0.20
		Base		100.131108	500,655.54	100.319500	501,597.50	941.96	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.984428	499,922.14	100.184000	500,920.00	997.86	0.20
		Base		99.984428	499,922.14	100.184000	500,920.00	997.86	0.20
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.955362	499,776.81	101.806500	509,032.50	9,255.69	0.20
		Base		99.955362	499,776.81	101.806500	509,032.50	9,255.69	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	97.697400	4,884,870.00	-115,130.00	1.96
		Base		100.000000	5,000,000.00	97.697400	4,884,870.00	-115,130.00	1.96
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	1,333,828.910	99.999807	1,333,826.33	99.980290	1,333,566.01	-260.32	0.54
Original Face:		Base	3,750,000.000	99.999807	1,333,826.33	99.980290	1,333,566.01	-260.32	0.54
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.981206	499,906.03	100.723300	503,616.50	3,710.47	0.20
		Base		99.981206	499,906.03	100.723300	503,616.50	3,710.47	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.967039	999,670.39	100.522000	1,005,220.00	5,549.61	0.40
		Base		99.967039	999,670.39	100.522000	1,005,220.00	5,549.61	0.40
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	100.177695	1,001,776.95	100.241100	1,002,411.00	634.05	0.40
		Base		100.177695	1,001,776.95	100.241100	1,002,411.00	634.05	0.40
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.814459	998,144.59	100.101600	1,001,016.00	2,871.41	0.40
		Base		99.814459	998,144.59	100.101600	1,001,016.00	2,871.41	0.40
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	101.225004	1,012,250.04	101.520800	1,015,208.00	2,957.96	0.41
		Base		101.225004	1,012,250.04	101.520800	1,015,208.00	2,957.96	0.41
925369AA8	VESEY STREET INV TRUST I COMPANY GUAR 09/16 VAR					4.404	01 Sep 2016		
		Local	1,500,000.000	100.814165	1,512,212.48	100.340500	1,505,107.50	-7,104.98	0.60
		Base		100.814165	1,512,212.48	100.340500	1,505,107.50	-7,104.98	0.60
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	2,641,978.780	99.999844	2,641,974.66	99.950810	2,640,679.19	-1,295.47	1.06
Original Face:		Base	6,000,000.000	99.999844	2,641,974.66	99.950810	2,640,679.19	-1,295.47	1.06
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.9038	15 Jun 2017		
		Local	1,000,000.000	99.458211	994,582.11	99.860300	998,603.00	4,020.89	0.40
		Base		99.458211	994,582.11	99.860300	998,603.00	4,020.89	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.978121	2,999,343.63	101.346200	3,040,386.00	41,042.37	1.22
		Base		99.978121	2,999,343.63	101.346200	3,040,386.00	41,042.37	1.22
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.061407	1,000,614.07	100.865600	1,008,656.00	8,041.93	0.40
		Base		100.061407	1,000,614.07	100.865600	1,008,656.00	8,041.93	0.40
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.942361	999,423.61	100.228800	1,002,288.00	2,864.39	0.40
		Base		99.942361	999,423.61	100.228800	1,002,288.00	2,864.39	0.40
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.995696	1,999,913.92	100.078600	2,001,572.00	1,658.08	0.80
		Base		99.995696	1,999,913.92	100.078600	2,001,572.00	1,658.08	0.80
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9261	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.899500	1,997,990.00	-2,010.00	0.80
		Base		100.000000	2,000,000.00	99.899500	1,997,990.00	-2,010.00	0.80
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	860,782.010	99.997578	860,761.16	99.980830	860,617.00	-144.16	0.35
Original Face:		Base	1,000,000.000	99.997578	860,761.16	99.980830	860,617.00	-144.16	0.35
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.305906	2,006,118.12	100.208390	2,004,167.80	-1,950.32	0.80
Original Face:		Base	2,000,000.000	100.305906	2,006,118.12	100.208390	2,004,167.80	-1,950.32	0.80
US DOLLAR Total									
		Local	225,890,740.680		227,486,727.44		228,368,711.53	881,984.09	91.64
Original Face:		Base	183,139,358.000		227,486,727.44		228,368,711.53	881,984.09	91.64
FIXED INCOME Total									
		Base	225,890,740.680		227,486,727.44		228,368,711.53	881,984.09	91.64
Original Face:			183,139,358.000						

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		246,714,031.540	Base	248,310,018.30		249,192,002.39	881,984.09	100.00
Original Face:		183,139,358.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		548,967.710	Local	1.000000	548,967.71	1.000000	548,967.71	0.00	0.38
			Base	1.000000	548,967.71	1.000000	548,967.71	0.00	0.38
US DOLLAR Total									
		548,967.710	Local		548,967.71		548,967.71	0.00	0.38
			Base		548,967.71		548,967.71	0.00	0.38
CASH Total									
		548,967.710	Base		548,967.71		548,967.71	0.00	0.38
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	31 Jul 2016		
		246,716.060	Local	100.000000	246,716.06	100.000000	246,716.06	0.00	0.17
			Base	100.000000	246,716.06	100.000000	246,716.06	0.00	0.17
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2016		
		248,578.770	Local	100.000000	248,578.77	100.000000	248,578.77	0.00	0.17
			Base	100.000000	248,578.77	100.000000	248,578.77	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2017		
		247,458.400	Local	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
			Base	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.0	30 Nov 2016		
		240,000.000	Local	100.000000	240,000.00	100.000000	240,000.00	0.00	0.17
			Base	100.000000	240,000.00	100.000000	240,000.00	0.00	0.17
923UVZ007	FDIC MERIDIAN 12/49 VAR					0.4	14 Jul 2016		
		247,953.460	Local	100.000000	247,953.46	100.000000	247,953.46	0.00	0.17
			Base	100.000000	247,953.46	100.000000	247,953.46	0.00	0.17

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

Base Currency: 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
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.39	01 Jun 2016		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	9.07
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	9.07
US DOLLAR Total									
		Local	14,722,128.470		14,722,128.47		14,722,128.47	0.00	10.27
		Base			14,722,128.47		14,722,128.47	0.00	10.27
CASH EQUIVALENT Total									
		Base	14,722,128.470		14,722,128.47		14,722,128.47	0.00	10.27

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	720,177.240	100.918871	726,794.74	100.395700	723,026.98	-3,767.76	0.50
		Base		100.918871	726,794.74	100.395700	723,026.98	-3,767.76	0.50
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	94.398739	943,987.39	95.662100	956,621.00	12,633.61	0.67
		Base		94.398739	943,987.39	95.662100	956,621.00	12,633.61	0.67
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,867,887.150	106.242688	3,046,920.41	108.798177	3,120,208.94	73,288.53	2.18
	Original Face:	Base	5,000,000.000	106.242688	3,046,920.41	108.798177	3,120,208.94	73,288.53	2.18
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,543,354.100	105.197122	2,675,535.32	104.362516	2,654,308.33	-21,226.99	1.85
	Original Face:	Base	5,000,000.000	105.197122	2,675,535.32	104.362516	2,654,308.33	-21,226.99	1.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,364,101.670	104.076293	2,460,469.38	103.268845	2,441,380.49	-19,088.89	1.70
Original Face:		Base	4,372,786.000	104.076293	2,460,469.38	103.268845	2,441,380.49	-19,088.89	1.70
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,256,003.400	104.849032	2,365,397.73	104.877216	2,366,033.56	635.83	1.65
Original Face:		Base	5,000,000.000	104.849032	2,365,397.73	104.877216	2,366,033.56	635.83	1.65
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,409,891.750	105.051561	2,531,628.90	105.869369	2,551,337.19	19,708.29	1.78
Original Face:		Base	7,500,000.000	105.051561	2,531,628.90	105.869369	2,551,337.19	19,708.29	1.78
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,698,845.150	103.569894	2,795,191.05	103.270879	2,787,121.11	-8,069.94	1.94
Original Face:		Base	5,000,000.000	103.569894	2,795,191.05	103.270879	2,787,121.11	-8,069.94	1.94
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,536,015.150	105.011342	2,663,103.55	104.869611	2,659,509.22	-3,594.33	1.86
Original Face:		Base	5,000,000.000	105.011342	2,663,103.55	104.869611	2,659,509.22	-3,594.33	1.86
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,634,745.110	105.761729	1,728,934.69	105.895753	1,731,125.64	2,190.95	1.21
Original Face:		Base	4,169,641.000	105.761729	1,728,934.69	105.895753	1,731,125.64	2,190.95	1.21
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,995,899.550	102.348026	5,113,204.58	102.216636	5,106,640.46	-6,564.12	3.56
Original Face:		Base	7,500,000.000	102.348026	5,113,204.58	102.216636	5,106,640.46	-6,564.12	3.56
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,231,179.820	101.366226	1,248,000.52	102.216597	1,258,470.11	10,469.59	0.88
Original Face:		Base	2,000,000.000	101.366226	1,248,000.52	102.216597	1,258,470.11	10,469.59	0.88
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	756,480.410	103.916555	786,108.38	103.485885	782,850.45	-3,257.93	0.55
Original Face:		Base	2,910,888.000	103.916555	786,108.38	103.485885	782,850.45	-3,257.93	0.55
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,929,733.940	105.947513	3,103,980.25	103.898525	3,043,950.35	-60,029.90	2.12
Original Face:		Base	12,190,366.000	105.947513	3,103,980.25	103.898525	3,043,950.35	-60,029.90	2.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,615,293.050	108.158344	1,747,074.22	110.374285	1,782,868.15	35,793.93	1.24
	Original Face:	Base	5,000,000.000	108.158344	1,747,074.22	110.374285	1,782,868.15	35,793.93	1.24
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	36,301.360	101.970505	37,016.68	103.964076	37,740.37	723.69	0.03
	Original Face:	Base	2,255,000.000	101.970505	37,016.68	103.964076	37,740.37	723.69	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,591,466.700	103.730470	2,688,140.60	102.553275	2,657,633.97	-30,506.63	1.85
	Original Face:	Base	9,450,000.000	103.730470	2,688,140.60	102.553275	2,657,633.97	-30,506.63	1.85
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,562,844.840	101.739598	1,590,032.05	103.176436	1,612,487.61	22,455.56	1.12
	Original Face:	Base	2,500,000.000	101.739598	1,590,032.05	103.176436	1,612,487.61	22,455.56	1.12
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	978,388.360	101.625465	994,291.72	102.756965	1,005,362.18	11,070.46	0.70
	Original Face:	Base	1,500,000.000	101.625465	994,291.72	102.756965	1,005,362.18	11,070.46	0.70
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,753,444.370	106.524765	1,867,852.49	107.118898	1,878,270.29	10,417.80	1.31
	Original Face:	Base	5,872,458.000	106.524765	1,867,852.49	107.118898	1,878,270.29	10,417.80	1.31
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	85,108.910	104.108865	88,605.92	109.964523	93,589.61	4,983.69	0.07
	Original Face:	Base	1,000,000.000	104.108865	88,605.92	109.964523	93,589.61	4,983.69	0.07
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	79,286.910	105.907343	83,970.66	111.069462	88,063.54	4,092.88	0.06
	Original Face:	Base	1,000,000.000	105.907343	83,970.66	111.069462	88,063.54	4,092.88	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,344.720	102.768606	1,381.95	104.709931	1,408.06	26.11	0.00
	Original Face:	Base	25,000.000	102.768606	1,381.95	104.709931	1,408.06	26.11	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	202,733.080	103.920924	210,682.09	111.682761	226,417.90	15,735.81	0.16
	Original Face:	Base	2,000,000.000	103.920924	210,682.09	111.682761	226,417.90	15,735.81	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	19,381.490	100.000000	19,381.49	103.238800	20,009.22	627.73	0.01
Original Face:		Base	410,000.000	100.000000	19,381.49	103.238800	20,009.22	627.73	0.01
38375KPQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 NF					0.5344	16 Oct 2035		
		Local	206,137.010	99.907503	205,946.34	99.993930	206,124.50	178.16	0.14
Original Face:		Base	21,116,571.000	99.907503	205,946.34	99.993930	206,124.50	178.16	0.14
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	40,871.850	100.977666	41,271.44	101.497310	41,483.83	212.39	0.03
Original Face:		Base	500,000.000	100.977666	41,271.44	101.497310	41,483.83	212.39	0.03
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,321,664.130	101.263804	1,338,367.37	100.937300	1,334,052.09	-4,315.28	0.93
Original Face:		Base	2,720,000.000	101.263804	1,338,367.37	100.937300	1,334,052.09	-4,315.28	0.93
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	2,254,460.640	101.715123	2,293,127.41	101.666990	2,292,042.27	-1,085.14	1.60
Original Face:		Base	4,000,000.000	101.715123	2,293,127.41	101.666990	2,292,042.27	-1,085.14	1.60
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,796,301.070	102.466386	2,865,268.66	101.368080	2,834,556.71	-30,711.95	1.98
Original Face:		Base	4,400,000.000	102.466386	2,865,268.66	101.368080	2,834,556.71	-30,711.95	1.98
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,667,957.450	99.233154	2,647,498.32	98.190520	2,619,681.29	-27,817.03	1.83
Original Face:		Base	3,000,000.000	99.233154	2,647,498.32	98.190520	2,619,681.29	-27,817.03	1.83
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,397,797.260	99.688990	1,393,449.97	99.510560	1,390,955.88	-2,494.09	0.97
Original Face:		Base	2,000,000.000	99.688990	1,393,449.97	99.510560	1,390,955.88	-2,494.09	0.97
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	823,993.870	100.696110	829,729.77	99.682150	821,374.81	-8,354.96	0.57
Original Face:		Base	1,000,000.000	100.696110	829,729.77	99.682150	821,374.81	-8,354.96	0.57
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,937,917.460	101.416275	1,965,363.70	101.307610	1,963,257.86	-2,105.84	1.37
Original Face:		Base	2,000,000.000	101.416275	1,965,363.70	101.307610	1,963,257.86	-2,105.84	1.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	808,926.130	101.472524	820,837.76	102.639450	830,277.33	9,439.57	0.58
Original Face:		Base	1,000,000.000	101.472524	820,837.76	102.639450	830,277.33	9,439.57	0.58
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	832,497.540	100.817491	839,303.13	103.052530	857,909.78	18,606.65	0.60
Original Face:		Base	1,000,000.000	100.817491	839,303.13	103.052530	857,909.78	18,606.65	0.60
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	896,425.890	100.934407	904,802.16	101.970030	914,085.75	9,283.59	0.64
Original Face:		Base	1,000,000.000	100.934407	904,802.16	101.970030	914,085.75	9,283.59	0.64
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	986,920.360	99.877447	985,710.86	100.229270	989,183.07	3,472.21	0.69
Original Face:		Base	1,000,000.000	99.877447	985,710.86	100.229270	989,183.07	3,472.21	0.69
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	983,580.330	100.360119	987,122.39	100.392630	987,442.16	319.77	0.69
Original Face:		Base	1,000,000.000	100.360119	987,122.39	100.392630	987,442.16	319.77	0.69
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	993,227.900	101.019598	1,003,354.83	101.270610	1,005,847.95	2,493.12	0.70
Original Face:		Base	1,000,000.000	101.019598	1,003,354.83	101.270610	1,005,847.95	2,493.12	0.70
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.697286	4,984,864.30	99.726900	4,986,345.00	1,480.70	3.48
		Base		99.697286	4,984,864.30	99.726900	4,986,345.00	1,480.70	3.48
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	99.711961	1,994,239.21	99.799000	1,995,980.00	1,740.79	1.39
		Base		99.711961	1,994,239.21	99.799000	1,995,980.00	1,740.79	1.39
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.293090	1,400,032.57	99.191100	1,398,594.51	-1,438.06	0.98
		Base		99.293090	1,400,032.57	99.191100	1,398,594.51	-1,438.06	0.98
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	104.919762	1,049,197.62	105.381000	1,053,810.00	4,612.38	0.74
		Base		104.919762	1,049,197.62	105.381000	1,053,810.00	4,612.38	0.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690353A23	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000					0.01	12 Jul 2016		
		Local	1,500,000.000	101.428285	1,521,424.27	101.392100	1,520,881.50	-542.77	1.06
		Base		101.428285	1,521,424.27	101.392100	1,520,881.50	-542.77	1.06
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	5,150,000.000	101.210017	5,212,315.87	101.165300	5,210,012.95	-2,302.92	3.63
		Base		101.210017	5,212,315.87	101.165300	5,210,012.95	-2,302.92	3.63
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	100.918929	1,009,189.29	100.330000	1,003,300.00	-5,889.29	0.70
		Base		100.918929	1,009,189.29	100.330000	1,003,300.00	-5,889.29	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	100.072430	2,501,810.75	100.000000	2,500,000.00	-1,810.75	1.74
		Base		100.072430	2,501,810.75	100.000000	2,500,000.00	-1,810.75	1.74
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.359950	2,127,199.00	106.844300	2,136,886.00	9,687.00	1.49
		Base		106.359950	2,127,199.00	106.844300	2,136,886.00	9,687.00	1.49
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	1,184,210.460	100.028318	1,184,545.80	100.087866	1,185,250.98	705.18	0.83
Original Face:		Base	4,500,000.000	100.028318	1,184,545.80	100.087866	1,185,250.98	705.18	0.83
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.00000					0.01	21 Jun 2025		
		Local	1,000,000.000	101.235022	1,012,350.22	101.213300	1,012,133.00	-217.22	0.71
		Base		101.235022	1,012,350.22	101.213300	1,012,133.00	-217.22	0.71
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	102.058595	564,384.03	102.316800	565,811.90	1,427.87	0.39
		Base		102.058595	564,384.03	102.316800	565,811.90	1,427.87	0.39
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.138893	3,479,177.91	102.958500	3,541,772.40	62,594.49	2.47
		Base		101.138893	3,479,177.91	102.958500	3,541,772.40	62,594.49	2.47
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	741,554.550	102.559054	760,531.33	102.982660	763,672.60	3,141.27	0.53
Original Face:		Base	1,000,000.000	102.559054	760,531.33	102.982660	763,672.60	3,141.27	0.53

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998291	2,269,961.20	100.986800	2,292,400.36	22,439.16	1.60
		Base		99.998291	2,269,961.20	100.986800	2,292,400.36	22,439.16	1.60
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.870013	2,521,750.32	100.740600	2,518,515.00	-3,235.32	1.76
		Base		100.870013	2,521,750.32	100.740600	2,518,515.00	-3,235.32	1.76
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.620787	683,398.60	99.668900	683,728.65	330.05	0.48
		Base		99.620787	683,398.60	99.668900	683,728.65	330.05	0.48
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.009066	5,000,453.29	99.805600	4,990,280.00	-10,173.29	3.48
		Base		100.009066	5,000,453.29	99.805600	4,990,280.00	-10,173.29	3.48
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		Local	5,000,000.000	100.614016	5,030,700.78	100.646600	5,032,330.00	1,629.22	3.51
		Base		100.614016	5,030,700.78	100.646600	5,032,330.00	1,629.22	3.51
912828M23	US TREASURY FRN 10/17 VAR					0.5183099	31 Oct 2017		
		Local	1,000,000.000	99.897073	998,970.73	100.089900	1,000,899.00	1,928.27	0.70
		Base		99.897073	998,970.73	100.089900	1,000,899.00	1,928.27	0.70
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.293404	2,005,868.07	100.714800	2,014,296.00	8,427.93	1.41
		Base		100.293404	2,005,868.07	100.714800	2,014,296.00	8,427.93	1.41
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.814459	998,144.59	100.101600	1,001,016.00	2,871.41	0.70
		Base		99.814459	998,144.59	100.101600	1,001,016.00	2,871.41	0.70
912828N97	US TREASURY FRN 01/18 VAR					0.6223099	31 Jan 2018		
		Local	1,000,000.000	100.070615	1,000,706.15	100.208500	1,002,085.00	1,378.85	0.70
		Base		100.070615	1,000,706.15	100.208500	1,002,085.00	1,378.85	0.70
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	1,000,000.000	98.971388	989,713.88	98.957000	989,570.00	-143.88	0.69
		Base		98.971388	989,713.88	98.957000	989,570.00	-143.88	0.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.039258	2,000,785.15	100.168000	2,003,360.00	2,574.85	1.40
			Base	100.039258	2,000,785.15	100.168000	2,003,360.00	2,574.85	1.40
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.129585	2,002,591.69	100.156300	2,003,126.00	534.31	1.40
			Base	100.129585	2,002,591.69	100.156300	2,003,126.00	534.31	1.40
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.766031	1,995,320.61	99.675800	1,993,516.00	-1,804.61	1.39
			Base	99.766031	1,995,320.61	99.675800	1,993,516.00	-1,804.61	1.39
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.778278	997,782.78	99.816400	998,164.00	381.22	0.70
			Base	99.778278	997,782.78	99.816400	998,164.00	381.22	0.70
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.902116	1,998,042.32	99.777300	1,995,546.00	-2,496.32	1.39
			Base	99.902116	1,998,042.32	99.777300	1,995,546.00	-2,496.32	1.39
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.051286	5,002,564.31	99.918000	4,995,900.00	-6,664.31	3.49
			Base	100.051286	5,002,564.31	99.918000	4,995,900.00	-6,664.31	3.49
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		2,000,000.000	Local	99.796301	1,995,926.01	99.863300	1,997,266.00	1,339.99	1.39
			Base	99.796301	1,995,926.01	99.863300	1,997,266.00	1,339.99	1.39
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		989,882.110	Local	102.703207	1,016,640.67	102.495310	1,014,582.74	-2,057.93	0.71
	Original Face:	2,000,000.000	Base	102.703207	1,016,640.67	102.495310	1,014,582.74	-2,057.93	0.71
US DOLLAR Total									
		125,743,234.240	Local		127,949,424.19		128,075,741.60	126,317.41	89.35
	Original Face:	150,892,710.000	Base		127,949,424.19		128,075,741.60	126,317.41	89.35
FIXED INCOME Total									
		125,743,234.240	Base		127,949,424.19		128,075,741.60	126,317.41	89.35

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

Base Currency: USD - US DOLLAR

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

Original Face: 150,892,710.000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		141,014,330.420	Base	143,220,520.37		143,346,837.78	126,317.41	100.00
Original Face:		150,892,710.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4537302	31 Dec 2099		
		Local	15,384,531.700	100.000000	15,384,531.70	100.000000	15,384,531.70	0.00	0.77
		Base		100.000000	15,384,531.70	100.000000	15,384,531.70	0.00	0.77
US DOLLAR Total									
		Local	15,384,531.700		15,384,531.70		15,384,531.70	0.00	0.77
		Base			15,384,531.70		15,384,531.70	0.00	0.77
CASH EQUIVALENT Total									
		Base	15,384,531.700		15,384,531.70		15,384,531.70	0.00	0.77
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	44,880.000	39.253893	1,761,714.70	69.460000	3,117,364.80	1,355,650.10	0.16
		Base		39.253893	1,761,714.70	69.460000	3,117,364.80	1,355,650.10	0.16
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,863.000	38.369238	493,543.51	65.800000	846,385.40	352,841.89	0.04
		Base		38.369238	493,543.51	65.800000	846,385.40	352,841.89	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	70,497.000	20.006573	1,410,403.38	11.090000	781,811.73	-628,591.65	0.04
		Base		20.006573	1,410,403.38	11.090000	781,811.73	-628,591.65	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	657,293.000	34.689380	22,801,086.34	39.150000	25,733,020.95	2,931,934.61	1.29
		Base		34.689380	22,801,086.34	39.150000	25,733,020.95	2,931,934.61	1.29
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	157,425.000	24.192614	3,808,522.30	39.630000	6,238,752.75	2,430,230.45	0.31
		Base		24.192614	3,808,522.30	39.630000	6,238,752.75	2,430,230.45	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	172,171.000	30.187616	5,197,431.99	62.930000	10,834,721.03	5,637,289.04	0.54
		Base		30.187616	5,197,431.99	62.930000	10,834,721.03	5,637,289.04	0.54
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	54,191.000	29.427709	1,594,716.96	39.260000	2,127,538.66	532,821.70	0.11
		Base		29.427709	1,594,716.96	39.260000	2,127,538.66	532,821.70	0.11
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,675.000	245.190000	1,146,263.25	259.040000	1,211,012.00	64,748.75	0.06
		Base		245.190000	1,146,263.25	259.040000	1,211,012.00	64,748.75	0.06
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	53,249.000	36.467991	1,941,884.05	99.470000	5,296,678.03	3,354,793.98	0.27
		Base		36.467991	1,941,884.05	99.470000	5,296,678.03	3,354,793.98	0.27
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,834.000	159.987779	1,253,344.26	153.840000	1,205,182.56	-48,161.70	0.06
		Base		159.987779	1,253,344.26	153.840000	1,205,182.56	-48,161.70	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	37,356.000	32.784727	1,224,706.27	113.230000	4,229,819.88	3,005,113.61	0.21
		Base		32.784727	1,224,706.27	113.230000	4,229,819.88	3,005,113.61	0.21
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,769.000	205.059691	1,182,989.36	173.520000	1,001,036.88	-181,952.48	0.05
		Base		205.059691	1,182,989.36	173.520000	1,001,036.88	-181,952.48	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	35,025.000	30.638662	1,073,119.12	45.890000	1,607,297.25	534,178.13	0.08
		Base		30.638662	1,073,119.12	45.890000	1,607,297.25	534,178.13	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	20,739.000	68.067359	1,411,648.95	142.640000	2,958,210.96	1,546,562.01	0.15
		Base		68.067359	1,411,648.95	142.640000	2,958,210.96	1,546,562.01	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,887.000	43.175487	815,455.42	54.580000	1,030,852.46	215,397.04	0.05
		Base		43.175487	815,455.42	54.580000	1,030,852.46	215,397.04	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	13,322.000	65.570000	873,523.54	66.400000	884,580.80	11,057.26	0.04
		Base		65.570000	873,523.54	66.400000	884,580.80	11,057.26	0.04
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	140,499.000	19.654536	2,761,442.67	9.270000	1,302,425.73	-1,459,016.94	0.07
		Base		19.654536	2,761,442.67	9.270000	1,302,425.73	-1,459,016.94	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	24,073.000	108.909797	2,621,785.54	150.900000	3,632,615.70	1,010,830.16	0.18
		Base		108.909797	2,621,785.54	150.900000	3,632,615.70	1,010,830.16	0.18
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,333.000	254.867797	1,614,077.76	222.190000	1,407,129.27	-206,948.49	0.07
		Base		254.867797	1,614,077.76	222.190000	1,407,129.27	-206,948.49	0.07
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	40,424.000	39.090666	1,580,201.09	67.510000	2,729,024.24	1,148,823.15	0.14
		Base		39.090666	1,580,201.09	67.510000	2,729,024.24	1,148,823.15	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	31,753.000	296.588727	9,417,581.86	735.720000	23,361,317.16	13,943,735.30	1.17
		Base		296.588727	9,417,581.86	735.720000	23,361,317.16	13,943,735.30	1.17
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	31,264.000	296.791544	9,278,890.82	748.850000	23,412,046.40	14,133,155.58	1.18
		Base		296.791544	9,278,890.82	748.850000	23,412,046.40	14,133,155.58	1.18
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	209,216.000	18.113959	3,789,730.05	63.640000	13,314,506.24	9,524,776.19	0.67
		Base		18.113959	3,789,730.05	63.640000	13,314,506.24	9,524,776.19	0.67
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	41,256.000	134.421951	5,545,711.99	722.790000	29,819,424.24	24,273,712.25	1.50
		Base		134.421951	5,545,711.99	722.790000	29,819,424.24	24,273,712.25	1.50
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,927.000	39.315400	1,019,330.37	49.550000	1,284,682.85	265,352.48	0.06
		Base		39.315400	1,019,330.37	49.550000	1,284,682.85	265,352.48	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	64,437.000	49.210694	3,170,989.49	31.910000	2,056,184.67	-1,114,804.82	0.10
		Base		49.210694	3,170,989.49	31.910000	2,056,184.67	-1,114,804.82	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	52,471.000	37.589105	1,972,337.91	64.730000	3,396,447.83	1,424,109.92	0.17
		Base		37.589105	1,972,337.91	64.730000	3,396,447.83	1,424,109.92	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	87,562.000	44.415572	3,889,116.34	65.760000	5,758,077.12	1,868,960.78	0.29
		Base		44.415572	3,889,116.34	65.760000	5,758,077.12	1,868,960.78	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	122,826.000	110.508909	13,573,367.29	57.880000	7,109,168.88	-6,464,198.41	0.36
		Base		110.508909	13,573,367.29	57.880000	7,109,168.88	-6,464,198.41	0.36
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	45,296.000	52.526558	2,379,242.97	105.780000	4,791,410.88	2,412,167.91	0.24
		Base		52.526558	2,379,242.97	105.780000	4,791,410.88	2,412,167.91	0.24
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	19,022.000	68.127000	1,295,911.79	74.100000	1,409,530.20	113,618.41	0.07
		Base		68.127000	1,295,911.79	74.100000	1,409,530.20	113,618.41	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	20,479.000	24.215137	495,901.79	74.980000	1,535,515.42	1,039,613.63	0.08
		Base		24.215137	495,901.79	74.980000	1,535,515.42	1,039,613.63	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	18,056.000	38.087472	687,707.39	101.670000	1,835,753.52	1,148,046.13	0.09
		Base		38.087472	687,707.39	101.670000	1,835,753.52	1,148,046.13	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,169.000	46.438835	1,168,819.03	47.820000	1,203,581.58	34,762.55	0.06
		Base		46.438835	1,168,819.03	47.820000	1,203,581.58	34,762.55	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	80,365.000	64.673959	5,197,522.74	157.950000	12,693,651.75	7,496,129.01	0.64
		Base		64.673959	5,197,522.74	157.950000	12,693,651.75	7,496,129.01	0.64

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,915.000	22.564464	742,709.33	58.720000	1,932,768.80	1,190,059.47	0.10
		Base		22.564464	742,709.33	58.720000	1,932,768.80	1,190,059.47	0.10
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	54,329.000	47.833760	2,598,760.33	51.860000	2,817,501.94	218,741.61	0.14
		Base		47.833760	2,598,760.33	51.860000	2,817,501.94	218,741.61	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,128.000	40.389033	1,338,007.87	58.500000	1,937,988.00	599,980.13	0.10
		Base		40.389033	1,338,007.87	58.500000	1,937,988.00	599,980.13	0.10
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,927.000	52.917628	1,477,830.59	132.160000	3,690,832.32	2,213,001.73	0.19
		Base		52.917628	1,477,830.59	132.160000	3,690,832.32	2,213,001.73	0.19
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	40,423.000	67.354520	2,722,671.77	57.140000	2,309,770.22	-412,901.55	0.12
		Base		67.354520	2,722,671.77	57.140000	2,309,770.22	-412,901.55	0.12
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	16,733.000	24.111142	403,451.74	42.650000	713,662.45	310,210.71	0.04
		Base		24.111142	403,451.74	42.650000	713,662.45	310,210.71	0.04
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	592,471.000	23.437459	13,886,014.54	99.860000	59,164,154.06	45,278,139.52	2.97
		Base		23.437459	13,886,014.54	99.860000	59,164,154.06	45,278,139.52	2.97
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	120,825.000	19.799210	2,392,239.51	24.420000	2,950,546.50	558,306.99	0.15
		Base		19.799210	2,392,239.51	24.420000	2,950,546.50	558,306.99	0.15
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	63,614.000	23.913336	1,521,222.95	42.770000	2,720,770.78	1,199,547.83	0.14
		Base		23.913336	1,521,222.95	42.770000	2,720,770.78	1,199,547.83	0.14
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	6,922.000	52.423594	362,876.12	87.390000	604,913.58	242,037.46	0.03
		Base		52.423594	362,876.12	87.390000	604,913.58	242,037.46	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	24,077.000	27.109247	652,709.33	58.270000	1,402,966.79	750,257.46	0.07
		Base		27.109247	652,709.33	58.270000	1,402,966.79	750,257.46	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,882.000	40.577927	1,983,530.24	87.840000	4,293,794.88	2,310,264.64	0.22
		Base		40.577927	1,983,530.24	87.840000	4,293,794.88	2,310,264.64	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	7,906.000	37.936601	299,926.77	50.440000	398,778.64	98,851.87	0.02
		Base		37.936601	299,926.77	50.440000	398,778.64	98,851.87	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,228.000	212.569312	686,173.74	762.200000	2,460,381.60	1,774,207.86	0.12
		Base		212.569312	686,173.74	762.200000	2,460,381.60	1,774,207.86	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	14,639.000	131.206368	1,920,730.02	179.880000	2,633,263.32	712,533.30	0.13
		Base		131.206368	1,920,730.02	179.880000	2,633,263.32	712,533.30	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,557.000	49.702273	475,004.62	74.380000	710,849.66	235,845.04	0.04
		Base		49.702273	475,004.62	74.380000	710,849.66	235,845.04	0.04
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	86,746.000	32.559233	2,824,383.22	36.370000	3,154,952.02	330,568.80	0.16
		Base		32.559233	2,824,383.22	36.370000	3,154,952.02	330,568.80	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	46,787.000	57.142051	2,673,505.12	46.380000	2,169,981.06	-503,524.06	0.11
		Base		57.142051	2,673,505.12	46.380000	2,169,981.06	-503,524.06	0.11
058498106	BALL CORP COMMON STOCK								
		Local	15,142.000	21.437039	324,599.64	72.300000	1,094,766.60	770,166.96	0.06
		Base		21.437039	324,599.64	72.300000	1,094,766.60	770,166.96	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,103,356.000	23.796735	26,256,270.23	14.790000	16,318,635.24	-9,937,634.99	0.82
		Base		23.796735	26,256,270.23	14.790000	16,318,635.24	-9,937,634.99	0.82

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	114,956.000	35.368612	4,065,834.12	42.060000	4,835,049.36	769,215.24	0.24
		Base		35.368612	4,065,834.12	42.060000	4,835,049.36	769,215.24	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,879.000	67.967917	535,519.22	219.040000	1,725,816.16	1,190,296.94	0.09
		Base		67.967917	535,519.22	219.040000	1,725,816.16	1,190,296.94	0.09
07177M103	BAXALTA INC COMMON STOCK USD.01								
		Local	72,778.000	29.105930	2,118,271.37	45.230000	3,291,748.94	1,173,477.57	0.17
		Base		29.105930	2,118,271.37	45.230000	3,291,748.94	1,173,477.57	0.17
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	58,543.000	25.183522	1,474,318.94	43.160000	2,526,715.88	1,052,396.94	0.13
		Base		25.183522	1,474,318.94	43.160000	2,526,715.88	1,052,396.94	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	22,633.000	67.864470	1,535,976.55	166.450000	3,767,262.85	2,231,286.30	0.19
		Base		67.864470	1,535,976.55	166.450000	3,767,262.85	2,231,286.30	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	17,481.000	34.191055	597,693.84	44.750000	782,274.75	184,580.91	0.04
		Base		34.191055	597,693.84	44.750000	782,274.75	184,580.91	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	200,199.000	79.820673	15,980,018.96	140.540000	28,135,967.46	12,155,948.50	1.41
		Base		79.820673	15,980,018.96	140.540000	28,135,967.46	12,155,948.50	1.41
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	30,105.000	32.552181	979,983.41	32.170000	968,477.85	-11,505.56	0.05
		Base		32.552181	979,983.41	32.170000	968,477.85	-11,505.56	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	23,367.000	81.669421	1,908,369.35	289.730000	6,770,120.91	4,861,751.56	0.34
		Base		81.669421	1,908,369.35	289.730000	6,770,120.91	4,861,751.56	0.34
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,489.000	207.146247	2,794,195.72	363.850000	4,907,972.65	2,113,776.93	0.25
		Base		207.146247	2,794,195.72	363.850000	4,907,972.65	2,113,776.93	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
093671105	H+R BLOCK INC COMMON STOCK								
		25,212.000	Local	19.080298	481,052.47	21.360000	538,528.32	57,475.85	0.03
			Base	19.080298	481,052.47	21.360000	538,528.32	57,475.85	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.								
		66,545.000	Local	62.880660	4,184,393.54	126.150000	8,394,651.75	4,210,258.21	0.42
			Base	62.880660	4,184,393.54	126.150000	8,394,651.75	4,210,258.21	0.42
099724106	BORGWARNER INC COMMON STOCK USD.01								
		23,363.000	Local	33.567956	784,248.15	34.030000	795,042.89	10,794.74	0.04
			Base	33.567956	784,248.15	34.030000	795,042.89	10,794.74	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		16,412.000	Local	91.409854	1,500,218.53	125.630000	2,061,839.56	561,621.03	0.10
			Base	91.409854	1,500,218.53	125.630000	2,061,839.56	561,621.03	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		144,078.000	Local	17.036849	2,454,635.13	22.710000	3,272,011.38	817,376.25	0.16
			Base	17.036849	2,454,635.13	22.710000	3,272,011.38	817,376.25	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		178,391.000	Local	40.540147	7,231,997.31	71.700000	12,790,634.70	5,558,637.39	0.64
			Base	40.540147	7,231,997.31	71.700000	12,790,634.70	5,558,637.39	0.64
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		10,740.000	Local	36.995979	397,336.81	98.070000	1,053,271.80	655,934.99	0.05
			Base	36.995979	397,336.81	98.070000	1,053,271.80	655,934.99	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		45,074.000	Local	37.423103	1,686,808.94	55.200000	2,488,084.80	801,275.86	0.13
			Base	37.423103	1,686,808.94	55.200000	2,488,084.80	801,275.86	0.13
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		31,072.000	Local	21.206398	658,925.21	29.850000	927,499.20	268,573.99	0.05
			Base	21.206398	658,925.21	29.850000	927,499.20	268,573.99	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		24,906.000	Local	27.115911	675,348.87	27.660000	688,899.96	13,551.09	0.03
			Base	27.115911	675,348.87	27.660000	688,899.96	13,551.09	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,306.000	52.855244	809,002.37	74.980000	1,147,643.88	338,641.51	0.06
		Base		52.855244	809,002.37	74.980000	1,147,643.88	338,641.51	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,331.000	38.154274	1,042,794.46	128.110000	3,501,374.41	2,458,579.95	0.18
		Base		38.154274	1,042,794.46	128.110000	3,501,374.41	2,458,579.95	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	36,161.000	86.362016	3,122,936.86	97.890000	3,539,800.29	416,863.43	0.18
		Base		86.362016	3,122,936.86	97.890000	3,539,800.29	416,863.43	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	29,616.000	20.040071	593,506.74	41.820000	1,238,541.12	645,034.38	0.06
		Base		20.040071	593,506.74	41.820000	1,238,541.12	645,034.38	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	102,919.000	11.562555	1,190,006.60	26.430000	2,720,149.17	1,530,142.57	0.14
		Base		11.562555	1,190,006.60	26.430000	2,720,149.17	1,530,142.57	0.14
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,561.000	27.396458	398,919.82	24.770000	360,675.97	-38,243.85	0.02
		Base		27.396458	398,919.82	24.770000	360,675.97	-38,243.85	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,381.000	34.376229	4,035,116.15	96.450000	11,321,397.45	7,286,281.30	0.57
		Base		34.376229	4,035,116.15	96.450000	11,321,397.45	7,286,281.30	0.57
12673P105	CA INC COMMON STOCK USD.1								
		Local	31,618.000	31.463655	994,817.83	32.320000	1,021,893.76	27,075.93	0.05
		Base		31.463655	994,817.83	32.320000	1,021,893.76	27,075.93	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	23,777.000	23.561072	560,211.62	34.680000	824,586.36	264,374.74	0.04
		Base		23.561072	560,211.62	34.680000	824,586.36	264,374.74	0.04
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	48,946.000	16.902730	827,321.01	23.970000	1,173,235.62	345,914.61	0.06
		Base		16.902730	827,321.01	23.970000	1,173,235.62	345,914.61	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,214.000	35.403648	680,245.70	60.570000	1,163,791.98	483,546.28	0.06
		Base		35.403648	680,245.70	60.570000	1,163,791.98	483,546.28	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	56,354.000	55.367216	3,120,164.11	73.240000	4,127,366.96	1,007,202.85	0.21
		Base		55.367216	3,120,164.11	73.240000	4,127,366.96	1,007,202.85	0.21
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	35,190.000	42.164859	1,483,781.40	78.950000	2,778,250.50	1,294,469.10	0.14
		Base		42.164859	1,483,781.40	78.950000	2,778,250.50	1,294,469.10	0.14
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	20,915.000	24.457829	511,535.50	53.660000	1,122,298.90	610,763.40	0.06
		Base		24.457829	511,535.50	53.660000	1,122,298.90	610,763.40	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	48,154.000	38.370511	1,847,693.60	47.740000	2,298,871.96	451,178.36	0.12
		Base		38.370511	1,847,693.60	47.740000	2,298,871.96	451,178.36	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	62,224.000	54.616455	3,398,454.31	72.510000	4,511,862.24	1,113,407.93	0.23
		Base		54.616455	3,398,454.31	72.510000	4,511,862.24	1,113,407.93	0.23
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	83,525.000	32.526520	2,716,777.62	105.520000	8,813,558.00	6,096,780.38	0.44
		Base		32.526520	2,716,777.62	105.520000	8,813,558.00	6,096,780.38	0.44
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	18,138.000	61.763300	1,120,262.74	62.350000	1,130,904.30	10,641.56	0.06
		Base		61.763300	1,120,262.74	62.350000	1,130,904.30	10,641.56	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,977.000	18.650923	857,513.48	22.530000	1,035,861.81	178,348.33	0.05
		Base		18.650923	857,513.48	22.530000	1,035,861.81	178,348.33	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,114.000	62.654722	3,641,116.53	27.120000	1,576,051.68	-2,065,064.85	0.08
		Base		62.654722	3,641,116.53	27.120000	1,576,051.68	-2,065,064.85	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	32,337.000	27.902894	902,295.89	55.610000	1,798,260.57	895,964.68	0.09
		Base		27.902894	902,295.89	55.610000	1,798,260.57	895,964.68	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	14,804.000	98.936066	1,464,649.52	218.940000	3,241,187.76	1,776,538.24	0.16
		Base		98.936066	1,464,649.52	218.940000	3,241,187.76	1,776,538.24	0.16
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	55,289.000	27.530411	1,522,128.91	4.290000	237,189.81	-1,284,939.10	0.01
		Base		27.530411	1,522,128.91	4.290000	237,189.81	-1,284,939.10	0.01
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	201,226.000	64.028143	12,884,127.17	101.000000	20,323,826.00	7,439,698.83	1.02
		Base		64.028143	12,884,127.17	101.000000	20,323,826.00	7,439,698.83	1.02
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,211.000	300.279567	964,197.69	441.960000	1,419,133.56	454,935.87	0.07
		Base		300.279567	964,197.69	441.960000	1,419,133.56	454,935.87	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	13,862.000	86.315447	1,196,504.72	98.480000	1,365,129.76	168,625.04	0.07
		Base		86.315447	1,196,504.72	98.480000	1,365,129.76	168,625.04	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	10,132.000	137.489695	1,393,045.59	116.280000	1,178,148.96	-214,896.63	0.06
		Base		137.489695	1,393,045.59	116.280000	1,178,148.96	-214,896.63	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,804.000	36.708049	580,134.00	69.100000	1,092,056.40	511,922.40	0.05
		Base		36.708049	580,134.00	69.100000	1,092,056.40	511,922.40	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	537,713.000	28.323109	15,229,703.90	29.050000	15,620,562.65	390,858.75	0.79
		Base		28.323109	15,229,703.90	29.050000	15,620,562.65	390,858.75	0.79
172908105	CINTAS CORP COMMON STOCK								
		Local	9,359.000	37.830074	354,051.66	94.800000	887,233.20	533,181.54	0.04
		Base		37.830074	354,051.66	94.800000	887,233.20	533,181.54	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	315,025.000	82.142558	25,876,959.38	46.570000	14,670,714.25	-11,206,245.13	0.74
		Base		82.142558	25,876,959.38	46.570000	14,670,714.25	-11,206,245.13	0.74
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	56,399.000	20.063597	1,131,566.78	23.550000	1,328,196.45	196,629.67	0.07
		Base		20.063597	1,131,566.78	23.550000	1,328,196.45	196,629.67	0.07
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,453.000	41.670461	685,604.10	84.920000	1,397,188.76	711,584.66	0.07
		Base		41.670461	685,604.10	84.920000	1,397,188.76	711,584.66	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,832.000	59.528410	823,396.97	128.540000	1,777,965.28	954,568.31	0.09
		Base		59.528410	823,396.97	128.540000	1,777,965.28	954,568.31	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	29,673.000	32.352258	959,988.56	39.420000	1,169,709.66	209,721.10	0.06
		Base		32.352258	959,988.56	39.420000	1,169,709.66	209,721.10	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	416,369.000	28.622106	11,917,357.60	44.600000	18,570,057.40	6,652,699.80	0.93
		Base		28.622106	11,917,357.60	44.600000	18,570,057.40	6,652,699.80	0.93
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	65,088.000	24.626552	1,602,893.02	61.440000	3,999,006.72	2,396,113.70	0.20
		Base		24.626552	1,602,893.02	61.440000	3,999,006.72	2,396,113.70	0.20
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	95,394.000	35.250934	3,362,727.64	70.410000	6,716,691.54	3,353,963.90	0.34
		Base		35.250934	3,362,727.64	70.410000	6,716,691.54	3,353,963.90	0.34
198280109	COLUMBIA PIPELINE GROUP COMMON STOCK USD.01								
		Local	42,725.000	15.683947	670,096.63	25.540000	1,091,196.50	421,099.87	0.05
		Base		15.683947	670,096.63	25.540000	1,091,196.50	421,099.87	0.05
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	259,975.000	26.446419	6,875,407.81	63.300000	16,456,417.50	9,581,009.69	0.83
		Base		26.446419	6,875,407.81	63.300000	16,456,417.50	9,581,009.69	0.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
200340107	COMERICA INC COMMON STOCK USD5.								
		18,687.000	Local	44.555230	832,603.58	47.100000	880,157.70	47,554.12	0.04
			Base	44.555230	832,603.58	47.100000	880,157.70	47,554.12	0.04
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		46,389.000	Local	25.226923	1,170,251.75	45.700000	2,119,977.30	949,725.55	0.11
			Base	25.226923	1,170,251.75	45.700000	2,119,977.30	949,725.55	0.11
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		13,799.000	Local	91.848818	1,267,421.84	121.340000	1,674,370.66	406,948.82	0.08
			Base	91.848818	1,267,421.84	121.340000	1,674,370.66	406,948.82	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		132,095.000	Local	40.073172	5,293,465.59	43.790000	5,784,440.05	490,974.46	0.29
			Base	40.073172	5,293,465.59	43.790000	5,784,440.05	490,974.46	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		31,371.000	Local	46.235152	1,450,442.96	73.260000	2,298,239.46	847,796.50	0.12
			Base	46.235152	1,450,442.96	73.260000	2,298,239.46	847,796.50	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		18,794.000	Local	39.267187	737,987.51	153.150000	2,878,301.10	2,140,313.59	0.14
			Base	39.267187	737,987.51	153.150000	2,878,301.10	2,140,313.59	0.14
219350105	CORNING INC COMMON STOCK USD.5								
		118,914.000	Local	22.387238	2,662,156.02	20.890000	2,484,113.46	-178,042.56	0.12
			Base	22.387238	2,662,156.02	20.890000	2,484,113.46	-178,042.56	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		46,992.000	Local	61.151092	2,873,612.10	148.770000	6,990,999.84	4,117,387.74	0.35
			Base	61.151092	2,873,612.10	148.770000	6,990,999.84	4,117,387.74	0.35
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		35,665.000	Local	60.405230	2,154,352.53	90.810000	3,238,738.65	1,084,386.12	0.16
			Base	60.405230	2,154,352.53	90.810000	3,238,738.65	1,084,386.12	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		17,324.000	Local	40.307119	698,280.53	114.470000	1,983,078.28	1,284,797.75	0.10
			Base	40.307119	698,280.53	114.470000	1,983,078.28	1,284,797.75	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	35,165.000	27.388723	963,124.43	30.560000	1,074,642.40	111,517.97	0.05
		Base		27.388723	963,124.43	30.560000	1,074,642.40	111,517.97	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	19,178.000	47.206593	905,328.05	90.680000	1,739,061.04	833,732.99	0.09
		Base		47.206593	905,328.05	90.680000	1,739,061.04	833,732.99	0.09
235851102	DANAHER CORP W/D COMMON STOCK USD.01								
		Local	63,881.000	38.062722	2,431,484.77	98.360000	6,283,335.16	3,851,850.39	0.32
		Base		38.062722	2,431,484.77	98.360000	6,283,335.16	3,851,850.39	0.32
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,332.000	29.014089	357,801.74	67.830000	836,479.56	478,677.82	0.04
		Base		29.014089	357,801.74	67.830000	836,479.56	478,677.82	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,707.000	34.921571	618,356.25	77.320000	1,369,105.24	750,748.99	0.07
		Base		34.921571	618,356.25	77.320000	1,369,105.24	750,748.99	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	32,010.000	42.351439	1,355,669.55	82.290000	2,634,102.90	1,278,433.35	0.13
		Base		42.351439	1,355,669.55	82.290000	2,634,102.90	1,278,433.35	0.13
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	83,189.000	22.921715	1,906,834.57	43.460000	3,615,393.94	1,708,559.37	0.18
		Base		22.921715	1,906,834.57	43.460000	3,615,393.94	1,708,559.37	0.18
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	25,781.000	45.034511	1,161,034.73	62.160000	1,602,546.96	441,512.23	0.08
		Base		45.034511	1,161,034.73	62.160000	1,602,546.96	441,512.23	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	54,528.000	44.515679	2,427,350.93	36.090000	1,967,915.52	-459,435.41	0.10
		Base		44.515679	2,427,350.93	36.090000	1,967,915.52	-459,435.41	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,888.000	62.448301	430,143.90	25.820000	177,848.16	-252,295.74	0.01
		Base		62.448301	430,143.90	25.820000	177,848.16	-252,295.74	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		15,648.000	Local	94.813600	1,483,643.21	95.450000	1,493,601.60	9,958.39	0.08
			Base	94.813600	1,483,643.21	95.450000	1,493,601.60	9,958.39	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		160,396.000	Local	33.790831	5,419,914.16	99.220000	15,914,491.12	10,494,576.96	0.80
			Base	33.790831	5,419,914.16	99.220000	15,914,491.12	10,494,576.96	0.80
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		44,260.000	Local	21.079692	932,987.19	56.810000	2,514,410.60	1,581,423.41	0.13
			Base	21.079692	932,987.19	56.810000	2,514,410.60	1,581,423.41	0.13
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		16,038.000	Local	18.755827	300,805.96	27.850000	446,658.30	145,852.34	0.02
			Base	18.755827	300,805.96	27.850000	446,658.30	145,852.34	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		25,431.000	Local	21.895825	556,832.72	26.770000	680,787.87	123,955.15	0.03
			Base	21.895825	556,832.72	26.770000	680,787.87	123,955.15	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		31,088.000	Local	51.044278	1,586,864.50	89.900000	2,794,811.20	1,207,946.70	0.14
			Base	51.044278	1,586,864.50	89.900000	2,794,811.20	1,207,946.70	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		25,089.000	Local	48.339159	1,212,781.15	90.540000	2,271,558.06	1,058,776.91	0.11
			Base	48.339159	1,212,781.15	90.540000	2,271,558.06	1,058,776.91	0.11
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		63,730.000	Local	39.142267	2,494,536.70	72.250000	4,604,492.50	2,109,955.80	0.23
			Base	39.142267	2,494,536.70	72.250000	4,604,492.50	2,109,955.80	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		16,563.000	Local	38.172135	632,245.08	66.750000	1,105,580.25	473,335.17	0.06
			Base	38.172135	632,245.08	66.750000	1,105,580.25	473,335.17	0.06
260543103	DOW CHEMICAL CO W/D COMMON STOCK USD2.5								
		119,371.000	Local	34.094961	4,069,949.59	51.360000	6,130,894.56	2,060,944.97	0.31
			Base	34.094961	4,069,949.59	51.360000	6,130,894.56	2,060,944.97	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,020.000	26.689103	534,315.85	91.400000	1,829,828.00	1,295,512.15	0.09
		Base		26.689103	534,315.85	91.400000	1,829,828.00	1,295,512.15	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,144.000	46.581360	4,338,774.21	65.410000	6,092,549.04	1,753,774.83	0.31
		Base		46.581360	4,338,774.21	65.410000	6,092,549.04	1,753,774.83	0.31
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	73,557.000	53.043117	3,901,692.57	78.230000	5,754,364.11	1,852,671.54	0.29
		Base		53.043117	3,901,692.57	78.230000	5,754,364.11	1,852,671.54	0.29
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,865.000	79.268549	306,372.94	126.900000	490,468.50	184,095.56	0.02
		Base		79.268549	306,372.94	126.900000	490,468.50	184,095.56	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	208,053.000	27.059089	5,629,724.72	27.950000	5,815,081.35	185,356.63	0.29
		Base		27.059089	5,629,724.72	27.950000	5,815,081.35	185,356.63	0.29
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	58,758.000	37.324280	2,193,100.06	81.360000	4,780,550.88	2,587,450.82	0.24
		Base		37.324280	2,193,100.06	81.360000	4,780,550.88	2,587,450.82	0.24
26884L109	EQT CORP COMMON STOCK								
		Local	18,184.000	43.912892	798,512.02	73.250000	1,331,978.00	533,465.98	0.07
		Base		43.912892	798,512.02	73.250000	1,331,978.00	533,465.98	0.07
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,210.000	26.353204	796,130.29	27.890000	842,556.90	46,426.61	0.04
		Base		26.353204	796,130.29	27.890000	842,556.90	46,426.61	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,794.000	34.575470	546,084.98	73.360000	1,158,647.84	612,562.86	0.06
		Base		34.575470	546,084.98	73.360000	1,158,647.84	612,562.86	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	115,876.000	11.607687	1,345,052.30	24.460000	2,834,326.96	1,489,274.66	0.14
		Base		11.607687	1,345,052.30	24.460000	2,834,326.96	1,489,274.66	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	28,466.000	48.749298	1,387,697.51	117.240000	3,337,353.84	1,949,656.33	0.17
		Base		48.749298	1,387,697.51	117.240000	3,337,353.84	1,949,656.33	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	34,814.000	35.533277	1,237,055.51	71.630000	2,493,726.82	1,256,671.31	0.13
		Base		35.533277	1,237,055.51	71.630000	2,493,726.82	1,256,671.31	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	22,931.000	45.003044	1,031,964.81	98.500000	2,258,703.50	1,226,738.69	0.11
		Base		45.003044	1,031,964.81	98.500000	2,258,703.50	1,226,738.69	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	33,051.000	34.312552	1,134,064.16	76.750000	2,536,664.25	1,402,600.09	0.13
		Base		34.312552	1,134,064.16	76.750000	2,536,664.25	1,402,600.09	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	68,721.000	38.887762	2,672,405.92	52.020000	3,574,866.42	902,460.50	0.18
		Base		38.887762	2,672,405.92	52.020000	3,574,866.42	902,460.50	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	19,072.000	60.794486	1,159,472.44	75.920000	1,447,946.24	288,473.80	0.07
		Base		60.794486	1,159,472.44	75.920000	1,447,946.24	288,473.80	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,684.000	34.022177	431,537.29	125.730000	1,594,759.32	1,163,222.03	0.08
		Base		34.022177	431,537.29	125.730000	1,594,759.32	1,163,222.03	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,362.000	251.617679	1,852,409.35	362.000000	2,665,044.00	812,634.65	0.13
		Base		251.617679	1,852,409.35	362.000000	2,665,044.00	812,634.65	0.13
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	39,017.000	44.350832	1,730,436.42	69.210000	2,700,366.57	969,930.15	0.14
		Base		44.350832	1,730,436.42	69.210000	2,700,366.57	969,930.15	0.14
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,990.000	178.341542	1,246,607.38	227.230000	1,588,337.70	341,730.32	0.08
		Base		178.341542	1,246,607.38	227.230000	1,588,337.70	341,730.32	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	33,893.000	31.022903	1,051,459.25	55.240000	1,872,249.32	820,790.07	0.09
		Base		31.022903	1,051,459.25	55.240000	1,872,249.32	820,790.07	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	98,299.000	41.348144	4,064,481.25	34.270000	3,368,706.73	-695,774.52	0.17
		Base		41.348144	4,064,481.25	34.270000	3,368,706.73	-695,774.52	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	12,661.000	52.998635	671,015.72	111.240000	1,408,409.64	737,393.92	0.07
		Base		52.998635	671,015.72	111.240000	1,408,409.64	737,393.92	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,459.000	41.684688	811,142.34	48.550000	944,734.45	133,592.11	0.05
		Base		41.684688	811,142.34	48.550000	944,734.45	133,592.11	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	67,631.000	26.934399	1,821,600.36	75.550000	5,109,522.05	3,287,921.69	0.26
		Base		26.934399	1,821,600.36	75.550000	5,109,522.05	3,287,921.69	0.26
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,362.000	86.132058	1,150,896.56	92.970000	1,242,265.14	91,368.58	0.06
		Base		86.132058	1,150,896.56	92.970000	1,242,265.14	91,368.58	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	443,747.000	58.544306	25,978,860.29	89.020000	39,502,357.94	13,523,497.65	1.99
		Base		58.544306	25,978,860.29	89.020000	39,502,357.94	13,523,497.65	1.99
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,699.000	29.168239	428,743.95	31.150000	457,873.85	29,129.90	0.02
		Base		29.168239	428,743.95	31.150000	457,873.85	29,129.90	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	14,281.000	30.772787	439,466.17	47.490000	678,204.69	238,738.52	0.03
		Base		30.772787	439,466.17	47.490000	678,204.69	238,738.52	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,246.000	26.702496	647,428.73	27.230000	660,218.58	12,789.85	0.03
		Base		26.702496	647,428.73	27.230000	660,218.58	12,789.85	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	245,228.000	63.703438	15,621,866.63	118.810000	29,135,538.68	13,513,672.05	1.46
		Base		63.703438	15,621,866.63	118.810000	29,135,538.68	13,513,672.05	1.46
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	30,830.000	30.056470	926,640.96	46.030000	1,419,104.90	492,463.94	0.07
		Base		30.056470	926,640.96	46.030000	1,419,104.90	492,463.94	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	7,444.000	150.852896	1,122,948.96	153.190000	1,140,346.36	17,397.40	0.06
		Base		150.852896	1,122,948.96	153.190000	1,140,346.36	17,397.40	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,390.000	77.782764	2,130,469.91	164.970000	4,518,528.30	2,388,058.39	0.23
		Base		77.782764	2,130,469.91	164.970000	4,518,528.30	2,388,058.39	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	7,347.000	128.383410	943,232.91	110.200000	809,639.40	-133,593.51	0.04
		Base		128.383410	943,232.91	110.200000	809,639.40	-133,593.51	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,502.000	28.459339	839,607.42	74.270000	2,191,113.54	1,351,506.12	0.11
		Base		28.459339	839,607.42	74.270000	2,191,113.54	1,351,506.12	0.11
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	83,693.000	24.329509	2,036,209.57	18.870000	1,579,286.91	-456,922.66	0.08
		Base		24.329509	2,036,209.57	18.870000	1,579,286.91	-456,922.66	0.08
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	8,155.000	104.011202	848,211.35	49.650000	404,895.75	-443,315.60	0.02
		Base		104.011202	848,211.35	49.650000	404,895.75	-443,315.60	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	23,823.000	22.119637	526,956.12	105.330000	2,509,276.59	1,982,320.47	0.13
		Base		22.119637	526,956.12	105.330000	2,509,276.59	1,982,320.47	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	45,269.000	45.048257	2,039,289.55	32.810000	1,485,275.89	-554,013.66	0.07
		Base		45.048257	2,039,289.55	32.810000	1,485,275.89	-554,013.66	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	14,845.000	41.717440	619,295.39	52.780000	783,519.10	164,223.71	0.04
		Base		41.717440	619,295.39	52.780000	783,519.10	164,223.71	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,899.000	24.457991	339,941.62	48.130000	668,958.87	329,017.25	0.03
		Base		24.457991	339,941.62	48.130000	668,958.87	329,017.25	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	14,657.000	63.750000	934,383.75	55.920000	819,619.44	-114,764.31	0.04
		Base		63.750000	934,383.75	55.920000	819,619.44	-114,764.31	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	416,595.000	12.485205	5,201,273.93	13.490000	5,619,866.55	418,592.62	0.28
		Base		12.485205	5,201,273.93	13.490000	5,619,866.55	418,592.62	0.28
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	39,897.000	25.684946	1,024,752.29	37.350000	1,490,152.95	465,400.66	0.07
		Base		25.684946	1,024,752.29	37.350000	1,490,152.95	465,400.66	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	133,767.000	26.583156	3,555,949.00	11.080000	1,482,138.36	-2,073,810.64	0.07
		Base		26.583156	3,555,949.00	11.080000	1,482,138.36	-2,073,810.64	0.07
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	124,826.000	8.939780	1,115,916.98	5.170000	645,350.42	-470,566.56	0.03
		Base		8.939780	1,115,916.98	5.170000	645,350.42	-470,566.56	0.03
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	18,946.000	48.217800	913,534.44	48.217800	913,534.44	0.00	0.05
		Base		48.217800	913,534.44	48.217800	913,534.44	0.00	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	24,181.000	27.323930	660,719.96	17.990000	435,016.19	-225,703.77	0.02
		Base		27.323930	660,719.96	17.990000	435,016.19	-225,703.77	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	31,255.000	56.866172	1,777,352.21	141.870000	4,434,146.85	2,656,794.64	0.22
		Base		56.866172	1,777,352.21	141.870000	4,434,146.85	2,656,794.64	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369604103	GENERAL ELECTRIC CO W/D COMMON STOCK USD.06								
		Local	997,032.000	31.795948	31,701,577.95	30.230000	30,140,277.36	-1,561,300.59	1.52
		Base		31.795948	31,701,577.95	30.230000	30,140,277.36	-1,561,300.59	1.52
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	62,231.000	21.865590	1,360,717.51	26.870000	1,672,146.97	311,429.46	0.08
		Base		21.865590	1,360,717.51	26.870000	1,672,146.97	311,429.46	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	63,403.000	28.524097	1,808,513.31	62.780000	3,980,440.34	2,171,927.03	0.20
		Base		28.524097	1,808,513.31	62.780000	3,980,440.34	2,171,927.03	0.20
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	150,185.000	35.490954	5,330,208.87	31.280000	4,697,786.80	-632,422.07	0.24
		Base		35.490954	5,330,208.87	31.280000	4,697,786.80	-632,422.07	0.24
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,977.000	41.802312	667,875.54	96.920000	1,548,490.84	880,615.30	0.08
		Base		41.802312	667,875.54	96.920000	1,548,490.84	880,615.30	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	146,056.000	19.993529	2,920,174.94	87.060000	12,715,635.36	9,795,460.42	0.64
		Base		19.993529	2,920,174.94	87.060000	12,715,635.36	9,795,460.42	0.64
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	16,444.000	72.407800	1,190,673.86	77.690000	1,277,534.36	86,860.50	0.06
		Base		72.407800	1,190,673.86	77.690000	1,277,534.36	86,860.50	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	41,972.000	117.460446	4,930,049.84	159.480000	6,693,694.56	1,763,644.72	0.34
		Base		117.460446	4,930,049.84	159.480000	6,693,694.56	1,763,644.72	0.34
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	28,536.000	23.034263	657,305.74	27.970000	798,151.92	140,846.18	0.04
		Base		23.034263	657,305.74	27.970000	798,151.92	140,846.18	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,069.000	95.680868	580,687.19	228.350000	1,385,856.15	805,168.96	0.07
		Base		95.680868	580,687.19	228.350000	1,385,856.15	805,168.96	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,662.000	72.898576	2,381,013.30	78.020000	2,548,289.24	167,275.94	0.13
		Base		72.898576	2,381,013.30	78.020000	2,548,289.24	167,275.94	0.13
40414L109	HCP INC REIT USD1.								
		Local	49,744.000	36.023170	1,791,936.56	32.870000	1,635,085.28	-156,851.28	0.08
		Base		36.023170	1,791,936.56	32.870000	1,635,085.28	-156,851.28	0.08
40434L105	HP INC COMMON STOCK USD.01								
		Local	184,504.000	15.351109	2,832,341.01	13.380000	2,468,663.52	-363,677.49	0.12
		Base		15.351109	2,832,341.01	13.380000	2,468,663.52	-363,677.49	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	91,718.000	31.820594	2,918,521.21	42.180000	3,868,665.24	950,144.03	0.19
		Base		31.820594	2,918,521.21	42.180000	3,868,665.24	950,144.03	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	41,852.000	34.114029	1,427,740.36	27.070000	1,132,933.64	-294,806.72	0.06
		Base		34.114029	1,427,740.36	27.070000	1,132,933.64	-294,806.72	0.06
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	19,665.000	42.924849	844,117.16	46.390000	912,259.35	68,142.19	0.05
		Base		42.924849	844,117.16	46.390000	912,259.35	68,142.19	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,601.000	79.576001	604,857.18	78.240000	594,702.24	-10,154.94	0.03
		Base		79.576001	604,857.18	78.240000	594,702.24	-10,154.94	0.03
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	13,320.000	51.562661	686,814.65	78.770000	1,049,216.40	362,401.75	0.05
		Base		51.562661	686,814.65	78.770000	1,049,216.40	362,401.75	0.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	42,388.000	43.856577	1,858,992.58	45.170000	1,914,665.96	55,673.38	0.10
		Base		43.856577	1,858,992.58	45.170000	1,914,665.96	55,673.38	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	12,001.000	29.513276	354,188.83	87.290000	1,047,567.29	693,378.46	0.05
		Base		29.513276	354,188.83	87.290000	1,047,567.29	693,378.46	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,541.000	46.844522	540,632.63	61.150000	705,732.15	165,099.52	0.04
		Base		46.844522	540,632.63	61.150000	705,732.15	165,099.52	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,326.000	43.432739	665,650.16	92.850000	1,423,019.10	757,368.94	0.07
		Base		43.432739	665,650.16	92.850000	1,423,019.10	757,368.94	0.07
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	28,295.000	51.709085	1,463,108.55	59.930000	1,695,719.35	232,610.80	0.09
		Base		51.709085	1,463,108.55	59.930000	1,695,719.35	232,610.80	0.09
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	183,426.000	18.479034	3,389,535.29	18.470000	3,387,878.22	-1,657.07	0.17
		Base		18.479034	3,389,535.29	18.470000	3,387,878.22	-1,657.07	0.17
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	26,354.000	34.618700	912,341.22	34.410000	906,841.14	-5,500.08	0.05
		Base		34.618700	912,341.22	34.410000	906,841.14	-5,500.08	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	135,480.000	43.747721	5,926,941.22	132.120000	17,899,617.60	11,972,676.38	0.90
		Base		43.747721	5,926,941.22	132.120000	17,899,617.60	11,972,676.38	0.90
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	82,206.000	48.792535	4,011,039.13	113.830000	9,357,508.98	5,346,469.85	0.47
		Base		48.792535	4,011,039.13	113.830000	9,357,508.98	5,346,469.85	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	28,878.000	10.592690	305,895.70	34.410000	993,691.98	687,796.28	0.05
		Base		10.592690	305,895.70	34.410000	993,691.98	687,796.28	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	80,385.000	18.783307	1,509,896.11	15.400000	1,237,929.00	-271,967.11	0.06
		Base		18.783307	1,509,896.11	15.400000	1,237,929.00	-271,967.11	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,847.000	44.545204	705,907.84	172.510000	2,733,765.97	2,027,858.13	0.14
		Base		44.545204	705,907.84	172.510000	2,733,765.97	2,027,858.13	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	9,520.000	82.097499	781,568.19	82.720000	787,494.40	5,926.21	0.04
		Base		82.097499	781,568.19	82.720000	787,494.40	5,926.21	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,953.000	10.249240	870,703.65	10.450000	887,758.85	17,055.20	0.04
		Base		10.249240	870,703.65	10.450000	887,758.85	17,055.20	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	34,983.000	44.396162	1,553,110.94	106.030000	3,709,247.49	2,156,136.55	0.19
		Base		44.396162	1,553,110.94	106.030000	3,709,247.49	2,156,136.55	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	15,707.000	178.754611	2,807,698.68	144.830000	2,274,844.81	-532,853.87	0.11
		Base		178.754611	2,807,698.68	144.830000	2,274,844.81	-532,853.87	0.11
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	0.834	27.781775	23.17	29.140000	24.30	1.13	0.00
		Base		27.781775	23.17	29.140000	24.30	1.13	0.00
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	504,787.000	28.699340	14,487,053.80	31.590000	15,946,221.33	1,459,167.53	0.80
		Base		28.699340	14,487,053.80	31.590000	15,946,221.33	1,459,167.53	0.80
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	12,703.000	146.931238	1,866,467.52	271.120000	3,444,037.36	1,577,569.84	0.17
		Base		146.931238	1,866,467.52	271.120000	3,444,037.36	1,577,569.84	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	94,462.000	116.686156	11,022,407.66	153.740000	14,522,587.88	3,500,180.22	0.73
		Base		116.686156	11,022,407.66	153.740000	14,522,587.88	3,500,180.22	0.73
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,534.000	45.556169	388,776.35	129.000000	1,100,886.00	712,109.65	0.06
		Base		45.556169	388,776.35	129.000000	1,100,886.00	712,109.65	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	43,935.000	34.440548	1,513,145.49	42.160000	1,852,299.60	339,154.11	0.09
		Base		34.440548	1,513,145.49	42.160000	1,852,299.60	339,154.11	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,971.000	17.591407	755,920.35	23.900000	1,027,006.90	271,086.55	0.05
		Base		17.591407	755,920.35	23.900000	1,027,006.90	271,086.55	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	27,443.000	37.161730	1,019,829.36	106.660000	2,927,070.38	1,907,241.02	0.15
		Base		37.161730	1,019,829.36	106.660000	2,927,070.38	1,907,241.02	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,994.000	330.174637	1,318,717.50	634.710000	2,535,031.74	1,216,314.24	0.13
		Base		330.174637	1,318,717.50	634.710000	2,535,031.74	1,216,314.24	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,750.000	29.570431	761,438.61	36.740000	946,055.00	184,616.39	0.05
		Base		29.570431	761,438.61	36.740000	946,055.00	184,616.39	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	392,189.000	42.380098	16,621,008.45	65.270000	25,598,176.03	8,977,167.58	1.29
		Base		42.380098	16,621,008.45	65.270000	25,598,176.03	8,977,167.58	1.29
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,093.000	74.748050	978,676.22	50.690000	663,684.17	-314,992.05	0.03
		Base		74.748050	978,676.22	50.690000	663,684.17	-314,992.05	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	294,854.000	61.009457	17,988,882.54	112.690000	33,227,097.26	15,238,214.72	1.67
		Base		61.009457	17,988,882.54	112.690000	33,227,097.26	15,238,214.72	1.67
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	69,267.000	23.834965	1,650,976.49	44.150000	3,058,138.05	1,407,161.56	0.15
		Base		23.834965	1,650,976.49	44.150000	3,058,138.05	1,407,161.56	0.15
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,613.000	19.610093	737,594.42	23.410000	880,520.33	142,925.91	0.04
		Base		19.610093	737,594.42	23.410000	880,520.33	142,925.91	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,633.000	43.560624	724,543.86	72.930000	1,213,044.69	488,500.83	0.06
		Base		43.560624	724,543.86	72.930000	1,213,044.69	488,500.83	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,594.000	111.623421	1,294,161.94	93.100000	1,079,401.40	-214,760.54	0.05
		Base		111.623421	1,294,161.94	93.100000	1,079,401.40	-214,760.54	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,948.000	44.757323	1,206,120.33	74.370000	2,004,122.76	798,002.43	0.10
		Base		44.757323	1,206,120.33	74.370000	2,004,122.76	798,002.43	0.10
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,289.000	13.484208	1,203,991.43	12.820000	1,144,684.98	-59,306.45	0.06
		Base		13.484208	1,203,991.43	12.820000	1,144,684.98	-59,306.45	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,565.000	61.378818	2,367,074.11	127.040000	4,899,297.60	2,532,223.49	0.25
		Base		61.378818	2,367,074.11	127.040000	4,899,297.60	2,532,223.49	0.25
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	44,207.000	23.808819	1,052,516.45	28.180000	1,245,753.26	193,236.81	0.06
		Base		23.808819	1,052,516.45	28.180000	1,245,753.26	193,236.81	0.06
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	195,533.000	36.695924	7,175,264.03	18.080000	3,535,236.64	-3,640,027.39	0.18
		Base		36.695924	7,175,264.03	18.080000	3,535,236.64	-3,640,027.39	0.18
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,283.000	51.222358	1,038,943.09	36.040000	730,999.32	-307,943.77	0.04
		Base		51.222358	1,038,943.09	36.040000	730,999.32	-307,943.77	0.04
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	63,535.000	30.232878	1,920,845.91	83.190000	5,285,476.65	3,364,630.74	0.27
		Base		30.232878	1,920,845.91	83.190000	5,285,476.65	3,364,630.74	0.27
501044101	KROGER CO COMMON STOCK USD1.								
		Local	104,155.000	13.111059	1,365,582.37	35.760000	3,724,582.80	2,359,000.43	0.19
		Base		13.111059	1,365,582.37	35.760000	3,724,582.80	2,359,000.43	0.19
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	27,216.000	30.615008	833,218.05	68.550000	1,865,656.80	1,032,438.75	0.09
		Base		30.615008	833,218.05	68.550000	1,865,656.80	1,032,438.75	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	32,728.000	31.420000	1,028,313.76	33.070000	1,082,314.96	54,001.20	0.05
		Base		31.420000	1,028,313.76	33.070000	1,082,314.96	54,001.20	0.05
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,316.000	77.254857	642,451.39	137.210000	1,141,038.36	498,586.97	0.06
		Base		77.254857	642,451.39	137.210000	1,141,038.36	498,586.97	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,867.000	71.180320	773,516.54	127.950000	1,390,432.65	616,916.11	0.07
		Base		71.180320	773,516.54	127.950000	1,390,432.65	616,916.11	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,978.000	37.446495	635,766.60	82.810000	1,405,948.18	770,181.58	0.07
		Base		37.446495	635,766.60	82.810000	1,405,948.18	770,181.58	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,713.000	33.149079	786,064.10	91.780000	2,176,379.14	1,390,315.04	0.11
		Base		33.149079	786,064.10	91.780000	2,176,379.14	1,390,315.04	0.11
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,499.000	22.963747	332,951.37	50.260000	728,719.74	395,768.37	0.04
		Base		22.963747	332,951.37	50.260000	728,719.74	395,768.37	0.04
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	11,509.000	70.221028	808,173.81	34.500000	397,060.50	-411,113.31	0.02
		Base		70.221028	808,173.81	34.500000	397,060.50	-411,113.31	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,246.000	38.627440	743,423.71	45.570000	877,040.22	133,616.51	0.04
		Base		38.627440	743,423.71	45.570000	877,040.22	133,616.51	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	35,611.000	31.454936	1,120,141.71	18.100000	644,559.10	-475,582.61	0.03
		Base		31.454936	1,120,141.71	18.100000	644,559.10	-475,582.61	0.03
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	30,885.000	47.776229	1,475,568.82	53.950000	1,666,245.75	190,676.93	0.08
		Base		47.776229	1,475,568.82	53.950000	1,666,245.75	190,676.93	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
532457108	ELI LILLY + CO COMMON STOCK								
		104,009.000	Local	58.849905	6,120,919.82	75.030000	7,803,795.27	1,682,875.45	0.39
			Base	58.849905	6,120,919.82	75.030000	7,803,795.27	1,682,875.45	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		25,748.000	Local	39.921089	1,027,888.21	45.850000	1,180,545.80	152,657.59	0.06
			Base	39.921089	1,027,888.21	45.850000	1,180,545.80	152,657.59	0.06
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		25,575.000	Local	40.724815	1,041,537.14	47.320000	1,210,209.00	168,671.86	0.06
			Base	40.724815	1,041,537.14	47.320000	1,210,209.00	168,671.86	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		28,074.000	Local	68.444329	1,921,506.09	236.230000	6,631,921.02	4,710,414.93	0.33
			Base	68.444329	1,921,506.09	236.230000	6,631,921.02	4,710,414.93	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		28,617.000	Local	28.133363	805,092.46	40.480000	1,158,416.16	353,323.70	0.06
			Base	28.133363	805,092.46	40.480000	1,158,416.16	353,323.70	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		97,784.000	Local	23.299511	2,278,319.41	80.130000	7,835,431.92	5,557,112.51	0.39
			Base	23.299511	2,278,319.41	80.130000	7,835,431.92	5,557,112.51	0.39
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		16,997.000	Local	99.914210	1,698,241.83	119.500000	2,031,141.50	332,899.67	0.10
			Base	99.914210	1,698,241.83	119.500000	2,031,141.50	332,899.67	0.10
554382101	MACERICH CO/THE REIT USD.01								
		13,547.000	Local	70.321084	952,639.73	76.320000	1,033,907.04	81,267.31	0.05
			Base	70.321084	952,639.73	76.320000	1,033,907.04	81,267.31	0.05
55616P104	MACY S INC COMMON STOCK USD.01								
		33,158.000	Local	32.275775	1,070,200.16	33.210000	1,101,177.18	30,977.02	0.06
			Base	32.275775	1,070,200.16	33.210000	1,101,177.18	30,977.02	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		90,147.000	Local	17.698530	1,595,469.37	13.070000	1,178,221.29	-417,248.08	0.06
			Base	17.698530	1,595,469.37	13.070000	1,178,221.29	-417,248.08	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	56,552.000	13.616393	770,034.28	34.830000	1,969,706.16	1,199,671.88	0.10
		Base		13.616393	770,034.28	34.830000	1,969,706.16	1,199,671.88	0.10
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,696.000	36.954228	2,058,202.70	66.070000	3,679,834.72	1,621,632.02	0.18
		Base		36.954228	2,058,202.70	66.070000	3,679,834.72	1,621,632.02	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,315.000	34.590236	702,700.65	66.040000	1,341,602.60	638,901.95	0.07
		Base		34.590236	702,700.65	66.040000	1,341,602.60	638,901.95	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,875.000	133.277244	916,281.05	189.040000	1,299,650.00	383,368.95	0.07
		Base		133.277244	916,281.05	189.040000	1,299,650.00	383,368.95	0.07
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	35,683.000	19.820015	707,237.61	32.640000	1,164,693.12	457,455.51	0.06
		Base		19.820015	707,237.61	32.640000	1,164,693.12	457,455.51	0.06
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	104,776.000	30.357286	3,180,715.02	95.900000	10,048,018.40	6,867,303.38	0.51
		Base		30.357286	3,180,715.02	95.900000	10,048,018.40	6,867,303.38	0.51
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	36,331.000	21.964912	798,007.21	31.880000	1,158,232.28	360,225.07	0.06
		Base		21.964912	798,007.21	31.880000	1,158,232.28	360,225.07	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	12,328.000	36.245999	446,840.67	97.070000	1,196,678.96	749,838.29	0.06
		Base		36.245999	446,840.67	97.070000	1,196,678.96	749,838.29	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	96,343.000	48.704899	4,692,376.07	122.060000	11,759,626.58	7,067,250.51	0.59
		Base		48.704899	4,692,376.07	122.060000	11,759,626.58	7,067,250.51	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,426.000	59.477607	1,452,800.02	183.140000	4,473,377.64	3,020,577.62	0.22
		Base		59.477607	1,452,800.02	183.140000	4,473,377.64	3,020,577.62	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	19,923.000	51.579898	1,027,626.30	82.280000	1,639,264.44	611,638.14	0.08
		Base		51.579898	1,027,626.30	82.280000	1,639,264.44	611,638.14	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	296,554.000	46.234875	13,711,137.14	56.260000	16,684,128.04	2,972,990.90	0.84
		Base		46.234875	13,711,137.14	56.260000	16,684,128.04	2,972,990.90	0.84
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,186.000	40.588819	4,756,441.36	45.550000	5,337,822.30	581,380.94	0.27
		Base		40.588819	4,756,441.36	45.550000	5,337,822.30	581,380.94	0.27
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	845,157.000	33.700720	28,482,399.79	53.000000	44,793,321.00	16,310,921.21	2.25
		Base		33.700720	28,482,399.79	53.000000	44,793,321.00	16,310,921.21	2.25
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	22,813.000	33.256989	758,691.70	51.680000	1,178,975.84	420,284.14	0.06
		Base		33.256989	758,691.70	51.680000	1,178,975.84	420,284.14	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	110,859.000	16.590127	1,839,164.84	12.720000	1,410,126.48	-429,038.36	0.07
		Base		16.590127	1,839,164.84	12.720000	1,410,126.48	-429,038.36	0.07
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,796.000	78.669823	534,640.12	196.690000	1,336,705.24	802,065.12	0.07
		Base		78.669823	534,640.12	196.690000	1,336,705.24	802,065.12	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	19,643.000	51.148667	1,004,713.26	99.180000	1,948,192.74	943,479.48	0.10
		Base		51.148667	1,004,713.26	99.180000	1,948,192.74	943,479.48	0.10
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	167,642.000	17.183277	2,880,638.99	44.490000	7,458,392.58	4,577,753.59	0.37
		Base		17.183277	2,880,638.99	44.490000	7,458,392.58	4,577,753.59	0.37
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	47,054.000	51.296490	2,413,705.02	112.470000	5,292,163.38	2,878,458.36	0.27
		Base		51.296490	2,413,705.02	112.470000	5,292,163.38	2,878,458.36	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	16,045.000	74.649108	1,197,744.94	150.000000	2,406,750.00	1,209,005.06	0.12
		Base		74.649108	1,197,744.94	150.000000	2,406,750.00	1,209,005.06	0.12
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,119.000	30.815594	558,347.74	98.640000	1,787,258.16	1,228,910.42	0.09
		Base		30.815594	558,347.74	98.640000	1,787,258.16	1,228,910.42	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	163,242.000	36.685529	5,988,619.13	27.370000	4,467,933.54	-1,520,685.59	0.22
		Base		36.685529	5,988,619.13	27.370000	4,467,933.54	-1,520,685.59	0.22
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	37,668.000	50.321563	1,895,512.62	25.230000	950,363.64	-945,148.98	0.05
		Base		50.321563	1,895,512.62	25.230000	950,363.64	-945,148.98	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,953.000	70.769122	1,199,748.93	69.270000	1,174,334.31	-25,414.62	0.06
		Base		70.769122	1,199,748.93	69.270000	1,174,334.31	-25,414.62	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,279.000	48.097107	831,069.91	30.910000	534,093.89	-296,976.02	0.03
		Base		48.097107	831,069.91	30.910000	534,093.89	-296,976.02	0.03
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	33,647.000	24.099497	810,875.78	16.380000	551,137.86	-259,737.92	0.03
		Base		24.099497	810,875.78	16.380000	551,137.86	-259,737.92	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	12,258.000	30.502695	373,902.04	66.010000	809,150.58	435,248.54	0.04
		Base		30.502695	373,902.04	66.010000	809,150.58	435,248.54	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	40,156.000	47.216087	1,896,009.18	32.950000	1,323,140.20	-572,868.98	0.07
		Base		47.216087	1,896,009.18	32.950000	1,323,140.20	-572,868.98	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	36,633.000	16.629160	609,176.01	13.710000	502,238.43	-106,937.58	0.03
		Base		16.629160	609,176.01	13.710000	502,238.43	-106,937.58	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	30,891.000	35.209655	1,087,661.45	25.530000	788,647.23	-299,014.22	0.04
		Base		35.209655	1,087,661.45	25.530000	788,647.23	-299,014.22	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	45,742.000	29.464800	1,347,778.88	102.570000	4,691,756.94	3,343,978.06	0.24
		Base		29.464800	1,347,778.88	102.570000	4,691,756.94	3,343,978.06	0.24
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	48,757.000	32.939666	1,606,039.30	47.690000	2,325,221.33	719,182.03	0.12
		Base		32.939666	1,606,039.30	47.690000	2,325,221.33	719,182.03	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	21,171.000	53.046874	1,123,055.38	40.770000	863,141.67	-259,913.71	0.04
		Base		53.046874	1,123,055.38	40.770000	863,141.67	-259,913.71	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	56,544.000	37.523100	2,121,706.15	32.410000	1,832,591.04	-289,115.11	0.09
		Base		37.523100	2,121,706.15	32.410000	1,832,591.04	-289,115.11	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	40,603.000	12.048429	489,202.37	11.960000	485,611.88	-3,590.49	0.02
		Base		12.048429	489,202.37	11.960000	485,611.88	-3,590.49	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,519.000	12.843858	147,948.40	12.340000	142,144.46	-5,803.94	0.01
		Base		12.843858	147,948.40	12.340000	142,144.46	-5,803.94	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	49,217.000	52.967581	2,606,905.41	120.120000	5,911,946.04	3,305,040.63	0.30
		Base		52.967581	2,606,905.41	120.120000	5,911,946.04	3,305,040.63	0.30
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	144,244.000	14.529404	2,095,779.40	55.220000	7,965,153.68	5,869,374.28	0.40
		Base		14.529404	2,095,779.40	55.220000	7,965,153.68	5,869,374.28	0.40
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	34,166.000	8.880597	303,414.49	23.860000	815,200.76	511,786.27	0.04
		Base		8.880597	303,414.49	23.860000	815,200.76	511,786.27	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	45,824.000	42.008606	1,925,002.35	35.750000	1,638,208.00	-286,794.35	0.08
		Base		42.008606	1,925,002.35	35.750000	1,638,208.00	-286,794.35	0.08
655664100	NORDSTROM INC COMMON STOCK								
		Local	13,720.000	28.780386	394,866.89	37.980000	521,085.60	126,218.71	0.03
		Base		28.780386	394,866.89	37.980000	521,085.60	126,218.71	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,864.000	42.728660	1,361,506.02	84.060000	2,678,487.84	1,316,981.82	0.13
		Base		42.728660	1,361,506.02	84.060000	2,678,487.84	1,316,981.82	0.13
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	23,001.000	57.441076	1,321,202.20	74.100000	1,704,374.10	383,171.90	0.09
		Base		57.441076	1,321,202.20	74.100000	1,704,374.10	383,171.90	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	19,335.000	51.557854	996,871.10	212.670000	4,111,974.45	3,115,103.35	0.21
		Base		51.557854	996,871.10	212.670000	4,111,974.45	3,115,103.35	0.21
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	33,973.000	34.844324	1,183,766.22	48.510000	1,648,030.23	464,264.01	0.08
		Base		34.844324	1,183,766.22	48.510000	1,648,030.23	464,264.01	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,614.000	15.928584	869,923.66	46.720000	2,551,566.08	1,681,642.42	0.13
		Base		15.928584	869,923.66	46.720000	2,551,566.08	1,681,642.42	0.13
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,386.000	47.795852	496,407.72	264.430000	2,746,369.98	2,249,962.26	0.14
		Base		47.795852	496,407.72	264.430000	2,746,369.98	2,249,962.26	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	81,621.000	44.906318	3,665,298.58	75.440000	6,157,488.24	2,492,189.66	0.31
		Base		44.906318	3,665,298.58	75.440000	6,157,488.24	2,492,189.66	0.31
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,602.000	42.729261	1,093,954.54	83.330000	2,133,414.66	1,039,460.12	0.11
		Base		42.729261	1,093,954.54	83.330000	2,133,414.66	1,039,460.12	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	22,438.000	25.192653	565,272.74	43.250000	970,443.50	405,170.76	0.05
		Base		25.192653	565,272.74	43.250000	970,443.50	405,170.76	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	336,695.000	21.612330	7,276,763.37	40.200000	13,535,139.00	6,258,375.63	0.68
		Base		21.612330	7,276,763.37	40.200000	13,535,139.00	6,258,375.63	0.68
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	17,201.000	26.002516	447,269.28	18.900000	325,098.90	-122,170.38	0.02
		Base		26.002516	447,269.28	18.900000	325,098.90	-122,170.38	0.02
69331C108	P G + E CORP COMMON STOCK								
		Local	52,661.000	37.927978	1,997,325.23	60.080000	3,163,872.88	1,166,547.65	0.16
		Base		37.927978	1,997,325.23	60.080000	3,163,872.88	1,166,547.65	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	53,547.000	80.550181	4,313,220.54	89.740000	4,805,307.78	492,087.24	0.24
		Base		80.550181	4,313,220.54	89.740000	4,805,307.78	492,087.24	0.24
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	28,506.000	35.752503	1,019,160.85	107.680000	3,069,526.08	2,050,365.23	0.15
		Base		35.752503	1,019,160.85	107.680000	3,069,526.08	2,050,365.23	0.15
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	72,005.000	25.950115	1,868,538.00	38.540000	2,775,072.70	906,534.70	0.14
		Base		25.950115	1,868,538.00	38.540000	2,775,072.70	906,534.70	0.14
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,757.000	119.635329	1,047,646.58	93.800000	821,406.60	-226,239.98	0.04
		Base		119.635329	1,047,646.58	93.800000	821,406.60	-226,239.98	0.04
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	37,545.000	30.439660	1,142,857.04	55.750000	2,093,133.75	950,276.71	0.11
		Base		30.439660	1,142,857.04	55.750000	2,093,133.75	950,276.71	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	14,437.000	50.730680	732,398.82	114.840000	1,657,945.08	925,546.26	0.08
		Base		50.730680	732,398.82	114.840000	1,657,945.08	925,546.26	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,924.000	37.196737	331,943.68	48.810000	435,580.44	103,636.76	0.02
		Base		37.196737	331,943.68	48.810000	435,580.44	103,636.76	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	34,326.000	32.927986	1,130,286.04	54.220000	1,861,155.72	730,869.68	0.09
		Base		32.927986	1,130,286.04	54.220000	1,861,155.72	730,869.68	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	118,891.000	17.277333	2,054,119.34	37.790000	4,492,890.89	2,438,771.55	0.23
		Base		17.277333	2,054,119.34	37.790000	4,492,890.89	2,438,771.55	0.23
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	33,172.000	16.428418	544,963.49	15.880000	526,771.36	-18,192.13	0.03
		Base		16.428418	544,963.49	15.880000	526,771.36	-18,192.13	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,452.000	54.298164	8,386,459.96	101.170000	15,625,908.84	7,239,448.88	0.79
		Base		54.298164	8,386,459.96	101.170000	15,625,908.84	7,239,448.88	0.79
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,732.000	26.086983	306,052.48	54.750000	642,327.00	336,274.52	0.03
		Base		26.086983	306,052.48	54.750000	642,327.00	336,274.52	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	646,281.000	28.192100	18,220,018.60	34.700000	22,425,950.70	4,205,932.10	1.13
		Base		28.192100	18,220,018.60	34.700000	22,425,950.70	4,205,932.10	1.13
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	165,557.000	39.670125	6,567,666.82	98.680000	16,337,164.76	9,769,497.94	0.82
		Base		39.670125	6,567,666.82	98.680000	16,337,164.76	9,769,497.94	0.82
718546104	PHILLIPS 66 COMMON STOCK								
		Local	50,163.000	27.735722	1,391,307.03	80.360000	4,031,098.68	2,639,791.65	0.20
		Base		27.735722	1,391,307.03	80.360000	4,031,098.68	2,639,791.65	0.20
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	11,861.000	42.251018	501,139.32	73.590000	872,850.99	371,711.67	0.04
		Base		42.251018	501,139.32	73.590000	872,850.99	371,711.67	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	17,446.000	87.551064	1,527,415.86	160.320000	2,796,942.72	1,269,526.86	0.14
		Base		87.551064	1,527,415.86	160.320000	2,796,942.72	1,269,526.86	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,470.000	37.917110	776,163.24	18.630000	381,356.10	-394,807.14	0.02
		Base		37.917110	776,163.24	18.630000	381,356.10	-394,807.14	0.02
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,436.000	57.172222	1,740,093.76	109.860000	3,343,698.96	1,603,605.20	0.17
		Base		57.172222	1,740,093.76	109.860000	3,343,698.96	1,603,605.20	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,520.000	40.967212	1,086,450.47	77.060000	2,043,631.20	957,180.73	0.10
		Base		40.967212	1,086,450.47	77.060000	2,043,631.20	957,180.73	0.10
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,301.000	341.001658	1,807,649.79	1,264.330000	6,702,213.33	4,894,563.54	0.34
		Base		341.001658	1,807,649.79	1,264.330000	6,702,213.33	4,894,563.54	0.34
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,980.000	32.480762	941,292.49	44.560000	1,291,348.80	350,056.31	0.06
		Base		32.480762	941,292.49	44.560000	1,291,348.80	350,056.31	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	283,443.000	53.661664	15,210,022.99	81.040000	22,970,220.72	7,760,197.73	1.15
		Base		53.661664	15,210,022.99	81.040000	22,970,220.72	7,760,197.73	1.15
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	62,438.000	17.596977	1,098,720.06	33.300000	2,079,185.40	980,465.34	0.10
		Base		17.596977	1,098,720.06	33.300000	2,079,185.40	980,465.34	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,075.000	41.827698	2,345,488.16	47.530000	2,665,244.75	319,756.59	0.13
		Base		41.827698	2,345,488.16	47.530000	2,665,244.75	319,756.59	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,658.000	49.986273	2,382,245.78	79.250000	3,776,896.50	1,394,650.72	0.19
		Base		49.986273	2,382,245.78	79.250000	3,776,896.50	1,394,650.72	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	54,115.000	29.526962	1,597,851.53	44.750000	2,421,646.25	823,794.72	0.12
		Base		29.526962	1,597,851.53	44.750000	2,421,646.25	823,794.72	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	15,737.000	97.772102	1,538,639.57	253.710000	3,992,634.27	2,453,994.70	0.20
		Base		97.772102	1,538,639.57	253.710000	3,992,634.27	2,453,994.70	0.20
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	33,950.000	18.011531	611,491.49	18.760000	636,902.00	25,410.51	0.03
		Base		18.011531	611,491.49	18.760000	636,902.00	25,410.51	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	13,796.000	81.520451	1,124,656.14	50.970000	703,182.12	-421,474.02	0.04
		Base		81.520451	1,124,656.14	50.970000	703,182.12	-421,474.02	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	159,737.000	43.165688	6,895,157.50	54.920000	8,772,756.04	1,877,598.54	0.44
		Base		43.165688	6,895,157.50	54.920000	8,772,756.04	1,877,598.54	0.44
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	17,073.000	23.564600	402,318.42	24.030000	410,264.19	7,945.77	0.02
		Base		23.564600	402,318.42	24.030000	410,264.19	7,945.77	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	15,254.000	45.027661	686,851.94	77.170000	1,177,151.18	490,299.24	0.06
		Base		45.027661	686,851.94	77.170000	1,177,151.18	490,299.24	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,212.000	96.198176	597,583.07	94.330000	585,977.96	-11,605.11	0.03
		Base		96.198176	597,583.07	94.330000	585,977.96	-11,605.11	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,121.000	53.332003	966,429.22	42.590000	771,773.39	-194,655.83	0.04
		Base		53.332003	966,429.22	42.590000	771,773.39	-194,655.83	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,950.000	45.667227	1,459,067.89	129.670000	4,142,956.50	2,683,888.61	0.21
		Base		45.667227	1,459,067.89	129.670000	4,142,956.50	2,683,888.61	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
756109104	REALTY INCOME CORP REIT USD1.								
		Local	26,758.000	50.373701	1,347,899.50	60.090000	1,607,888.22	259,988.72	0.08
		Base		50.373701	1,347,899.50	60.090000	1,607,888.22	259,988.72	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,514.000	30.236663	590,038.24	77.460000	1,511,554.44	921,516.20	0.08
		Base		30.236663	590,038.24	77.460000	1,511,554.44	921,516.20	0.08
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,343.000	247.030072	2,060,971.89	398.930000	3,328,272.99	1,267,301.10	0.17
		Base		247.030072	2,060,971.89	398.930000	3,328,272.99	1,267,301.10	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	137,613.000	12.800889	1,761,568.76	9.830000	1,352,735.79	-408,832.97	0.07
		Base		12.800889	1,761,568.76	9.830000	1,352,735.79	-408,832.97	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,428.000	24.013609	610,618.04	48.280000	1,227,663.84	617,045.80	0.06
		Base		24.013609	610,618.04	48.280000	1,227,663.84	617,045.80	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	88,461.000	18.991103	1,679,971.98	49.700000	4,396,511.70	2,716,539.72	0.22
		Base		18.991103	1,679,971.98	49.700000	4,396,511.70	2,716,539.72	0.22
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,015.000	29.725527	416,603.26	41.590000	582,883.85	166,280.59	0.03
		Base		29.725527	416,603.26	41.590000	582,883.85	166,280.59	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,043.000	46.116555	647,614.78	116.050000	1,629,690.15	982,075.37	0.08
		Base		46.116555	647,614.78	116.050000	1,629,690.15	982,075.37	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,012.000	42.420477	594,395.72	88.400000	1,238,660.80	644,265.08	0.06
		Base		42.420477	594,395.72	88.400000	1,238,660.80	644,265.08	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	10,799.000	71.488589	772,005.27	171.080000	1,847,492.92	1,075,487.65	0.09
		Base		71.488589	772,005.27	171.080000	1,847,492.92	1,075,487.65	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	43,277.000	14.351861	621,105.47	53.400000	2,310,991.80	1,689,886.33	0.12
		Base		14.351861	621,105.47	53.400000	2,310,991.80	1,689,886.33	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,716.000	41.015780	234,446.20	69.620000	397,947.92	163,501.72	0.02
		Base		41.015780	234,446.20	69.620000	397,947.92	163,501.72	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	28,349.000	41.227831	1,168,767.78	111.810000	3,169,701.69	2,000,933.91	0.16
		Base		41.227831	1,168,767.78	111.810000	3,169,701.69	2,000,933.91	0.16
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	10,691.000	132.856313	1,420,366.84	101.360000	1,083,639.76	-336,727.08	0.05
		Base		132.856313	1,420,366.84	101.360000	1,083,639.76	-336,727.08	0.05
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	85,815.000	197.992644	16,990,738.75	210.080000	18,028,015.20	1,037,276.45	0.91
		Base		197.992644	16,990,738.75	210.080000	18,028,015.20	1,037,276.45	0.91
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	30,306.000	34.308150	1,039,742.80	78.360000	2,374,778.16	1,335,035.36	0.12
		Base		34.308150	1,039,742.80	78.360000	2,374,778.16	1,335,035.36	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	67,388.000	30.298518	2,041,756.55	83.710000	5,641,049.48	3,599,292.93	0.28
		Base		30.298518	2,041,756.55	83.710000	5,641,049.48	3,599,292.93	0.28
80589M102	SCANA CORP COMMON STOCK								
		Local	15,271.000	40.591024	619,865.53	69.910000	1,067,595.61	447,730.08	0.05
		Base		40.591024	619,865.53	69.910000	1,067,595.61	447,730.08	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,756.000	139.469732	1,221,196.97	173.730000	1,521,179.88	299,982.91	0.08
		Base		139.469732	1,221,196.97	173.730000	1,521,179.88	299,982.91	0.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	148,573.000	85.668237	12,727,986.96	76.300000	11,336,119.90	-1,391,867.06	0.57
		Base		85.668237	12,727,986.96	76.300000	11,336,119.90	-1,391,867.06	0.57
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	128,406.000	21.064510	2,704,809.47	30.580000	3,926,655.48	1,221,846.01	0.20
		Base		21.064510	2,704,809.47	30.580000	3,926,655.48	1,221,846.01	0.20
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,136.000	49.849896	505,278.55	64.340000	652,150.24	146,871.69	0.03
		Base		49.849896	505,278.55	64.340000	652,150.24	146,871.69	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	20,943.000	23.624085	494,759.21	46.440000	972,592.92	477,833.71	0.05
		Base		23.624085	494,759.21	46.440000	972,592.92	477,833.71	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	25,196.000	48.866809	1,231,248.13	107.120000	2,698,995.52	1,467,747.39	0.14
		Base		48.866809	1,231,248.13	107.120000	2,698,995.52	1,467,747.39	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,381.000	59.093094	495,259.22	291.090000	2,439,625.29	1,944,366.07	0.12
		Base		59.093094	495,259.22	291.090000	2,439,625.29	1,944,366.07	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	33,062.000	80.644893	2,666,281.45	197.640000	6,534,373.68	3,868,092.23	0.33
		Base		80.644893	2,666,281.45	197.640000	6,534,373.68	3,868,092.23	0.33
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	20,480.000	92.684390	1,898,176.31	66.760000	1,367,244.80	-530,931.51	0.07
		Base		92.684390	1,898,176.31	66.760000	1,367,244.80	-530,931.51	0.07
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	12,788.000	62.232214	795,825.55	129.150000	1,651,570.20	855,744.65	0.08
		Base		62.232214	795,825.55	129.150000	1,651,570.20	855,744.65	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	6,207.000	48.262101	299,562.86	161.820000	1,004,416.74	704,853.88	0.05
		Base		48.262101	299,562.86	161.820000	1,004,416.74	704,853.88	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	97,543.000	32.092574	3,130,405.94	49.440000	4,822,525.92	1,692,119.98	0.24
		Base		32.092574	3,130,405.94	49.440000	4,822,525.92	1,692,119.98	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	68,182.000	14.089378	960,642.00	42.480000	2,896,371.36	1,935,729.36	0.15
		Base		14.089378	960,642.00	42.480000	2,896,371.36	1,935,729.36	0.15
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	41,637.000	39.636643	1,650,350.90	13.670000	569,177.79	-1,081,173.11	0.03
		Base		39.636643	1,650,350.90	13.670000	569,177.79	-1,081,173.11	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	71,753.000	24.534233	1,760,404.83	31.860000	2,286,050.58	525,645.75	0.11
		Base		24.534233	1,760,404.83	31.860000	2,286,050.58	525,645.75	0.11
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,277.000	52.362927	852,311.36	113.180000	1,842,230.86	989,919.50	0.09
		Base		52.362927	852,311.36	113.180000	1,842,230.86	989,919.50	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	69,003.000	17.569663	1,212,359.47	8.800000	607,226.40	-605,133.07	0.03
		Base		17.569663	1,212,359.47	8.800000	607,226.40	-605,133.07	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	157,943.000	13.851527	2,187,751.76	54.890000	8,669,491.27	6,481,739.51	0.44
		Base		13.851527	2,187,751.76	54.890000	8,669,491.27	6,481,739.51	0.44
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	18,033.000	33.306456	600,615.33	73.430000	1,324,163.19	723,547.86	0.07
		Base		33.306456	600,615.33	73.430000	1,324,163.19	723,547.86	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	42,745.000	51.792943	2,213,889.33	63.060000	2,695,499.70	481,610.37	0.14
		Base		51.792943	2,213,889.33	63.060000	2,695,499.70	481,610.37	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	9,081.000	68.996756	626,559.54	97.990000	889,847.19	263,287.65	0.04
		Base		68.996756	626,559.54	97.990000	889,847.19	263,287.65	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	33,479.000	50.610342	1,694,383.63	111.160000	3,721,525.64	2,027,142.01	0.19
		Base		50.610342	1,694,383.63	111.160000	3,721,525.64	2,027,142.01	0.19
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	53,963.000	42.744235	2,306,607.16	43.820000	2,364,658.66	58,051.50	0.12
		Base		42.744235	2,306,607.16	43.820000	2,364,658.66	58,051.50	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	65,164.000	29.050666	1,893,057.61	17.360000	1,131,247.04	-761,810.57	0.06
		Base		29.050666	1,893,057.61	17.360000	1,131,247.04	-761,810.57	0.06
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	89,099.000	31.788875	2,832,357.00	31.200000	2,779,888.80	-52,468.20	0.14
		Base		31.788875	2,832,357.00	31.200000	2,779,888.80	-52,468.20	0.14
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	56,108.000	27.882975	1,564,457.95	48.110000	2,699,355.88	1,134,897.93	0.14
		Base		27.882975	1,564,457.95	48.110000	2,699,355.88	1,134,897.93	0.14
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	25,164.000	18.476445	464,941.25	27.540000	693,016.56	228,075.31	0.03
		Base		18.476445	464,941.25	27.540000	693,016.56	228,075.31	0.03
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,543.000	16.575082	1,185,831.06	76.120000	5,445,853.16	4,260,022.10	0.27
		Base		16.575082	1,185,831.06	76.120000	5,445,853.16	4,260,022.10	0.27
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	64,352.000	45.875740	2,952,195.62	68.780000	4,426,130.56	1,473,934.94	0.22
		Base		45.875740	2,952,195.62	68.780000	4,426,130.56	1,473,934.94	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	23,479.000	38.188507	896,627.96	22.960000	539,077.84	-357,550.12	0.03
		Base		38.188507	896,627.96	22.960000	539,077.84	-357,550.12	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	14,211.000	23.833224	338,693.95	28.340000	402,739.74	64,045.79	0.02
		Base		23.833224	338,693.95	28.340000	402,739.74	64,045.79	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	12,748.000	39.937956	509,129.06	78.080000	995,363.84	486,234.78	0.05
		Base		39.937956	509,129.06	78.080000	995,363.84	486,234.78	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	107,418.000	35.355273	3,797,792.67	60.600000	6,509,530.80	2,711,738.13	0.33
		Base		35.355273	3,797,792.67	60.600000	6,509,530.80	2,711,738.13	0.33
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,977.000	31.945948	925,697.73	38.060000	1,102,864.62	177,166.89	0.06
		Base		31.945948	925,697.73	38.060000	1,102,864.62	177,166.89	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	42,343.000	53.566930	2,268,184.52	151.770000	6,426,397.11	4,158,212.59	0.32
		Base		53.566930	2,268,184.52	151.770000	6,426,397.11	4,158,212.59	0.32
88579Y101	3M CO COMMON STOCK USD.01								
		Local	64,652.000	73.677728	4,763,412.50	168.320000	10,882,224.64	6,118,812.14	0.55
		Base		73.677728	4,763,412.50	168.320000	10,882,224.64	6,118,812.14	0.55
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,919.000	44.751686	533,395.35	61.960000	738,501.24	205,105.89	0.04
		Base		44.751686	533,395.35	61.960000	738,501.24	205,105.89	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	84,433.000	59.402224	5,015,507.99	75.660000	6,388,200.78	1,372,692.79	0.32
		Base		59.402224	5,015,507.99	75.660000	6,388,200.78	1,372,692.79	0.32
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	12,051.000	21.026258	253,387.44	61.630000	742,703.13	489,315.69	0.04
		Base		21.026258	253,387.44	61.630000	742,703.13	489,315.69	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	18,006.000	27.019404	486,511.38	53.700000	966,922.20	480,410.82	0.05
		Base		27.019404	486,511.38	53.700000	966,922.20	480,410.82	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,290.000	72.155081	1,031,096.11	96.100000	1,373,269.00	342,172.89	0.07
		Base		72.155081	1,031,096.11	96.100000	1,373,269.00	342,172.89	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	31,521.000	44.559824	1,404,570.22	114.140000	3,597,806.94	2,193,236.72	0.18
		Base		44.559824	1,404,570.22	114.140000	3,597,806.94	2,193,236.72	0.18
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	12,173.000	36.666566	446,342.11	67.740000	824,599.02	378,256.91	0.04
		Base		36.666566	446,342.11	67.740000	824,599.02	378,256.91	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	119,620.000	16.096543	1,925,468.48	28.880000	3,454,625.60	1,529,157.12	0.17
		Base		16.096543	1,925,468.48	28.880000	3,454,625.60	1,529,157.12	0.17
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	46,076.000	27.086390	1,248,032.50	29.240000	1,347,262.24	99,229.74	0.07
		Base		27.086390	1,248,032.50	29.240000	1,347,262.24	99,229.74	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	31,319.000	20.205339	632,811.00	63.780000	1,997,525.82	1,364,714.82	0.10
		Base		20.205339	632,811.00	63.780000	1,997,525.82	1,364,714.82	0.10
902653104	UDR INC REIT USD.01								
		Local	28,544.000	35.882020	1,024,216.37	36.030000	1,028,440.32	4,223.95	0.05
		Base		35.882020	1,024,216.37	36.030000	1,028,440.32	4,223.95	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	174,505.000	26.534440	4,630,392.53	42.820000	7,472,304.10	2,841,911.57	0.38
		Base		26.534440	4,630,392.53	42.820000	7,472,304.10	2,841,911.57	0.38
90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	6,797.000	206.442201	1,403,187.64	233.010000	1,583,768.97	180,581.33	0.08
		Base		206.442201	1,403,187.64	233.010000	1,583,768.97	180,581.33	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	19,410.000	28.473994	552,680.22	37.730000	732,339.30	179,659.08	0.04
		Base		28.473994	552,680.22	37.730000	732,339.30	179,659.08	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	19,410.000	26.171921	507,996.99	34.970000	678,767.70	170,770.71	0.03
		Base		26.171921	507,996.99	34.970000	678,767.70	170,770.71	0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	90,445.000	26.966800	2,439,012.20	84.190000	7,614,564.55	5,175,552.35	0.38
		Base		26.966800	2,439,012.20	84.190000	7,614,564.55	5,175,552.35	0.38
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	35,994.000	56.790600	2,044,120.86	45.090000	1,622,969.46	-421,151.40	0.08
		Base		56.790600	2,044,120.86	45.090000	1,622,969.46	-421,151.40	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	73,750.000	69.500421	5,125,656.02	103.090000	7,602,887.50	2,477,231.48	0.38
		Base		69.500421	5,125,656.02	103.090000	7,602,887.50	2,477,231.48	0.38
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	9,721.000	115.600252	1,123,750.05	69.670000	677,262.07	-446,487.98	0.03
		Base		115.600252	1,123,750.05	69.670000	677,262.07	-446,487.98	0.03
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	83,121.000	56.591602	4,703,950.57	100.580000	8,360,310.18	3,656,359.61	0.42
		Base		56.591602	4,703,950.57	100.580000	8,360,310.18	3,656,359.61	0.42
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	101,585.000	39.472612	4,009,825.27	133.670000	13,578,866.95	9,569,041.68	0.68
		Base		39.472612	4,009,825.27	133.670000	13,578,866.95	9,569,041.68	0.68
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,659.000	114.259050	1,103,628.16	134.860000	1,302,612.74	198,984.58	0.07
		Base		114.259050	1,103,628.16	134.860000	1,302,612.74	198,984.58	0.07
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	25,524.000	23.915554	610,420.59	36.920000	942,346.08	331,925.49	0.05
		Base		23.915554	610,420.59	36.920000	942,346.08	331,925.49	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	9,276.000	31.626143	293,364.10	28.530000	264,644.28	-28,719.82	0.01
		Base		31.626143	293,364.10	28.530000	264,644.28	-28,719.82	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
918204108	VF CORP COMMON STOCK								
		Local	36,286.000	19.883194	721,481.56	62.320000	2,261,343.52	1,539,861.96	0.11
		Base		19.883194	721,481.56	62.320000	2,261,343.52	1,539,861.96	0.11
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	50,265.000	30.756210	1,545,960.92	54.700000	2,749,495.50	1,203,534.58	0.14
		Base		30.756210	1,545,960.92	54.700000	2,749,495.50	1,203,534.58	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,206.000	50.576657	516,185.36	82.790000	844,954.74	328,769.38	0.04
		Base		50.576657	516,185.36	82.790000	844,954.74	328,769.38	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	35,911.000	41.637564	1,495,246.56	66.330000	2,381,976.63	886,730.07	0.12
		Base		41.637564	1,495,246.56	66.330000	2,381,976.63	886,730.07	0.12
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	10,294.000	27.247948	280,490.38	85.460000	879,725.24	599,234.86	0.04
		Base		27.247948	280,490.38	85.460000	879,725.24	599,234.86	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	435,314.000	42.332344	18,427,861.92	50.900000	22,157,482.60	3,729,620.68	1.11
		Base		42.332344	18,427,861.92	50.900000	22,157,482.60	3,729,620.68	1.11
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	16,520.000	81.335118	1,343,656.15	79.390000	1,311,522.80	-32,133.35	0.07
		Base		81.335118	1,343,656.15	79.390000	1,311,522.80	-32,133.35	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,328.000	79.813542	2,101,330.93	93.150000	2,452,453.20	351,122.27	0.12
		Base		79.813542	2,101,330.93	93.150000	2,452,453.20	351,122.27	0.12
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	37,020.000	44.427703	1,644,713.56	44.370000	1,642,577.40	-2,136.16	0.08
		Base		44.427703	1,644,713.56	44.370000	1,642,577.40	-2,136.16	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	205,071.000	25.926163	5,316,704.18	78.940000	16,188,304.74	10,871,600.56	0.81
		Base		25.926163	5,316,704.18	78.940000	16,188,304.74	10,871,600.56	0.81

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,941.000	73.521516	1,392,571.03	95.520000	1,809,244.32	416,673.29	0.09
		Base		73.521516	1,392,571.03	95.520000	1,809,244.32	416,673.29	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	14,231.000	57.411360	817,021.07	116.750000	1,661,469.25	844,448.18	0.08
		Base		57.411360	817,021.07	116.750000	1,661,469.25	844,448.18	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	33,729.000	35.604853	1,200,916.10	60.140000	2,028,462.06	827,545.96	0.10
		Base		35.604853	1,200,916.10	60.140000	2,028,462.06	827,545.96	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	167,649.000	54.236274	9,092,657.07	70.780000	11,866,196.22	2,773,539.15	0.60
		Base		54.236274	9,092,657.07	70.780000	11,866,196.22	2,773,539.15	0.60
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	92,217.000	38.837471	3,581,475.07	77.400000	7,137,595.80	3,556,120.73	0.36
		Base		38.837471	3,581,475.07	77.400000	7,137,595.80	3,556,120.73	0.36
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,287.000	30.199630	1,337,451.01	60.950000	2,699,292.65	1,361,841.64	0.14
		Base		30.199630	1,337,451.01	60.950000	2,699,292.65	1,361,841.64	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,682.000	52.946452	459,681.10	137.550000	1,194,209.10	734,528.00	0.06
		Base		52.946452	459,681.10	137.550000	1,194,209.10	734,528.00	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	493,655.000	37.048462	18,289,158.32	50.720000	25,038,181.60	6,749,023.28	1.26
		Base		37.048462	18,289,158.32	50.720000	25,038,181.60	6,749,023.28	1.26
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	37,948.000	54.674350	2,074,782.24	68.910000	2,614,996.68	540,214.44	0.13
		Base		54.674350	2,074,782.24	68.910000	2,614,996.68	540,214.44	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	29,999.000	37.644192	1,129,288.12	46.540000	1,396,153.46	266,865.34	0.07
		Base		37.644192	1,129,288.12	46.540000	1,396,153.46	266,865.34	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	53,633.000	17.303582	928,043.01	19.450000	1,043,161.85	115,118.84	0.05
		Base		17.303582	928,043.01	19.450000	1,043,161.85	115,118.84	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	27,125.000	43.922482	1,191,397.32	39.610000	1,074,421.25	-116,976.07	0.05
		Base		43.922482	1,191,397.32	39.610000	1,074,421.25	-116,976.07	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	79,886.000	27.722136	2,214,610.52	31.500000	2,516,409.00	301,798.48	0.13
		Base		27.722136	2,214,610.52	31.500000	2,516,409.00	301,798.48	0.13
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	8,253.000	91.501408	755,161.12	174.620000	1,441,138.86	685,977.74	0.07
		Base		91.501408	755,161.12	174.620000	1,441,138.86	685,977.74	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	34,688.000	33.777255	1,171,665.41	32.350000	1,122,156.80	-49,508.61	0.06
		Base		33.777255	1,171,665.41	32.350000	1,122,156.80	-49,508.61	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	72,935.000	28.107737	2,050,037.80	22.160000	1,616,239.60	-433,798.20	0.08
		Base		28.107737	2,050,037.80	22.160000	1,616,239.60	-433,798.20	0.08
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,023.000	33.565736	403,560.84	67.390000	810,229.97	406,669.13	0.04
		Base		33.565736	403,560.84	67.390000	810,229.97	406,669.13	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,698.000	73.154183	636,295.08	96.180000	836,573.64	200,278.56	0.04
		Base		73.154183	636,295.08	96.180000	836,573.64	200,278.56	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	54,235.000	23.226321	1,259,679.50	41.370000	2,243,701.95	984,022.45	0.11
		Base		23.226321	1,259,679.50	41.370000	2,243,701.95	984,022.45	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,306.000	37.269596	1,017,683.59	47.390000	1,294,031.34	276,347.75	0.07
		Base		37.269596	1,017,683.59	47.390000	1,294,031.34	276,347.75	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	101,740.000	13.130077	1,335,854.03	9.970000	1,014,347.80	-321,506.23	0.05
		Base		13.130077	1,335,854.03	9.970000	1,014,347.80	-321,506.23	0.05
98419M100	XYLEM INC COMMON STOCK								
		Local	19,072.000	27.204351	518,841.38	44.660000	851,755.52	332,914.14	0.04
		Base		27.204351	518,841.38	44.660000	851,755.52	332,914.14	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	93,078.000	29.192070	2,717,139.49	37.940000	3,531,379.32	814,239.83	0.18
		Base		29.192070	2,717,139.49	37.940000	3,531,379.32	814,239.83	0.18
988498101	YUM BRANDS INC COMMON STOCK								
		Local	43,674.000	28.208245	1,231,966.91	82.090000	3,585,198.66	2,353,231.75	0.18
		Base		28.208245	1,231,966.91	82.090000	3,585,198.66	2,353,231.75	0.18
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,121.000	62.938536	1,203,447.75	122.110000	2,334,865.31	1,131,417.56	0.12
		Base		62.938536	1,203,447.75	122.110000	2,334,865.31	1,131,417.56	0.12
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	21,852.000	37.072246	810,102.71	28.020000	612,293.04	-197,809.67	0.03
		Base		37.072246	810,102.71	28.020000	612,293.04	-197,809.67	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,874.000	31.345076	1,531,959.26	47.420000	2,317,605.08	785,645.82	0.12
		Base		31.345076	1,531,959.26	47.420000	2,317,605.08	785,645.82	0.12
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	10,268.000	29.380315	301,677.07	67.640000	694,527.52	392,850.45	0.03
		Base		29.380315	301,677.07	67.640000	694,527.52	392,850.45	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	42,174.000	169.676319	7,155,929.07	235.750000	9,942,520.50	2,786,591.43	0.50
		Base		169.676319	7,155,929.07	235.750000	9,942,520.50	2,786,591.43	0.50
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	28,860.000	40.106316	1,157,468.27	109.270000	3,153,532.20	1,996,063.93	0.16
		Base		40.106316	1,157,468.27	109.270000	3,153,532.20	1,996,063.93	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	67,096.000	64.147241	4,304,023.31	118.970000	7,982,411.12	3,678,387.81	0.40
		Base		64.147241	4,304,023.31	118.970000	7,982,411.12	3,678,387.81	0.40
G25839104	COCA COLA EUROPEAN PARTNERS COMMON STOCK USD1.0								
		Local	22,349.000	37.790000	844,568.71	38.810000	867,364.69	22,795.98	0.04
		Base		37.790000	844,568.71	38.810000	867,364.69	22,795.98	0.04
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	29,657.000	39.277604	1,164,855.91	67.960000	2,015,489.72	850,633.81	0.10
		Base		39.277604	1,164,855.91	67.960000	2,015,489.72	850,633.81	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,037.000	36.564623	1,793,019.44	61.630000	3,022,150.31	1,229,130.87	0.15
		Base		36.564623	1,793,019.44	61.630000	3,022,150.31	1,229,130.87	0.15
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	21,845.000	80.785842	1,764,766.71	15.810000	345,369.45	-1,419,397.26	0.02
		Base		80.785842	1,764,766.71	15.810000	345,369.45	-1,419,397.26	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,446.000	35.882145	984,821.34	66.810000	1,833,667.26	848,845.92	0.09
		Base		35.882145	984,821.34	66.810000	1,833,667.26	848,845.92	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,497.000	23.645379	1,052,148.45	31.400000	1,397,205.80	345,057.35	0.07
		Base		23.645379	1,052,148.45	31.400000	1,397,205.80	345,057.35	0.07
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	11,959.000	73.986036	884,799.01	63.360000	757,722.24	-127,076.77	0.04
		Base		73.986036	884,799.01	63.360000	757,722.24	-127,076.77	0.04
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	150,256.000	74.808898	11,240,485.85	80.480000	12,092,602.88	852,117.03	0.61
		Base		74.808898	11,240,485.85	80.480000	12,092,602.88	852,117.03	0.61
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	19,174.000	81.371498	1,560,217.11	42.720000	819,113.28	-741,103.83	0.04
		Base		81.371498	1,560,217.11	42.720000	819,113.28	-741,103.83	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	38,669.000	39.223484	1,516,732.92	53.390000	2,064,537.91	547,804.99	0.10
		Base		39.223484	1,516,732.92	53.390000	2,064,537.91	547,804.99	0.10
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	31,675.000	28.232105	894,251.94	22.560000	714,588.00	-179,663.94	0.04
		Base		28.232105	894,251.94	22.560000	714,588.00	-179,663.94	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,495.000	38.922131	758,786.95	60.240000	1,174,378.80	415,591.85	0.06
		Base		38.922131	758,786.95	60.240000	1,174,378.80	415,591.85	0.06
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	8,498.000	120.909719	1,027,490.79	98.970000	841,047.06	-186,443.73	0.04
		Base		120.909719	1,027,490.79	98.970000	841,047.06	-186,443.73	0.04
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	45,373.000	22.032026	999,659.10	42.620000	1,933,797.26	934,138.16	0.10
		Base		22.032026	999,659.10	42.620000	1,933,797.26	934,138.16	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	14,764.000	124.908006	1,844,141.80	128.020000	1,890,087.28	45,945.48	0.10
		Base		124.908006	1,844,141.80	128.020000	1,890,087.28	45,945.48	0.10
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	15,643.000	124.414430	1,946,214.93	95.840000	1,499,225.12	-446,989.81	0.08
		Base		124.414430	1,946,214.93	95.840000	1,499,225.12	-446,989.81	0.08
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	31,181.000	37.113273	1,157,228.96	34.350000	1,071,067.35	-86,161.61	0.05
		Base		37.113273	1,157,228.96	34.350000	1,071,067.35	-86,161.61	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	49,244.000	75.965774	3,740,858.56	126.610000	6,234,782.84	2,493,924.28	0.31
		Base		75.965774	3,740,858.56	126.610000	6,234,782.84	2,493,924.28	0.31
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,569.000	42.760666	537,458.81	42.520000	534,433.88	-3,024.93	0.03
		Base		42.760666	537,458.81	42.520000	534,433.88	-3,024.93	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	39,503.000	35.791136	1,413,857.24	60.000000	2,370,180.00	956,322.76	0.12
		Base		35.791136	1,413,857.24	60.000000	2,370,180.00	956,322.76	0.12
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	36,573.000	46.162623	1,688,305.61	9.790000	358,049.67	-1,330,255.94	0.02
		Base		46.162623	1,688,305.61	9.790000	358,049.67	-1,330,255.94	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	36,947.000	55.127307	2,036,788.63	81.360000	3,006,007.92	969,219.29	0.15
		Base		55.127307	2,036,788.63	81.360000	3,006,007.92	969,219.29	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	44,043.000	58.065177	2,557,364.60	43.340000	1,908,823.62	-648,540.98	0.10
		Base		58.065177	2,557,364.60	43.340000	1,908,823.62	-648,540.98	0.10
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	18,121.000	78.371663	1,420,172.91	77.390000	1,402,384.19	-17,788.72	0.07
		Base		78.371663	1,420,172.91	77.390000	1,402,384.19	-17,788.72	0.07
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	42,201.000	101.717156	4,292,565.69	154.360000	6,514,146.36	2,221,580.67	0.33
		Base		101.717156	4,292,565.69	154.360000	6,514,146.36	2,221,580.67	0.33
US DOLLAR Total									
		Local	32,237,863.834		1,256,718,361.44		1,973,840,289.51	717,121,928.07	99.23
		Base			1,256,718,361.44		1,973,840,289.51	717,121,928.07	99.23
EQUITY Total									
		Base	32,237,863.834		1,256,718,361.44		1,973,840,289.51	717,121,928.07	99.23

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		47,622,395.534	Base	1,272,102,893.14		1,989,224,821.21	717,121,928.07	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	9,185.170	1.000000	9,185.17	1.000000	9,185.17	0.00	0.00
		Base		1.000000	9,185.17	1.000000	9,185.17	0.00	0.00
US DOLLAR Total									
		Local	9,185.170		9,185.17		9,185.17	0.00	0.00
		Base			9,185.17		9,185.17	0.00	0.00
CASH Total									
		Base	9,185.170		9,185.17		9,185.17	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796GS2	TREASURY BILL 06/16 0.00000					0.26	23 Jun 2016		
		Local	30,000,000.000	99.984111	29,995,233.33	99.984111	29,995,233.33	0.00	2.82
		Base		99.984111	29,995,233.33	99.984111	29,995,233.33	0.00	2.82
912796GW3	TREASURY BILL 07/16 0.00000					0.3105	21 Jul 2016		
		Local	10,000,000.000	99.956875	9,995,687.50	99.956875	9,995,687.50	0.00	0.94
		Base		99.956875	9,995,687.50	99.956875	9,995,687.50	0.00	0.94
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.94
		Base		99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.94
912796HQ5	TREASURY BILL 11/16 0.00000					0.516	10 Nov 2016		
		Local	10,000,000.000	99.767800	9,976,780.00	99.801000	9,980,100.00	3,320.00	0.94
		Base		99.767800	9,976,780.00	99.801000	9,980,100.00	3,320.00	0.94
912796HT9	WI TREASURY SEC 06/16 0.00000					0.425	02 Jun 2016		
		Local	10,000,000.000	99.998819	9,999,881.94	99.998819	9,999,881.94	0.00	0.94
		Base		99.998819	9,999,881.94	99.998819	9,999,881.94	0.00	0.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
		Local	30,000,000.000	99.532678	29,859,803.33	99.532678	29,859,803.33	0.00	2.81
		Base		99.532678	29,859,803.33	99.532678	29,859,803.33	0.00	2.81
912796JH3	TREASURY BILL 09/16 0.00000					0.4625	01 Sep 2016		
		Local	20,000,000.000	99.881806	19,976,361.11	99.881806	19,976,361.11	0.00	1.88
		Base		99.881806	19,976,361.11	99.881806	19,976,361.11	0.00	1.88
979QHR003	SOUTH STREET REPO					0.44	01 Jun 2016		
		Local	128,689,955.440	100.000000	128,689,955.44	100.000000	128,689,955.44	0.00	12.11
		Base		100.000000	128,689,955.44	100.000000	128,689,955.44	0.00	12.11
979QHR003	SOUTH STREET REPO					0.46	01 Jun 2016		
		Local	111,985,880.510	100.000000	111,985,880.51	100.000000	111,985,880.51	0.00	10.54
		Base		100.000000	111,985,880.51	100.000000	111,985,880.51	0.00	10.54
US DOLLAR Total									
		Local	360,675,835.950		360,469,925.38		360,473,245.38	3,320.00	33.91
		Base			360,469,925.38		360,473,245.38	3,320.00	33.91
CASH EQUIVALENT Total									
		Base	360,675,835.950		360,469,925.38		360,473,245.38	3,320.00	33.91

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	7,921,949.590	100.918871	7,994,742.06	100.395700	7,953,296.74	-41,445.32	0.75
		Base		100.918871	7,994,742.06	100.395700	7,953,296.74	-41,445.32	0.75
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,457,366.750	103.202665	5,632,147.94	102.619828	5,600,340.37	-31,807.57	0.53
Original Face:		Base	15,000,000.000	103.202665	5,632,147.94	102.619828	5,600,340.37	-31,807.57	0.53
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	7,458.370	102.675652	7,657.93	104.653123	7,805.42	147.49	0.00
Original Face:		Base	159,822.000	102.675652	7,657.93	104.653123	7,805.42	147.49	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	10,981.710	102.870227	11,296.91	105.270737	11,560.53	263.62	0.00
Original Face:		Base	200,000.000	102.870227	11,296.91	105.270737	11,560.53	263.62	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	13,174.600	101.620315	13,388.07	104.320653	13,743.83	355.76	0.00
Original Face:		Base	1,170,550.000	101.620315	13,388.07	104.320653	13,743.83	355.76	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	56,357.330	102.054498	57,515.19	103.841304	58,522.19	1,007.00	0.01
Original Face:		Base	3,070,737.000	102.054498	57,515.19	103.841304	58,522.19	1,007.00	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	49,471.890	102.166321	50,543.61	103.859804	51,381.41	837.80	0.00
Original Face:		Base	2,150,000.000	102.166321	50,543.61	103.859804	51,381.41	837.80	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	67,254.600	102.223625	68,750.09	103.880541	69,864.44	1,114.35	0.01
Original Face:		Base	3,000,000.000	102.223625	68,750.09	103.880541	69,864.44	1,114.35	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	155,537.490	102.302004	159,117.97	103.900186	161,603.74	2,485.77	0.02
Original Face:		Base	6,427,055.000	102.302004	159,117.97	103.900186	161,603.74	2,485.77	0.02
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,508.220	102.467810	1,545.44	104.988518	1,583.46	38.02	0.00
Original Face:		Base	50,000.000	102.467810	1,545.44	104.988518	1,583.46	38.02	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	106,263.110	102.370955	108,782.56	104.622940	111,175.59	2,393.03	0.01
Original Face:		Base	2,975,426.000	102.370955	108,782.56	104.622940	111,175.59	2,393.03	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	216,899.240	103.300758	224,058.56	105.063243	227,881.38	3,822.82	0.02
Original Face:		Base	2,793,101.000	103.300758	224,058.56	105.063243	227,881.38	3,822.82	0.02
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	112,789.430	103.420214	116,647.07	105.335467	118,807.27	2,160.20	0.01
Original Face:		Base	1,680,083.000	103.420214	116,647.07	105.335467	118,807.27	2,160.20	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	58,169.290	103.778575	60,367.26	104.632413	60,863.93	496.67	0.01
Original Face:		Base	754,224.000	103.778575	60,367.26	104.632413	60,863.93	496.67	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	22,559.690	103.216223	23,285.26	104.729322	23,626.61	341.35	0.00
Original Face:		Base	300,000.000	103.216223	23,285.26	104.729322	23,626.61	341.35	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	57,117.060	103.976010	59,388.04	105.257538	60,120.01	731.97	0.01
Original Face:		Base	300,000.000	103.976010	59,388.04	105.257538	60,120.01	731.97	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	39,039.340	104.046918	40,619.23	105.270393	41,096.87	477.64	0.00
Original Face:		Base	1,297,789.000	104.046918	40,619.23	105.270393	41,096.87	477.64	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	31,980.190	104.061577	33,279.09	105.152248	33,627.89	348.80	0.00
Original Face:		Base	1,048,917.000	104.061577	33,279.09	105.152248	33,627.89	348.80	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	67,869.800	104.028463	70,603.91	104.969583	71,242.65	638.74	0.01
Original Face:		Base	438,038.000	104.028463	70,603.91	104.969583	71,242.65	638.74	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,814,273.150	104.195926	2,932,357.97	107.852111	3,035,253.00	102,895.03	0.29
Original Face:		Base	10,000,000.000	104.195926	2,932,357.97	107.852111	3,035,253.00	102,895.03	0.29
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,648,757.790	106.353884	1,753,517.95	105.556670	1,740,373.82	-13,144.13	0.16
Original Face:		Base	17,600,000.000	106.353884	1,753,517.95	105.556670	1,740,373.82	-13,144.13	0.16
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	398,071.730	100.978766	401,967.92	107.981930	429,845.54	27,877.62	0.04
Original Face:		Base	16,300,000.000	100.978766	401,967.92	107.981930	429,845.54	27,877.62	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,998,525.000	106.307839	5,313,823.91	105.611960	5,279,040.22	-34,783.69	0.50
Original Face:		Base	50,000,000.000	106.307839	5,313,823.91	105.611960	5,279,040.22	-34,783.69	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.83845	20 Jun 2042		
		Local	2,769,775.200	100.143168	2,773,740.63	100.609550	2,786,658.36	12,917.73	0.26
Original Face:		Base	10,000,000.000	100.143168	2,773,740.63	100.609550	2,786,658.36	12,917.73	0.26
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	25,669,788.850	102.697414	26,362,209.42	99.434890	25,524,726.31	-837,483.11	2.40
Original Face:		Base	41,570,000.000	102.697414	26,362,209.42	99.434890	25,524,726.31	-837,483.11	2.40
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.7344	16 Jun 2037		
		Local	3,531,536.870	100.215920	3,539,162.17	100.109110	3,535,390.13	-3,772.04	0.33
Original Face:		Base	32,313,742.000	100.215920	3,539,162.17	100.109110	3,535,390.13	-3,772.04	0.33
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	388,059.060	101.452349	393,695.03	100.591790	390,355.55	-3,339.48	0.04
Original Face:		Base	5,130,000.000	101.452349	393,695.03	100.591790	390,355.55	-3,339.48	0.04
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,791,101.300	107.399027	1,923,625.36	108.520630	1,943,714.41	20,089.05	0.18
Original Face:		Base	10,300,000.000	107.399027	1,923,625.36	108.520630	1,943,714.41	20,089.05	0.18
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	817,436.900	100.463478	821,225.54	101.497310	829,676.46	8,450.92	0.08
Original Face:		Base	10,000,000.000	100.463478	821,225.54	101.497310	829,676.46	8,450.92	0.08
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,148,986.700	103.920401	1,194,031.59	104.153410	1,196,708.83	2,677.24	0.11
Original Face:		Base	5,000,000.000	103.920401	1,194,031.59	104.153410	1,196,708.83	2,677.24	0.11
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,294,853.360	101.682844	1,316,643.72	103.179480	1,336,022.96	19,379.24	0.13
Original Face:		Base	8,000,000.000	101.682844	1,316,643.72	103.179480	1,336,022.96	19,379.24	0.13
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	2,131,982.800	104.295959	2,223,571.90	103.160360	2,199,361.13	-24,210.77	0.21
Original Face:		Base	10,000,000.000	104.295959	2,223,571.90	103.160360	2,199,361.13	-24,210.77	0.21
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,143,009.530	106.384420	1,215,984.06	105.492450	1,205,788.76	-10,195.30	0.11
Original Face:		Base	7,350,000.000	106.384420	1,215,984.06	105.492450	1,205,788.76	-10,195.30	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	859,921.220	100.481139	864,058.64	101.466740	872,534.03	8,475.39	0.08
Original Face:		Base	4,400,000.000	100.481139	864,058.64	101.466740	872,534.03	8,475.39	0.08
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	3,172,262.700	101.013472	3,204,412.70	100.333680	3,182,847.91	-21,564.79	0.30
Original Face:		Base	10,000,000.000	101.013472	3,204,412.70	100.333680	3,182,847.91	-21,564.79	0.30
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,101,605.290	100.202042	1,103,830.99	101.866900	1,122,171.16	18,340.17	0.11
Original Face:		Base	3,600,000.000	100.202042	1,103,830.99	101.866900	1,122,171.16	18,340.17	0.11
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,831,980.200	99.961601	1,831,276.74	102.483150	1,877,471.02	46,194.28	0.18
Original Face:		Base	5,000,000.000	99.961601	1,831,276.74	102.483150	1,877,471.02	46,194.28	0.18
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	745,305.550	101.912626	759,560.46	102.424210	763,373.32	3,812.86	0.07
Original Face:		Base	5,000,000.000	101.912626	759,560.46	102.424210	763,373.32	3,812.86	0.07
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	3,444,795.300	99.769437	3,436,852.86	102.014860	3,514,203.10	77,350.24	0.33
Original Face:		Base	10,000,000.000	99.769437	3,436,852.86	102.014860	3,514,203.10	77,350.24	0.33
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	3,444,795.300	101.195898	3,485,991.53	104.139530	3,587,393.63	101,402.10	0.34
Original Face:		Base	10,000,000.000	101.195898	3,485,991.53	104.139530	3,587,393.63	101,402.10	0.34
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	3,170,574.800	99.949072	3,168,960.10	100.753310	3,194,459.06	25,498.96	0.30
Original Face:		Base	10,000,000.000	99.949072	3,168,960.10	100.753310	3,194,459.06	25,498.96	0.30
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	648,625.800	103.112917	668,816.98	108.440600	703,373.71	34,556.73	0.07
Original Face:		Base	5,000,000.000	103.112917	668,816.98	108.440600	703,373.71	34,556.73	0.07
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,278,143.800	99.896999	1,276,827.30	102.515580	1,310,296.53	33,469.23	0.12
Original Face:		Base	5,000,000.000	99.896999	1,276,827.30	102.515580	1,310,296.53	33,469.23	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	3,348,739.360	99.793507	3,341,824.44	102.346510	3,427,317.86	85,493.42	0.32
Original Face:		Base	10,815,142.000	99.793507	3,341,824.44	102.346510	3,427,317.86	85,493.42	0.32
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	862,353.850	102.020180	879,774.95	102.179480	881,148.68	1,373.73	0.08
Original Face:		Base	5,000,000.000	102.020180	879,774.95	102.179480	881,148.68	1,373.73	0.08
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,724,707.700	100.693962	1,736,676.52	101.473380	1,750,119.20	13,442.68	0.16
Original Face:		Base	10,000,000.000	100.693962	1,736,676.52	101.473380	1,750,119.20	13,442.68	0.16
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,223,938.320	102.740109	1,257,475.56	104.517950	1,279,235.24	21,759.68	0.12
Original Face:		Base	5,648,629.000	102.740109	1,257,475.56	104.517950	1,279,235.24	21,759.68	0.12
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	5,446,475.700	101.318037	5,518,262.25	100.231520	5,459,085.38	-59,176.87	0.51
Original Face:		Base	30,000,000.000	101.318037	5,518,262.25	100.231520	5,459,085.38	-59,176.87	0.51
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.73845	20 Nov 2042		
		Local	17,439,885.200	100.000000	17,439,885.20	100.099980	17,457,321.60	17,436.40	1.64
Original Face:		Base	25,333,333.000	100.000000	17,439,885.20	100.099980	17,457,321.60	17,436.40	1.64
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.7844	16 Nov 2041		
		Local	4,929,535.100	100.163072	4,937,573.78	100.355540	4,947,061.57	9,487.79	0.47
Original Face:		Base	10,000,000.000	100.163072	4,937,573.78	100.355540	4,947,061.57	9,487.79	0.47
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,870,292.850	105.129909	3,017,536.27	104.678220	3,004,571.46	-12,964.81	0.28
Original Face:		Base	10,359,452.000	105.129909	3,017,536.27	104.678220	3,004,571.46	-12,964.81	0.28
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.7844	16 Dec 2041		
		Local	7,945,670.080	100.163140	7,958,632.65	100.348970	7,973,398.08	14,765.43	0.75
Original Face:		Base	12,911,372.000	100.163140	7,958,632.65	100.348970	7,973,398.08	14,765.43	0.75
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.734275	15,260,141.29	100.283070	15,042,460.50	-217,680.79	1.42
Original Face:		Base	15,000,000.000	101.734275	15,260,141.29	100.283070	15,042,460.50	-217,680.79	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
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	15,854,549.400	101.457090	16,085,564.44	99.400640	15,759,523.57	-326,040.87	1.48
Original Face:		Base	20,000,000.000	101.457090	16,085,564.44	99.400640	15,759,523.57	-326,040.87	1.48
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	4,482,949.300	104.483583	4,683,946.07	101.548600	4,552,372.25	-131,573.82	0.43
Original Face:		Base	10,000,000.000	104.483583	4,683,946.07	101.548600	4,552,372.25	-131,573.82	0.43
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	14,458,119.500	101.127006	14,621,063.33	100.496920	14,529,964.79	-91,098.54	1.37
Original Face:		Base	25,000,000.000	101.127006	14,621,063.33	100.496920	14,529,964.79	-91,098.54	1.37
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	6,108,061.500	100.202581	6,120,435.25	97.673900	5,965,981.88	-154,453.37	0.56
Original Face:		Base	10,000,000.000	100.202581	6,120,435.25	97.673900	5,965,981.88	-154,453.37	0.56
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,108,061.500	100.970257	6,167,325.37	99.483690	6,076,524.97	-90,800.40	0.57
Original Face:		Base	10,000,000.000	100.970257	6,167,325.37	99.483690	6,076,524.97	-90,800.40	0.57
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	9,216,016.440	102.062507	9,406,097.39	101.644330	9,367,558.16	-38,539.23	0.88
Original Face:		Base	18,249,312.000	102.062507	9,406,097.39	101.644330	9,367,558.16	-38,539.23	0.88
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,798,064.900	100.000000	6,798,064.88	97.630030	6,636,952.80	-161,112.08	0.62
Original Face:		Base	10,000,000.000	100.000000	6,798,064.88	97.630030	6,636,952.80	-161,112.08	0.62
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,798,064.900	101.845183	6,923,501.63	98.493860	6,695,676.53	-227,825.10	0.63
Original Face:		Base	10,000,000.000	101.845183	6,923,501.63	98.493860	6,695,676.53	-227,825.10	0.63
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,524,865.700	102.012839	6,656,200.76	99.245390	6,475,628.41	-180,572.35	0.61
Original Face:		Base	10,000,000.000	102.012839	6,656,200.76	99.245390	6,475,628.41	-180,572.35	0.61
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	16,007,744.700	99.051878	15,855,971.71	98.190520	15,718,087.76	-137,883.95	1.48
Original Face:		Base	18,000,000.000	99.051878	15,855,971.71	98.190520	15,718,087.76	-137,883.95	1.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,701,962.980	99.253309	12,607,118.51	98.350640	12,492,461.88	-114,656.63	1.18
Original Face:		Base	15,000,000.000	99.253309	12,607,118.51	98.350640	12,492,461.88	-114,656.63	1.18
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,902,245.360	101.573822	2,947,921.55	101.307610	2,940,195.41	-7,726.14	0.28
Original Face:		Base	3,000,000.000	101.573822	2,947,921.55	101.307610	2,940,195.41	-7,726.14	0.28
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	808,926.130	101.472524	820,837.76	102.639450	830,277.33	9,439.57	0.08
Original Face:		Base	1,000,000.000	101.472524	820,837.76	102.639450	830,277.33	9,439.57	0.08
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,664,995.070	100.817491	1,678,606.26	103.052530	1,715,819.54	37,213.28	0.16
Original Face:		Base	2,000,000.000	100.817491	1,678,606.26	103.052530	1,715,819.54	37,213.28	0.16
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	896,425.890	100.934407	904,802.16	101.970030	914,085.75	9,283.59	0.09
Original Face:		Base	1,000,000.000	100.934407	904,802.16	101.970030	914,085.75	9,283.59	0.09
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	4,715,028.500	101.240154	4,773,502.11	101.815170	4,800,614.28	27,112.17	0.45
Original Face:		Base	5,000,000.000	101.240154	4,773,502.11	101.815170	4,800,614.28	27,112.17	0.45
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,952,470.120	100.885975	6,005,207.52	101.270610	6,028,102.80	22,895.28	0.57
Original Face:		Base	5,985,000.000	100.885975	6,005,207.52	101.270610	6,028,102.80	22,895.28	0.57
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.372917	12,472,702.09	98.475000	12,485,645.25	12,943.16	1.17
		Base		98.372917	12,472,702.09	98.475000	12,485,645.25	12,943.16	1.17
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.265348	14,888,182.84	98.483800	14,921,280.54	33,097.70	1.40
		Base		98.265348	14,888,182.84	98.483800	14,921,280.54	33,097.70	1.40
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.8359	06 Feb 2020		
		Local	1,898,918.940	96.482982	1,832,133.62	100.027190	1,899,435.26	67,301.64	0.18
Original Face:		Base	4,000,000.000	96.482982	1,832,133.62	100.027190	1,899,435.26	67,301.64	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	104.919762	4,931,228.82	105.381000	4,952,907.00	21,678.18	0.47
		Base		104.919762	4,931,228.82	105.381000	4,952,907.00	21,678.18	0.47
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	100.072430	1,200,869.16	100.000000	1,200,000.00	-869.16	0.11
		Base		100.072430	1,200,869.16	100.000000	1,200,000.00	-869.16	0.11
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.453076	4,018,123.02	100.453400	4,018,136.00	12.98	0.38
		Base		100.453076	4,018,123.02	100.453400	4,018,136.00	12.98	0.38
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	7,531,530.800	110.955931	8,356,680.10	110.833040	8,347,424.54	-9,255.56	0.79
Original Face:		Base	28,600,000.000	110.955931	8,356,680.10	110.833040	8,347,424.54	-9,255.56	0.79
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		Local	551,519.300	102.720044	566,520.87	102.048831	562,819.00	-3,701.87	0.05
Original Face:		Base	2,152,855.000	102.720044	566,520.87	102.048831	562,819.00	-3,701.87	0.05
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		Local	962,743.670	105.115938	1,011,997.04	104.371226	1,004,827.37	-7,169.67	0.09
Original Face:		Base	2,348,960.000	105.115938	1,011,997.04	104.371226	1,004,827.37	-7,169.67	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		Local	2,218,795.170	105.651922	2,344,199.74	104.717687	2,323,470.98	-20,728.76	0.22
Original Face:		Base	4,240,960.000	105.651922	2,344,199.74	104.717687	2,323,470.98	-20,728.76	0.22
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		Local	2,924,520.830	106.138255	3,104,035.39	105.221129	3,077,213.84	-26,821.55	0.29
Original Face:		Base	6,113,646.000	106.138255	3,104,035.39	105.221129	3,077,213.84	-26,821.55	0.29
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		Local	2,384,182.810	109.895042	2,620,098.69	108.025173	2,575,517.61	-44,581.08	0.24
Original Face:		Base	4,650,545.000	109.895042	2,620,098.69	108.025173	2,575,517.61	-44,581.08	0.24
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.536	25 Aug 2019		
		Local	783,370.680	104.450967	818,238.25	103.879668	813,762.86	-4,475.39	0.08
Original Face:		Base	5,080,000.000	104.450967	818,238.25	103.879668	813,762.86	-4,475.39	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.44	25 Nov 2024		
		Local	7,268,424.040	110.642913	8,041,996.06	109.486595	7,957,949.99	-84,046.07	0.75
Original Face:		Base	12,180,140.000	110.642913	8,041,996.06	109.486595	7,957,949.99	-84,046.07	0.75
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.294	25 Jan 2025		
		Local	6,766,865.110	110.244434	7,460,092.16	108.417783	7,336,485.13	-123,607.03	0.69
Original Face:		Base	10,243,765.000	110.244434	7,460,092.16	108.417783	7,336,485.13	-123,607.03	0.69
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					4.81	25 Jan 2029		
		Local	5,000,000.000	114.356359	5,717,817.97	114.375000	5,718,750.00	932.03	0.54
Original Face:		Base	5,000,000.000	114.356359	5,717,817.97	114.375000	5,718,750.00	932.03	0.54
912796HQ5	TREASURY BILL 11/16 0.00000					0.01	10 Nov 2016		
		Local	20,000,000.000	99.788500	19,957,700.02	99.801000	19,960,200.00	2,499.98	1.88
		Base		99.788500	19,957,700.02	99.801000	19,960,200.00	2,499.98	1.88
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	103.311516	5,165,575.79	103.496100	5,174,805.00	9,229.21	0.49
		Base		103.311516	5,165,575.79	103.496100	5,174,805.00	9,229.21	0.49
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		Local	10,000,000.000	100.125517	10,012,551.69	100.040000	10,004,000.00	-8,551.69	0.94
		Base		100.125517	10,012,551.69	100.040000	10,004,000.00	-8,551.69	0.94
912828F70	US TREASURY FRN 10/16 VAR					0.4033099	31 Oct 2016		
		Local	20,000,000.000	99.988610	19,997,722.07	100.018600	20,003,720.00	5,997.93	1.88
		Base		99.988610	19,997,722.07	100.018600	20,003,720.00	5,997.93	1.88
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		Local	10,000,000.000	102.757082	10,275,708.15	102.770700	10,277,070.00	1,361.85	0.97
		Base		102.757082	10,275,708.15	102.770700	10,277,070.00	1,361.85	0.97
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		Local	40,000,000.000	103.668631	41,467,452.43	103.558600	41,423,440.00	-44,012.43	3.90
		Base		103.668631	41,467,452.43	103.558600	41,423,440.00	-44,012.43	3.90
912828H60	US TREASURY FRN 01/17 VAR					0.4343099	31 Jan 2017		
		Local	20,000,000.000	99.999323	19,999,864.53	100.017200	20,003,440.00	3,575.47	1.88
		Base		99.999323	19,999,864.53	100.017200	20,003,440.00	3,575.47	1.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.551248	4,977,562.42	99.769500	4,988,475.00	10,912.58	0.47
		Base		99.551248	4,977,562.42	99.769500	4,988,475.00	10,912.58	0.47
912828K41	US TREASURY FRN 04/17 VAR					0.4243099	30 Apr 2017		
		Local	40,000,000.000	100.000693	40,000,277.22	100.004700	40,001,880.00	1,602.78	3.76
		Base		100.000693	40,000,277.22	100.004700	40,001,880.00	1,602.78	3.76
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	15,000,000.000	100.009066	15,001,359.85	99.805600	14,970,840.00	-30,519.85	1.41
		Base		100.009066	15,001,359.85	99.805600	14,970,840.00	-30,519.85	1.41
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		Local	0.000	0.000000	-0.15	0.000000	0.00	0.15	0.00
		Base		0.000000	-0.15	0.000000	0.00	0.15	0.00
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	20,000,000.000	100.228314	20,045,662.86	100.241100	20,048,220.00	2,557.14	1.89
		Base		100.228314	20,045,662.86	100.241100	20,048,220.00	2,557.14	1.89
912828M23	US TREASURY FRN 10/17 VAR					0.5183099	31 Oct 2017		
		Local	19,000,000.000	99.897073	18,980,443.94	100.089900	19,017,081.00	36,637.06	1.79
		Base		99.897073	18,980,443.94	100.089900	19,017,081.00	36,637.06	1.79
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	4,000,000.000	100.598837	4,023,953.46	100.714800	4,028,592.00	4,638.54	0.38
		Base		100.598837	4,023,953.46	100.714800	4,028,592.00	4,638.54	0.38
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	20,000,000.000	101.729706	20,345,941.21	101.632800	20,326,560.00	-19,381.21	1.91
		Base		101.729706	20,345,941.21	101.632800	20,326,560.00	-19,381.21	1.91
912828N97	US TREASURY FRN 01/18 VAR					0.6223099	31 Jan 2018		
		Local	19,000,000.000	100.070615	19,013,416.81	100.208500	19,039,615.00	26,198.19	1.79
		Base		100.070615	19,013,416.81	100.208500	19,039,615.00	26,198.19	1.79
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		Local	10,000,000.000	99.963401	9,996,340.14	99.839800	9,983,980.00	-12,360.14	0.94
		Base		99.963401	9,996,340.14	99.839800	9,983,980.00	-12,360.14	0.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.135252	4,956,762.59	98.957000	4,947,850.00	-8,912.59	0.47
		Base	99.135252	4,956,762.59	98.957000	4,947,850.00	-8,912.59	0.47
912828Q45	US TREASURY N/B 03/18 0.875				0.875	31 Mar 2018		
	10,000,000.000	Local	100.136366	10,013,636.57	100.011700	10,001,170.00	-12,466.57	0.94
		Base	100.136366	10,013,636.57	100.011700	10,001,170.00	-12,466.57	0.94
912828Q94	US TREASURY N/B 04/18 0.75				0.75	30 Apr 2018		
	10,000,000.000	Local	99.805246	9,980,524.55	99.773400	9,977,340.00	-3,184.55	0.94
		Base	99.805246	9,980,524.55	99.773400	9,977,340.00	-3,184.55	0.94
912828QF0	US TREASURY N/B 04/16 2				2.0	30 Apr 2016		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912828TR1	US TREASURY N/B 09/19 1				1.0	30 Sep 2019		
	10,000,000.000	Local	99.992448	9,999,244.83	99.710900	9,971,090.00	-28,154.83	0.94
		Base	99.992448	9,999,244.83	99.710900	9,971,090.00	-28,154.83	0.94
912828UU2	US TREASURY N/B 03/18 0.75				0.75	31 Mar 2018		
	20,000,000.000	Local	99.959912	19,991,982.37	99.796900	19,959,380.00	-32,602.37	1.88
		Base	99.959912	19,991,982.37	99.796900	19,959,380.00	-32,602.37	1.88
912828UZ1	US TREASURY N/B 04/18 0.625				0.625	30 Apr 2018		
	5,000,000.000	Local	99.522398	4,976,119.90	99.539100	4,976,955.00	835.10	0.47
		Base	99.522398	4,976,119.90	99.539100	4,976,955.00	835.10	0.47
912828VP2	US TREASURY N/B 07/20 2				2.0	31 Jul 2020		
	5,000,000.000	Local	102.712381	5,135,619.06	102.925800	5,146,290.00	10,670.94	0.48
		Base	102.712381	5,135,619.06	102.925800	5,146,290.00	10,670.94	0.48
912828WT3	US TREASURY N/B 07/17 0.875				0.875	15 Jul 2017		
	10,000,000.000	Local	100.099453	10,009,945.25	100.121100	10,012,110.00	2,164.75	0.94
		Base	100.099453	10,009,945.25	100.121100	10,012,110.00	2,164.75	0.94
US DOLLAR Total								
	695,508,937.300	Local		704,814,114.55		702,400,459.33	-2,413,655.22	66.08
Original Face:	738,292,595.000	Base		704,814,114.55		702,400,459.33	-2,413,655.22	66.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		695,508,937.300	Base	704,814,114.55		702,400,459.33	-2,413,655.22	66.08
Original Face:		738,292,595.000						

& 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: *May 31, 2016* *View Date:* *June 8, 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									
		1,056,193,958.420	Base		1,065,293,225.10		1,062,882,889.88	-2,410,335.22	100.00
Original Face:		738,292,595.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,273.390	1.000000	2,273.39	1.000000	2,273.39	0.00	0.00
		Base		1.000000	2,273.39	1.000000	2,273.39	0.00	0.00
US DOLLAR Total									
		Local	2,273.390		2,273.39		2,273.39	0.00	0.00
		Base			2,273.39		2,273.39	0.00	0.00
CASH Total									
		Base	2,273.390		2,273.39		2,273.39	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	99.931056	29,979,316.67	99.931056	29,979,316.67	0.00	1.51
		Base		99.931056	29,979,316.67	99.931056	29,979,316.67	0.00	1.51
03785DGU4	APPLE INC					0.44	28 Jul 2016		
		Local	19,183,000.000	99.930333	19,169,635.84	99.930333	19,169,635.84	0.00	0.97
		Base		99.930333	19,169,635.84	99.930333	19,169,635.84	0.00	0.97
03948GF24	ARCHER DANIELS MIDLA					0.42	02 Jun 2016		
		Local	27,000,000.000	99.998833	26,999,685.00	99.998833	26,999,685.00	0.00	1.36
		Base		99.998833	26,999,685.00	99.998833	26,999,685.00	0.00	1.36
04821TGL3	ATLANTIC ASSET SECUR					0.58	20 Jul 2016		
		Local	40,000,000.000	99.921056	39,968,422.22	99.921056	39,968,422.22	0.00	2.02
		Base		99.921056	39,968,422.22	99.921056	39,968,422.22	0.00	2.02
06427EJ36	BANK OF MONTREAL-					0.57	20 Jul 2016		
		Local	40,000,000.000	100.000677	40,000,270.87	100.000677	40,000,270.87	0.00	2.02
		Base		100.000677	40,000,270.87	100.000677	40,000,270.87	0.00	2.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06538BGL1	BANK TOKYO MIT UFJ NY					0.62	20 Jul 2016		
		40,000,000.000	Local	99.915611	39,966,244.44	99.915611	39,966,244.44	0.00	2.02
			Base	99.915611	39,966,244.44	99.915611	39,966,244.44	0.00	2.02
07644AG57	BEDFORD ROW FDG CORP					0.86	05 Jul 2016		
		20,000,000.000	Local	99.918778	19,983,755.55	99.918778	19,983,755.55	0.00	1.01
			Base	99.918778	19,983,755.55	99.918778	19,983,755.55	0.00	1.01
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.9031	02 Jun 2017		
		30,000,000.000	Local	99.979918	29,993,975.31	99.979918	29,993,975.31	0.00	1.51
			Base	99.979918	29,993,975.31	99.979918	29,993,975.31	0.00	1.51
13738JGL8	CAN AST + CAN LTD JT					0.6	20 Jul 2016		
		30,000,000.000	Local	99.918333	29,975,500.00	99.918333	29,975,500.00	0.00	1.51
			Base	99.918333	29,975,500.00	99.918333	29,975,500.00	0.00	1.51
19121AGK1	COCA-COLA COMPANY					0.5	19 Jul 2016		
		25,000,000.000	Local	99.933333	24,983,333.34	99.933333	24,983,333.34	0.00	1.26
			Base	99.933333	24,983,333.34	99.933333	24,983,333.34	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	99.972333	29,991,700.00	99.972333	29,991,700.00	0.00	1.51
			Base	99.972333	29,991,700.00	99.972333	29,991,700.00	0.00	1.51
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		5,000,000.000	Local	99.821861	4,991,093.05	99.821861	4,991,093.05	0.00	0.25
			Base	99.821861	4,991,093.05	99.821861	4,991,093.05	0.00	0.25
38102JFN0	GOLDEN FUNDING CORP					0.5	22 Jun 2016		
		24,132,000.000	Local	99.970833	24,124,961.50	99.970833	24,124,961.50	0.00	1.22
			Base	99.970833	24,124,961.50	99.970833	24,124,961.50	0.00	1.22
45779PF78	INSTITUTIONAL SECURED					0.63	07 Jun 2016		
		10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.50
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PGD4	INSTITUTIONAL SECURED					0.64	13 Jul 2016		
		25,000,000.000	Local	99.925333	24,981,333.33	99.925333	24,981,333.33	0.00	1.26
			Base	99.925333	24,981,333.33	99.925333	24,981,333.33	0.00	1.26
45826CGS3	INTEL CORPORATION					0.41	26 Jul 2016		
		18,500,000.000	Local	99.937361	18,488,411.81	99.937361	18,488,411.81	0.00	0.93
			Base	99.937361	18,488,411.81	99.937361	18,488,411.81	0.00	0.93
45856WG11	INTERCONTINENTAL EXCHANGE					0.5	01 Jul 2016		
		18,900,000.000	Local	99.958333	18,892,125.00	99.958333	18,892,125.00	0.00	0.95
			Base	99.958333	18,892,125.00	99.958333	18,892,125.00	0.00	0.95
52468JGU2	LEGACY CAPITAL COMPANY					0.65	28 Jul 2016		
		27,500,000.000	Local	99.897083	27,471,697.92	99.897083	27,471,697.92	0.00	1.39
			Base	99.897083	27,471,697.92	99.897083	27,471,697.92	0.00	1.39
56274LFQ2	MANHATTAN ASSET FDG.					0.5	24 Jun 2016		
		40,000,000.000	Local	99.968056	39,987,222.22	99.968056	39,987,222.22	0.00	2.02
			Base	99.968056	39,987,222.22	99.968056	39,987,222.22	0.00	2.02
60689FGJ1	MIZUHO BANK LTD					0.835	18 Jul 2016		
		30,000,000.000	Local	99.890986	29,967,295.83	99.890986	29,967,295.83	0.00	1.51
			Base	99.890986	29,967,295.83	99.890986	29,967,295.83	0.00	1.51
63763PH51	NATIONAL SECS CLEARING					0.6	05 Aug 2016		
		30,000,000.000	Local	99.891667	29,967,500.00	99.891667	29,967,500.00	0.00	1.51
			Base	99.891667	29,967,500.00	99.891667	29,967,500.00	0.00	1.51
71838LFU1	PHILIP MORRIS INTL					0.46	28 Jun 2016		
		42,290,000.000	Local	99.965500	42,275,409.95	99.965500	42,275,409.95	0.00	2.13
			Base	99.965500	42,275,409.95	99.965500	42,275,409.95	0.00	2.13
78009NHT6	ROYAL BK OF CANADA					0.9761	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	99.963333	29,989,000.00	99.963333	29,989,000.00	0.00	1.51
			Base	99.963333	29,989,000.00	99.963333	29,989,000.00	0.00	1.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124LJ11	SHEFFIELD RECEIVABLE				0.82	01 Sep 2016		
	10,000,000.000	Local	99.790445	9,979,044.45	99.790445	9,979,044.45	0.00	0.50
		Base	99.790445	9,979,044.45	99.790445	9,979,044.45	0.00	0.50
86563GGK2	SUMITOMO TR & BKNG C				0.62	19 Jul 2016		
	30,000,000.000	Local	99.917333	29,975,200.00	99.917333	29,975,200.00	0.00	1.51
		Base	99.917333	29,975,200.00	99.917333	29,975,200.00	0.00	1.51
86958DN57	SVENSKA HANDLSBNKN A				0.805	15 Jul 2016		
	30,000,000.000	Local	100.001813	30,000,544.01	100.001813	30,000,544.01	0.00	1.51
		Base	100.001813	30,000,544.01	100.001813	30,000,544.01	0.00	1.51
88602TFL2	THUNDER BAY FNDNG LLC				0.77	20 Jun 2016		
	25,000,000.000	Local	99.959361	24,989,840.28	99.959361	24,989,840.28	0.00	1.26
		Base	99.959361	24,989,840.28	99.959361	24,989,840.28	0.00	1.26
912796HE2	TREASURY BILL 09/16 0.00000				0.328	15 Sep 2016		
	10,000,000.000	Local	99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.50
		Base	99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.50
96327RG16	WHEELS INC				0.55	01 Jul 2016		
	10,000,000.000	Local	99.954167	9,995,416.67	99.954167	9,995,416.67	0.00	0.50
		Base	99.954167	9,995,416.67	99.954167	9,995,416.67	0.00	0.50
96327RJ13	WHEELS INC				0.65	01 Sep 2016		
	15,000,000.000	Local	99.833889	14,975,083.33	99.833889	14,975,083.33	0.00	0.76
		Base	99.833889	14,975,083.33	99.833889	14,975,083.33	0.00	0.76
979QHR003	SOUTH STREET REPO				0.45	01 Jun 2016		
	245,680,653.300	Local	100.000000	245,680,653.30	100.000000	245,680,653.30	0.00	12.40
		Base	100.000000	245,680,653.30	100.000000	245,680,653.30	0.00	12.40
98137RG79	WORKING CAP. MAN. CO				0.5	07 Jul 2016		
	20,300,000.000	Local	99.950000	20,289,850.00	99.950000	20,289,850.00	0.00	1.02
		Base	99.950000	20,289,850.00	99.950000	20,289,850.00	0.00	1.02
US DOLLAR Total								
	1,071,543,619.300	Local		1,071,080,780.11		1,071,080,780.11	0.00	54.07
		Base		1,071,080,780.11		1,071,080,780.11	0.00	54.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			1,071,543,619.300	Base	1,071,080,780.11		1,071,080,780.11	0.00	54.07
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					0.9341	06 May 2019		
			5,000,000.000	Local	100.328321	5,016,416.03	99.862800	4,993,140.00	-23,276.03	0.25
				Base	100.328321	5,016,416.03	99.862800	4,993,140.00	-23,276.03	0.25
05581RAA4	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A1					0.63	21 Feb 2017		
			5,629,807.740	Local	100.000000	5,629,807.74	99.925450	5,625,610.72	-4,197.02	0.28
	Original Face:		11,500,000.000	Base	100.000000	5,629,807.74	99.925450	5,625,610.72	-4,197.02	0.28
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					0.93845	22 Jan 2018		
			10,000,000.000	Local	100.000000	10,000,000.00	100.012960	10,001,296.00	1,296.00	0.50
	Original Face:		10,000,000.000	Base	100.000000	10,000,000.00	100.012960	10,001,296.00	1,296.00	0.50
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.1761	09 Dec 2016		
			10,000,000.000	Local	99.967356	9,996,735.64	100.085500	10,008,550.00	11,814.36	0.51
				Base	99.967356	9,996,735.64	100.085500	10,008,550.00	11,814.36	0.51
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
			14,000,000.000	Local	99.911765	13,987,647.06	100.972500	14,136,150.00	148,502.94	0.71
				Base	99.911765	13,987,647.06	100.972500	14,136,150.00	148,502.94	0.71
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
			4,541,901.000	Local	99.993077	4,541,586.55	100.345700	4,557,602.35	16,015.80	0.23
				Base	99.993077	4,541,586.55	100.345700	4,557,602.35	16,015.80	0.23
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
			2,838,688.000	Local	100.000000	2,838,688.00	100.789100	2,861,088.09	22,400.09	0.14
				Base	100.000000	2,838,688.00	100.789100	2,861,088.09	22,400.09	0.14
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
			3,747,068.000	Local	106.459892	3,989,124.54	106.464200	3,989,285.97	161.43	0.20
				Base	106.459892	3,989,124.54	106.464200	3,989,285.97	161.43	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9539	23 May 2017		
		Local	10,948,820.000	99.663500	10,911,977.26	99.865900	10,934,137.63	22,160.37	0.55
		Base		99.663500	10,911,977.26	99.865900	10,934,137.63	22,160.37	0.55
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.72445	15 Aug 2018		
		Local	2,537,840.100	100.000000	2,537,840.10	99.972990	2,537,154.63	-685.47	0.13
	Original Face:	Base	5,500,000.000	100.000000	2,537,840.10	99.972990	2,537,154.63	-685.47	0.13
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.970979	4,540,582.88	100.681200	4,572,840.43	32,257.55	0.23
		Base		99.970979	4,540,582.88	100.681200	4,572,840.43	32,257.55	0.23
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.997173	7,948,102.27	99.850460	7,936,441.07	-11,661.20	0.40
	Original Face:	Base	7,948,327.000	99.997173	7,948,102.27	99.850460	7,936,441.07	-11,661.20	0.40
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	10,000,000.000	99.995429	9,999,542.90	100.171770	10,017,177.00	17,634.10	0.51
	Original Face:	Base	10,000,000.000	99.995429	9,999,542.90	100.171770	10,017,177.00	17,634.10	0.51
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.977410	3,999,096.41	100.313400	4,012,536.00	13,439.59	0.20
	Original Face:	Base	4,000,000.000	99.977410	3,999,096.41	100.313400	4,012,536.00	13,439.59	0.20
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					0.9644	15 Apr 2019		
		Local	4,500,000.000	100.000000	4,500,000.00	100.042420	4,501,908.90	1,908.90	0.23
	Original Face:	Base	4,500,000.000	100.000000	4,500,000.00	100.042420	4,501,908.90	1,908.90	0.23
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.075780	2,840,839.17	100.236000	2,845,387.30	4,548.13	0.14
		Base		100.075780	2,840,839.17	100.236000	2,845,387.30	4,548.13	0.14
191098AH5	COCA COLA BOTTL CO CONSL SR UNSECURED 06/16 5					5.0	15 Jun 2016		
		Local	7,650,000.000	100.153222	7,661,721.50	100.132500	7,660,136.25	-1,585.25	0.39
		Base		100.153222	7,661,721.50	100.132500	7,660,136.25	-1,585.25	0.39
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.0011	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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.995494	7,380,256.40	100.438600	7,412,960.26	32,703.86	0.37
		Base		99.995494	7,380,256.40	100.438600	7,412,960.26	32,703.86	0.37
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.8044	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.189270	4,550,497.46	8,596.46	0.23
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.189270	4,550,497.46	8,596.46	0.23
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.864279	4,535,736.69	100.219500	4,551,870.47	16,133.78	0.23
		Base		99.864279	4,535,736.69	100.219500	4,551,870.47	16,133.78	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	100.050100	4,002,004.00	2,004.00	0.20
		Base		100.000000	4,000,000.00	100.050100	4,002,004.00	2,004.00	0.20
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	6,249,781.290	99.987048	6,248,971.80	99.801140	6,237,352.97	-11,618.83	0.31
Original Face:		Base	8,000,000.000	99.987048	6,248,971.80	99.801140	6,237,352.97	-11,618.83	0.31
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	14,994,990.960	100.000000	14,994,990.96	100.000340	14,995,041.94	50.98	0.76
Original Face:		Base	25,000,000.000	100.000000	14,994,990.96	100.000340	14,995,041.94	50.98	0.76
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.547751	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.547751	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,306,597.590	102.195579	1,335,284.97	104.639394	1,367,215.80	31,930.83	0.07
Original Face:		Base	2,752,950.000	102.195579	1,335,284.97	104.639394	1,367,215.80	31,930.83	0.07
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	80,816.370	103.180618	83,386.83	102.440440	82,788.65	-598.18	0.00
Original Face:		Base	3,000,000.000	103.180618	83,386.83	102.440440	82,788.65	-598.18	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	100.193500	4,007,740.00	7,740.00	0.20
		Base		100.000000	4,000,000.00	100.193500	4,007,740.00	7,740.00	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.986710	6,244,284.03	100.244800	6,260,402.04	16,118.01	0.32
		Base		99.986710	6,244,284.03	100.244800	6,260,402.04	16,118.01	0.32
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	7,360,455.770	105.523558	7,767,014.82	105.348039	7,754,095.82	-12,919.00	0.39
Original Face:		Base	11,354,753.000	105.523558	7,767,014.82	105.348039	7,754,095.82	-12,919.00	0.39
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,051,727.900	105.408302	3,216,774.57	104.778597	3,197,557.68	-19,216.89	0.16
Original Face:		Base	5,677,376.000	105.408302	3,216,774.57	104.778597	3,197,557.68	-19,216.89	0.16
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8251	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.964700	9,996,470.00	-3,530.00	0.50
		Base		100.000000	10,000,000.00	99.964700	9,996,470.00	-3,530.00	0.50
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	99.751100	11,326,491.02	-28,261.98	0.57
		Base		100.000000	11,354,753.00	99.751100	11,326,491.02	-28,261.98	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	99.722900	8,492,466.98	-18,683.84	0.43
		Base		99.942295	8,511,150.82	99.722900	8,492,466.98	-18,683.84	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	99.838900	6,814,004.93	-989.36	0.34
		Base		99.853396	6,814,994.29	99.838900	6,814,004.93	-989.36	0.34
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.563	23 Nov 2018		
		Local	15,000,000.000	99.848870	14,977,330.55	99.852600	14,977,890.00	559.45	0.76
		Base		99.848870	14,977,330.55	99.852600	14,977,890.00	559.45	0.76
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.783	22 Jan 2021		
		Local	20,000,000.000	99.981434	19,996,286.81	100.116800	20,023,360.00	27,073.19	1.01
		Base		99.981434	19,996,286.81	100.116800	20,023,360.00	27,073.19	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	99.881200	24,870,418.80	-29,581.20	1.26
		Base		100.000000	24,900,000.00	99.881200	24,870,418.80	-29,581.20	1.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.803900	9,980,390.00	-19,610.00	0.50
		Base		100.000000	10,000,000.00	99.803900	9,980,390.00	-19,610.00	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	99.675800	10,964,338.00	-35,662.00	0.55
		Base		100.000000	11,000,000.00	99.675800	10,964,338.00	-35,662.00	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	99.817600	29,945,280.00	-54,720.00	1.51
		Base		100.000000	30,000,000.00	99.817600	29,945,280.00	-54,720.00	1.51
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	10,000,000.000	100.794294	10,079,429.36	100.823100	10,082,310.00	2,880.64	0.51
		Base		100.794294	10,079,429.36	100.823100	10,082,310.00	2,880.64	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	99.629700	9,962,970.00	-37,030.00	0.50
		Base		100.000000	10,000,000.00	99.629700	9,962,970.00	-37,030.00	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	99.315000	14,096,215.93	-97,225.07	0.71
		Base		100.000000	14,193,441.00	99.315000	14,096,215.93	-97,225.07	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	99.695300	22,640,310.14	-69,195.86	1.14
		Base		100.000000	22,709,506.00	99.695300	22,640,310.14	-69,195.86	1.14
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	875,939.410	103.335794	905,158.94	102.084360	894,197.14	-10,961.80	0.05
	Original Face:	Base	2,838,688.000	103.335794	905,158.94	102.084360	894,197.14	-10,961.80	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,183,514.040	100.156388	2,186,928.79	101.036850	2,206,153.81	19,225.02	0.11
	Original Face:	Base	5,677,376.000	100.156388	2,186,928.79	101.036850	2,206,153.81	19,225.02	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,321,684.800	101.754881	3,379,976.42	99.611220	3,308,770.75	-71,205.67	0.17
	Original Face:	Base	5,677,376.000	101.754881	3,379,976.42	99.611220	3,308,770.75	-71,205.67	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,952,676.670	101.859768	7,081,980.33	100.854160	7,012,063.65	-69,916.68	0.35
Original Face:		Base	11,275,256.000	101.859768	7,081,980.33	100.854160	7,012,063.65	-69,916.68	0.35
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,798,398.680	100.943361	3,834,231.30	101.656660	3,861,325.23	27,093.93	0.19
Original Face:		Base	7,317,571.000	100.943361	3,834,231.30	101.656660	3,861,325.23	27,093.93	0.19
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,697,013.230	101.684044	2,742,432.13	99.501470	2,683,567.81	-58,864.32	0.14
Original Face:		Base	5,677,376.000	101.684044	2,742,432.13	99.501470	2,683,567.81	-58,864.32	0.14
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,777,519.890	100.946379	4,822,733.34	97.974780	4,680,764.60	-141,968.74	0.24
Original Face:		Base	6,713,909.000	100.946379	4,822,733.34	97.974780	4,680,764.60	-141,968.74	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,556,925.060	99.623634	3,543,538.01	97.623780	3,472,404.70	-71,133.31	0.18
Original Face:		Base	5,677,376.000	99.623634	3,543,538.01	97.623780	3,472,404.70	-71,133.31	0.18
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,812,669.230	101.786451	4,898,645.22	98.061140	4,719,358.31	-179,286.91	0.24
Original Face:		Base	6,995,663.000	101.786451	4,898,645.22	98.061140	4,719,358.31	-179,286.91	0.24
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,556,925.060	100.364224	3,569,880.25	98.038120	3,487,142.46	-82,737.79	0.18
Original Face:		Base	5,677,376.000	100.364224	3,569,880.25	98.038120	3,487,142.46	-82,737.79	0.18
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	6,901,308.050	100.805620	6,956,906.38	97.841920	6,752,372.30	-204,534.08	0.34
Original Face:		Base	11,354,753.000	100.805620	6,956,906.38	97.841920	6,752,372.30	-204,534.08	0.34
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,921,759.090	100.481666	3,940,648.88	99.828370	3,915,028.17	-25,620.71	0.20
Original Face:		Base	5,677,376.000	100.481666	3,940,648.88	99.828370	3,915,028.17	-25,620.71	0.20
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,407,552.480	98.343527	1,384,236.75	99.479600	1,400,227.58	15,990.83	0.07
Original Face:		Base	2,000,000.000	98.343527	1,384,236.75	99.479600	1,400,227.58	15,990.83	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,804,115.800	101.910439	4,895,895.49	99.310070	4,770,970.76	-124,924.73	0.24
Original Face:		Base	8,516,065.000	101.910439	4,895,895.49	99.310070	4,770,970.76	-124,924.73	0.24
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,455,912.330	99.824944	3,449,862.56	98.797380	3,414,350.84	-35,511.72	0.17
Original Face:		Base	5,677,376.000	99.824944	3,449,862.56	98.797380	3,414,350.84	-35,511.72	0.17
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	5,081,808.930	97.789629	4,969,482.10	98.133760	4,986,970.18	17,488.08	0.25
Original Face:		Base	6,060,416.000	97.789629	4,969,482.10	98.133760	4,986,970.18	17,488.08	0.25
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	906,130.300	97.911434	887,205.17	99.831370	904,602.29	17,397.12	0.05
Original Face:		Base	2,838,688.000	97.911434	887,205.17	99.831370	904,602.29	17,397.12	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	96,051.550	102.471319	98,425.29	102.153470	98,119.99	-305.30	0.00
Original Face:		Base	648,587.000	102.471319	98,425.29	102.153470	98,119.99	-305.30	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,191,152.310	100.157428	2,194,601.80	100.250080	2,196,631.94	2,030.14	0.11
Original Face:		Base	5,946,910.000	100.157428	2,194,601.80	100.250080	2,196,631.94	2,030.14	0.11
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	323,506.480	105.541348	341,433.10	105.099640	340,004.15	-1,428.95	0.02
Original Face:		Base	500,000.000	105.541348	341,433.10	105.099640	340,004.15	-1,428.95	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	844,247.560	102.036540	861,441.00	102.865320	868,437.95	6,996.95	0.04
Original Face:		Base	5,677,376.000	102.036540	861,441.00	102.865320	868,437.95	6,996.95	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,928,336.070	101.632731	2,976,147.92	101.883540	2,983,492.45	7,344.53	0.15
Original Face:		Base	11,354,753.000	101.632731	2,976,147.92	101.883540	2,983,492.45	7,344.53	0.15
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,424,535.020	99.291325	1,414,439.70	101.617900	1,447,582.57	33,142.87	0.07
Original Face:		Base	2,838,688.000	99.291325	1,414,439.70	101.617900	1,447,582.57	33,142.87	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,450,019.910	99.973509	1,449,635.79	100.566290	1,458,231.23	8,595.44	0.07
Original Face:		Base	2,838,688.000	99.973509	1,449,635.79	100.566290	1,458,231.23	8,595.44	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,332,399.950	99.947086	1,331,694.93	100.185830	1,334,875.95	3,181.02	0.07
Original Face:		Base	3,247,459.000	99.947086	1,331,694.93	100.185830	1,334,875.95	3,181.02	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,812,718.820	100.315801	1,818,443.41	101.540530	1,840,644.30	22,200.89	0.09
Original Face:		Base	5,677,376.000	100.315801	1,818,443.41	101.540530	1,840,644.30	22,200.89	0.09
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,712,109.210	100.431901	5,736,779.86	101.154060	5,778,030.38	41,250.52	0.29
Original Face:		Base	8,516,065.000	100.431901	5,736,779.86	101.154060	5,778,030.38	41,250.52	0.29
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,840,539.880	100.098795	4,845,322.08	98.120170	4,749,545.96	-95,776.12	0.24
Original Face:		Base	7,380,589.000	100.098795	4,845,322.08	98.120170	4,749,545.96	-95,776.12	0.24
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,189,088.730	101.484720	4,251,284.96	97.323500	4,076,967.77	-174,317.19	0.21
Original Face:		Base	5,677,376.000	101.484720	4,251,284.96	97.323500	4,076,967.77	-174,317.19	0.21
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,927,217.030	100.027992	3,928,316.35	98.098360	3,852,535.50	-75,780.85	0.19
Original Face:		Base	5,677,376.000	100.027992	3,928,316.35	98.098360	3,852,535.50	-75,780.85	0.19
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,818,043.280	100.867926	9,903,256.67	98.827240	9,702,901.20	-200,355.47	0.49
Original Face:		Base	14,193,441.000	100.867926	9,903,256.67	98.827240	9,702,901.20	-200,355.47	0.49
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	8,766,303.060	100.552012	8,814,694.11	100.819540	8,838,146.42	23,452.31	0.45
Original Face:		Base	14,193,441.000	100.552012	8,814,694.11	100.819540	8,838,146.42	23,452.31	0.45
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	2,181,696.820	99.876077	2,178,993.19	99.803930	2,177,419.17	-1,574.02	0.11
Original Face:		Base	3,250,000.000	99.876077	2,178,993.19	99.803930	2,177,419.17	-1,574.02	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,229,933.250	100.624106	4,256,332.53	101.253500	4,282,955.46	26,622.93	0.22
Original Face:		Base	5,677,376.000	100.624106	4,256,332.53	101.253500	4,282,955.46	26,622.93	0.22
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,299,891.510	99.887923	6,292,830.77	97.833070	6,163,377.27	-129,453.50	0.31
Original Face:		Base	8,516,065.000	99.887923	6,292,830.77	97.833070	6,163,377.27	-129,453.50	0.31
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	250,592.230	104.444400	261,729.55	104.506466	261,885.08	155.53	0.01
Original Face:		Base	495,228.000	104.444400	261,729.55	104.506466	261,885.08	155.53	0.01
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,835,918.060	103.872239	6,061,898.78	102.988240	6,010,309.30	-51,589.48	0.30
Original Face:		Base	8,516,065.000	103.872239	6,061,898.78	102.988240	6,010,309.30	-51,589.48	0.30
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	23,127.250	99.611757	23,037.46	100.655620	23,278.88	241.42	0.00
Original Face:		Base	8,516,065.000	99.611757	23,037.46	100.655620	23,278.88	241.42	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,352,446.480	101.519708	1,372,999.72	103.383400	1,398,205.15	25,205.43	0.07
Original Face:		Base	44,567,405.000	101.519708	1,372,999.72	103.383400	1,398,205.15	25,205.43	0.07
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	72,489.280	111.364287	80,727.17	112.301750	81,406.73	679.56	0.00
Original Face:		Base	1,000,000.000	111.364287	80,727.17	112.301750	81,406.73	679.56	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,205,660.770	106.603994	1,285,282.54	108.759010	1,311,264.72	25,982.18	0.07
Original Face:		Base	24,898,134.000	106.603994	1,285,282.54	108.759010	1,311,264.72	25,982.18	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,672,845.880	99.073243	1,657,342.66	102.994870	1,722,945.44	65,602.78	0.09
Original Face:		Base	5,677,376.000	99.073243	1,657,342.66	102.994870	1,722,945.44	65,602.78	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	969,074.970	106.024767	1,027,459.48	107.318150	1,039,993.33	12,533.85	0.05
Original Face:		Base	8,516,065.000	106.024767	1,027,459.48	107.318150	1,039,993.33	12,533.85	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,461,107.850	99.997017	4,460,974.79	99.941440	4,458,495.43	-2,479.36	0.23
Original Face:		Base	5,677,376.000	99.997017	4,460,974.79	99.941440	4,458,495.43	-2,479.36	0.23
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.71445	15 Dec 2017		
		Local	9,914,061.320	100.000000	9,914,061.32	99.965610	9,910,651.87	-3,409.45	0.50
Original Face:		Base	16,750,000.000	100.000000	9,914,061.32	99.965610	9,910,651.87	-3,409.45	0.50
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		Local	7,351,130.330	100.000000	7,351,130.33	100.000200	7,351,145.03	14.70	0.37
Original Face:		Base	10,000,000.000	100.000000	7,351,130.33	100.000200	7,351,145.03	14.70	0.37
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	4,250,000.000	99.995101	4,249,791.80	100.081410	4,253,459.93	3,668.13	0.21
Original Face:		Base	4,250,000.000	99.995101	4,249,791.80	100.081410	4,253,459.93	3,668.13	0.21
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.8344	15 Dec 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	100.136700	4,506,151.50	6,151.50	0.23
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	100.136700	4,506,151.50	6,151.50	0.23
34532EAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A1					0.63	15 May 2017		
		Local	11,958,692.740	100.000000	11,958,692.74	100.000180	11,958,714.27	21.53	0.60
Original Face:		Base	14,500,000.000	100.000000	11,958,692.74	100.000180	11,958,714.27	21.53	0.60
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	101.685500	9,151,695.00	151,695.00	0.46
		Base		100.000000	9,000,000.00	101.685500	9,151,695.00	151,695.00	0.46
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88445	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.077470	11,363,549.43	8,796.53	0.57
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.077470	11,363,549.43	8,796.53	0.57
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	119,819.140	104.507310	125,219.76	104.032699	124,651.09	-568.67	0.01
Original Face:		Base	1,675,000.000	104.507310	125,219.76	104.032699	124,651.09	-568.67	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.0184	20 Jun 2018		
		Local	6,660,057.250	100.000000	6,660,057.25	100.123380	6,668,274.43	8,217.18	0.34
Original Face:		Base	7,000,000.000	100.000000	6,660,057.25	100.123380	6,668,274.43	8,217.18	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	5,677,376.000	100.357939	5,697,697.53	100.831700	5,724,594.74	26,897.21	0.29
		Base		100.357939	5,697,697.53	100.831700	5,724,594.74	26,897.21	0.29
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	19,006.590	100.132428	19,031.76	101.294560	19,252.64	220.88	0.00
Original Face:		Base	2,469,659.000	100.132428	19,031.76	101.294560	19,252.64	220.88	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	149,290.650	106.436324	158,899.48	106.966210	159,690.55	791.07	0.01
Original Face:		Base	877,500.000	106.436324	158,899.48	106.966210	159,690.55	791.07	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	32,697.480	101.977645	33,344.12	101.497310	33,187.06	-157.06	0.00
Original Face:		Base	400,000.000	101.977645	33,344.12	101.497310	33,187.06	-157.06	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.739718	10,173,971.77	100.283070	10,028,307.00	-145,664.77	0.51
Original Face:		Base	10,000,000.000	101.739718	10,173,971.77	100.283070	10,028,307.00	-145,664.77	0.51
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,546,260.920	98.693553	2,512,995.37	97.254670	2,476,357.66	-36,637.71	0.13
Original Face:		Base	3,000,000.000	98.693553	2,512,995.37	97.254670	2,476,357.66	-36,637.71	0.13
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,409,491.280	102.477609	6,568,293.41	99.483690	6,376,398.44	-191,894.97	0.32
Original Face:		Base	10,493,495.000	102.477609	6,568,293.41	99.483690	6,376,398.44	-191,894.97	0.32
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.996627	1,135,436.70	101.199700	1,149,097.29	13,660.59	0.06
		Base		99.996627	1,135,436.70	101.199700	1,149,097.29	13,660.59	0.06
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.989853	1,703,040.17	100.396600	1,709,967.94	6,927.77	0.09
		Base		99.989853	1,703,040.17	100.396600	1,709,967.94	6,927.77	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	99.702000	19,940,400.00	-59,600.00	1.01
		Base		100.000000	20,000,000.00	99.702000	19,940,400.00	-59,600.00	1.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.027737	6,036,724.95	100.199700	6,047,103.00	10,378.05	0.31
		Base		100.027737	6,036,724.95	100.199700	6,047,103.00	10,378.05	0.31
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	99.584000	1,978,815.74	-8,266.26	0.10
		Base		100.000000	1,987,082.00	99.584000	1,978,815.74	-8,266.26	0.10
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.962570	14,994,385.46	100.999900	15,149,985.00	155,599.54	0.76
		Base		99.962570	14,994,385.46	100.999900	15,149,985.00	155,599.54	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
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	98.379000	4,918,950.00	-81,050.00	0.25
		Base		100.000000	5,000,000.00	98.379000	4,918,950.00	-81,050.00	0.25
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5381	25 Jan 2018		
		Local	4,610,030.000	100.113805	4,615,276.43	100.510800	4,633,578.03	18,301.60	0.23
		Base		100.113805	4,615,276.43	100.510800	4,633,578.03	18,301.60	0.23
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.642921	10,164,292.11	101.425700	10,142,570.00	-21,722.11	0.51
		Base		101.642921	10,164,292.11	101.425700	10,142,570.00	-21,722.11	0.51
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.96235	13 Jun 2016		
		Local	5,677,376.000	99.984165	5,676,476.99	100.011200	5,678,011.87	1,534.88	0.29
		Base		99.984165	5,676,476.99	100.011200	5,678,011.87	1,534.88	0.29
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9539	23 Nov 2016		
		Local	5,677,376.000	99.988039	5,676,696.92	100.329300	5,696,071.60	19,374.68	0.29
		Base		99.988039	5,676,696.92	100.329300	5,696,071.60	19,374.68	0.29
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.967965	3,972,890.87	100.015100	3,974,764.10	1,873.23	0.20
		Base		99.967965	3,972,890.87	100.015100	3,974,764.10	1,873.23	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.832183	2,833,924.21	100.293300	2,847,013.87	13,089.66	0.14
		Base		99.832183	2,833,924.21	100.293300	2,847,013.87	13,089.66	0.14
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	10,645,081.000	99.809401	10,624,791.60	99.803300	10,624,142.13	-649.47	0.54
		Base		99.809401	10,624,791.60	99.803300	10,624,142.13	-649.47	0.54
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	106.755219	10,675,521.94	106.522700	10,652,270.00	-23,251.94	0.54
		Base		106.755219	10,675,521.94	106.522700	10,652,270.00	-23,251.94	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	99.995402	3,973,981.27	100.210200	3,982,517.69	8,536.42	0.20
		Base		99.995402	3,973,981.27	100.210200	3,982,517.69	8,536.42	0.20
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.856945	2,995,708.34	99.765900	2,992,977.00	-2,731.34	0.15
		Base		99.856945	2,995,708.34	99.765900	2,992,977.00	-2,731.34	0.15
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.884569	9,988,456.93	101.827900	10,182,790.00	194,333.07	0.51
		Base		99.884569	9,988,456.93	101.827900	10,182,790.00	194,333.07	0.51
65478UAA7	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A1					0.64	15 Feb 2017		
		Local	6,744,156.140	100.000000	6,744,156.14	100.000130	6,744,164.91	8.77	0.34
Original Face:		Base	12,000,000.000	100.000000	6,744,156.14	100.000130	6,744,164.91	8.77	0.34
65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	13,064,577.880	100.000000	13,064,577.88	100.000000	13,064,577.88	0.00	0.66
Original Face:		Base	15,000,000.000	100.000000	13,064,577.88	100.000000	13,064,577.88	0.00	0.66
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.972509	8,513,723.88	100.075200	8,522,469.08	8,745.20	0.43
		Base		99.972509	8,513,723.88	100.075200	8,522,469.08	8,745.20	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	100.211000	5,689,355.26	11,979.26	0.29
		Base		100.000000	5,677,376.00	100.211000	5,689,355.26	11,979.26	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1366	30 Apr 2018		
		Local	11,354,753.000	99.857667	11,338,591.46	99.351900	11,281,162.85	-57,428.61	0.57
		Base		99.857667	11,338,591.46	99.351900	11,281,162.85	-57,428.61	0.57
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.03885	25 Nov 2027		
		Local	1,466,235.570	99.864846	1,464,253.89	98.819080	1,448,920.50	-15,333.39	0.07
Original Face:		Base	3,974,164.000	99.864846	1,464,253.89	98.819080	1,448,920.50	-15,333.39	0.07
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.83275	15 Aug 2025		
		Local	352,854.000	100.000000	352,854.00	100.178390	353,483.46	629.46	0.02
Original Face:		Base	2,270,951.000	100.000000	352,854.00	100.178390	353,483.46	629.46	0.02
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.146	25 Jan 2029		
		Local	1,591,670.740	100.000000	1,591,670.74	96.028260	1,528,453.72	-63,217.02	0.08
Original Face:		Base	2,838,688.000	100.000000	1,591,670.74	96.028260	1,528,453.72	-63,217.02	0.08
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.726	25 Sep 2019		
		Local	809,514.790	100.000000	809,514.79	99.848230	808,286.19	-1,228.60	0.04
Original Face:		Base	2,838,688.000	100.000000	809,514.79	99.848230	808,286.19	-1,228.60	0.04
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.696	25 Sep 2019		
		Local	4,727,258.130	100.000000	4,727,258.13	99.484730	4,702,899.99	-24,358.14	0.24
Original Face:		Base	9,651,540.000	100.000000	4,727,258.13	99.484730	4,702,899.99	-24,358.14	0.24
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.944591	1,134,845.84	100.209400	1,137,852.68	3,006.84	0.06
		Base		99.944591	1,134,845.84	100.209400	1,137,852.68	3,006.84	0.06
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.969986	4,540,537.81	100.403800	4,560,241.20	19,703.39	0.23
		Base		99.969986	4,540,537.81	100.403800	4,560,241.20	19,703.39	0.23
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.984429	2,838,246.00	100.184000	2,843,911.19	5,665.19	0.14
		Base		99.984429	2,838,246.00	100.184000	2,843,911.19	5,665.19	0.14
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8866	30 Oct 2017		
		Local	2,838,688.000	99.842202	2,834,208.60	99.237700	2,817,048.68	-17,159.92	0.14
		Base		99.842202	2,834,208.60	99.237700	2,817,048.68	-17,159.92	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.8866	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.851800	11,337,925.26	-16,827.74	0.57
		Base		100.000000	11,354,753.00	99.851800	11,337,925.26	-16,827.74	0.57
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		Local	10,000,000.000	103.645050	10,364,504.98	103.558600	10,355,860.00	-8,644.98	0.52
		Base		103.645050	10,364,504.98	103.558600	10,355,860.00	-8,644.98	0.52
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.551248	4,977,562.42	99.769500	4,988,475.00	10,912.58	0.25
		Base		99.551248	4,977,562.42	99.769500	4,988,475.00	10,912.58	0.25
912828K41	US TREASURY FRN 04/17 VAR					0.4243099	30 Apr 2017		
		Local	10,000,000.000	99.994457	9,999,445.65	100.004700	10,000,470.00	1,024.35	0.50
		Base		99.994457	9,999,445.65	100.004700	10,000,470.00	1,024.35	0.50
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.135252	4,956,762.59	98.957000	4,947,850.00	-8,912.59	0.25
		Base		99.135252	4,956,762.59	98.957000	4,947,850.00	-8,912.59	0.25
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.959912	9,995,991.19	99.796900	9,979,690.00	-16,301.19	0.50
		Base		99.959912	9,995,991.19	99.796900	9,979,690.00	-16,301.19	0.50
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.522398	2,825,130.38	99.539100	2,825,604.49	474.11	0.14
		Base		99.522398	2,825,130.38	99.539100	2,825,604.49	474.11	0.14
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.202678	3,968,107.11	99.352200	3,974,088.00	5,980.89	0.20
		Base		99.202678	3,968,107.11	99.352200	3,974,088.00	5,980.89	0.20
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.998214	8,515,912.61	99.766770	8,496,202.66	-19,709.95	0.43
Original Face:		Base	8,516,065.000	99.998214	8,515,912.61	99.766770	8,496,202.66	-19,709.95	0.43
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	106.688703	6,057,118.83	106.990100	6,074,230.26	17,111.43	0.31
		Base		106.688703	6,057,118.83	106.990100	6,074,230.26	17,111.43	0.31

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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
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	100.232000	5,690,547.51	13,171.51	0.29
		Base		100.000000	5,677,376.00	100.232000	5,690,547.51	13,171.51	0.29
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9261	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.899500	4,537,336.39	-4,564.61	0.23
		Base		100.000000	4,541,901.00	99.899500	4,537,336.39	-4,564.61	0.23
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.8344	15 Jul 2019		
		Local	11,428,793.160	100.000000	11,428,793.16	99.986260	11,427,222.84	-1,570.32	0.58
Original Face:		Base	12,000,000.000	100.000000	11,428,793.16	99.986260	11,427,222.84	-1,570.32	0.58
US DOLLAR Total									
		Local	907,447,842.210		911,183,023.67		909,651,028.98	-1,531,994.69	45.92
Original Face:		Base	605,463,749.000		911,183,023.67		909,651,028.98	-1,531,994.69	45.92
FIXED INCOME Total									
		Base	907,447,842.210		911,183,023.67		909,651,028.98	-1,531,994.69	45.92
Original Face:			605,463,749.000						

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

Books Closed

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		1,978,993,734.900	Base	1,982,266,077.17		1,980,734,082.48	-1,531,994.69	100.00
Original Face:		605,463,749.000						

& 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	-43.140	1.000000	-43.14	1.000000	-43.14	0.00	0.00
		Base		1.000000	-43.14	1.000000	-43.14	0.00	0.00
US DOLLAR Total									
		Local	-43.140		-43.14		-43.14	0.00	0.00
		Base			-43.14		-43.14	0.00	0.00
CASH Total									
		Base	-43.140		-43.14		-43.14	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
3134G9HA8	FREDDIE MAC NOTES 05/19 1.35					1.35	24 May 2019		
		Local	2,000,000.000	99.900731	1,998,014.61	99.900731	1,998,014.61	0.00	1.94
		Base		99.900731	1,998,014.61	99.900731	1,998,014.61	0.00	1.94
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.9734	21 Jun 2016		
		Local	1,800,000.000	100.002238	1,800,040.29	100.002238	1,800,040.29	0.00	1.75
		Base		100.002238	1,800,040.29	100.002238	1,800,040.29	0.00	1.75
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4540596	31 Dec 2099		
		Local	1,052,085.550	100.000000	1,052,085.55	100.000000	1,052,085.55	0.00	1.02
		Base		100.000000	1,052,085.55	100.000000	1,052,085.55	0.00	1.02
US DOLLAR Total									
		Local	4,852,085.550		4,850,140.45		4,850,140.45	0.00	4.71
		Base			4,850,140.45		4,850,140.45	0.00	4.71
CASH EQUIVALENT Total									
		Base	4,852,085.550		4,850,140.45		4,850,140.45	0.00	4.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	1,000,000.000	100.251305	1,002,513.05	100.304500	1,003,045.00	531.95	0.97
		Base		100.251305	1,002,513.05	100.304500	1,003,045.00	531.95	0.97
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
		Local	1,115,000.000	100.176526	1,116,968.27	100.137500	1,116,533.13	-435.14	1.08
		Base		100.176526	1,116,968.27	100.137500	1,116,533.13	-435.14	1.08
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998680	539,992.87	100.255480	541,379.59	1,386.72	0.53
Original Face:		Base	540,000.000	99.998680	539,992.87	100.255480	541,379.59	1,386.72	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997258	324,991.09	100.506740	326,646.91	1,655.82	0.32
Original Face:		Base	325,000.000	99.997258	324,991.09	100.506740	326,646.91	1,655.82	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.994245	484,972.09	100.429360	487,082.40	2,110.31	0.47
Original Face:		Base	485,000.000	99.994245	484,972.09	100.429360	487,082.40	2,110.31	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.4129	05 Nov 2018		
		Local	1,105,000.000	100.115753	1,106,279.07	99.825600	1,103,072.88	-3,206.19	1.07
		Base		100.115753	1,106,279.07	99.825600	1,103,072.88	-3,206.19	1.07
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.304049	1,390,256.68	99.869000	1,398,166.00	7,909.32	1.36
		Base		99.304049	1,390,256.68	99.869000	1,398,166.00	7,909.32	1.36
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.983639	534,912.47	100.239800	536,282.93	1,370.46	0.52
		Base		99.983639	534,912.47	100.239800	536,282.93	1,370.46	0.52
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.990438	649,937.85	100.289860	651,884.09	1,946.24	0.63
Original Face:		Base	650,000.000	99.990438	649,937.85	100.289860	651,884.09	1,946.24	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		Local	86,322.590	100.000000	86,322.59	99.928330	86,260.72	-61.87	0.08
Original Face:		Base	450,000.000	100.000000	86,322.59	99.928330	86,260.72	-61.87	0.08
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					1.0961	14 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.093500	750,701.25	701.25	0.73
		Base		100.000000	750,000.00	100.093500	750,701.25	701.25	0.73
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.0961	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.140800	500,704.00	704.00	0.49
		Base		100.000000	500,000.00	100.140800	500,704.00	704.00	0.49
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	590,000.000	99.917125	589,511.04	100.021500	590,126.85	615.81	0.57
		Base		99.917125	589,511.04	100.021500	590,126.85	615.81	0.57
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.1966	01 Aug 2018		
		Local	1,150,000.000	100.019710	1,150,226.67	100.189200	1,152,175.80	1,949.13	1.12
		Base		100.019710	1,150,226.67	100.189200	1,152,175.80	1,949.13	1.12
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.0339	22 May 2018		
		Local	1,000,000.000	99.758872	997,588.72	99.797400	997,974.00	385.28	0.97
		Base		99.758872	997,588.72	99.797400	997,974.00	385.28	0.97
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.996891	824,974.35	100.158000	826,303.50	1,329.15	0.80
		Base		99.996891	824,974.35	100.158000	826,303.50	1,329.15	0.80
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.859473	806,864.54	100.006700	808,054.14	1,189.60	0.79
		Base		99.859473	806,864.54	100.006700	808,054.14	1,189.60	0.79
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.929414	589,583.54	100.962400	595,678.16	6,094.62	0.58
		Base		99.929414	589,583.54	100.962400	595,678.16	6,094.62	0.58
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.32385	15 Mar 2019		
		Local	1,100,000.000	100.852915	1,109,382.07	100.878700	1,109,665.70	283.63	1.08
		Base		100.852915	1,109,382.07	100.878700	1,109,665.70	283.63	1.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	1,216,112.860	100.024985	1,216,416.70	99.992960	1,216,027.25	-389.45	1.18
Original Face:		Base	1,390,000.000	100.024985	1,216,416.70	99.992960	1,216,027.25	-389.45	1.18
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.976307	289,931.29	99.815640	289,465.36	-465.93	0.28
Original Face:		Base	290,000.000	99.976307	289,931.29	99.815640	289,465.36	-465.93	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.974950	259,934.87	100.069270	260,180.10	245.23	0.25
Original Face:		Base	260,000.000	99.974950	259,934.87	100.069270	260,180.10	245.23	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	741,773.790	99.973585	741,577.85	99.893630	740,984.77	-593.08	0.72
Original Face:		Base	1,210,000.000	99.973585	741,577.85	99.893630	740,984.77	-593.08	0.72
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	137,351.310	99.990135	137,337.76	99.913000	137,231.81	-105.95	0.13
Original Face:		Base	1,000,000.000	99.990135	137,337.76	99.913000	137,231.81	-105.95	0.13
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.597690	497,988.45	99.901310	499,506.55	1,518.10	0.49
Original Face:		Base	500,000.000	99.597690	497,988.45	99.901310	499,506.55	1,518.10	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.897698	399,590.79	99.993200	399,972.80	382.01	0.39
		Base		99.897698	399,590.79	99.993200	399,972.80	382.01	0.39
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.867970	1,098,547.67	100.069290	1,100,762.19	2,214.52	1.07
Original Face:		Base	1,100,000.000	99.867970	1,098,547.67	100.069290	1,100,762.19	2,214.52	1.07
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.996961	329,989.97	100.186960	330,616.97	627.00	0.32
Original Face:		Base	330,000.000	99.996961	329,989.97	100.186960	330,616.97	627.00	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.415690	1,004,156.90	100.153560	1,001,535.60	-2,621.30	0.97
Original Face:		Base	1,000,000.000	100.415690	1,004,156.90	100.153560	1,001,535.60	-2,621.30	0.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.993881	664,959.31	100.807200	670,367.88	5,408.57	0.65
		Base		99.993881	664,959.31	100.807200	670,367.88	5,408.57	0.65
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.309738	1,304,026.60	101.319200	1,317,149.60	13,123.00	1.28
		Base		100.309738	1,304,026.60	101.319200	1,317,149.60	13,123.00	1.28
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.101385	1,001,013.85	99.916600	999,166.00	-1,847.85	0.97
		Base		100.101385	1,001,013.85	99.916600	999,166.00	-1,847.85	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	100.244400	370,904.28	904.28	0.36
		Base		100.000000	370,000.00	100.244400	370,904.28	904.28	0.36
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	100.018600	1,100,204.60	204.60	1.07
		Base		100.000000	1,100,000.00	100.018600	1,100,204.60	204.60	1.07
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.9116	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.176300	601,057.80	1,057.80	0.58
		Base		100.000000	600,000.00	100.176300	601,057.80	1,057.80	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	100.171000	1,402,394.00	2,394.00	1.36
		Base		100.000000	1,400,000.00	100.171000	1,402,394.00	2,394.00	1.36
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.8618	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.060960	600,365.76	365.76	0.58
Original Face:		Base	600,000.000	100.000000	600,000.00	100.060960	600,365.76	365.76	0.58
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.971234	1,729,502.35	100.055660	1,730,962.92	1,460.57	1.68
Original Face:		Base	1,730,000.000	99.971234	1,729,502.35	100.055660	1,730,962.92	1,460.57	1.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.892073	589,363.23	100.517700	593,054.43	3,691.20	0.58
		Base		99.892073	589,363.23	100.517700	593,054.43	3,691.20	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	100.976868	252,442.17	101.125700	252,814.25	372.08	0.25
		Base		100.976868	252,442.17	101.125700	252,814.25	372.08	0.25
191216BR0	COCA COLA CO/THE SR UNSECURED 10/17 0.875					0.875	27 Oct 2017		
		Local	750,000.000	99.969121	749,768.41	99.874500	749,058.75	-709.66	0.73
		Base		99.969121	749,768.41	99.874500	749,058.75	-709.66	0.73
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.930064	659,538.42	100.158000	661,042.80	1,504.38	0.64
		Base		99.930064	659,538.42	100.158000	661,042.80	1,504.38	0.64
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.456611	442,009.09	101.574700	446,928.68	4,919.59	0.43
		Base		100.456611	442,009.09	101.574700	446,928.68	4,919.59	0.43
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.161575	1,602,585.20	100.286700	1,604,587.20	2,002.00	1.56
		Base		100.161575	1,602,585.20	100.286700	1,604,587.20	2,002.00	1.56
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.897789	709,274.30	101.156700	718,212.57	8,938.27	0.70
		Base		99.897789	709,274.30	101.156700	718,212.57	8,938.27	0.70
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.940218	659,605.44	100.031400	660,207.24	601.80	0.64
		Base		99.940218	659,605.44	100.031400	660,207.24	601.80	0.64
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.883728	304,645.37	101.161800	308,543.49	3,898.12	0.30
		Base		99.883728	304,645.37	101.161800	308,543.49	3,898.12	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	99.799900	244,509.76	-490.24	0.24
		Base		100.000000	245,000.00	99.799900	244,509.76	-490.24	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	99.459600	994,596.00	-5,404.00	0.97
		Base		100.000000	1,000,000.00	99.459600	994,596.00	-5,404.00	0.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.082700	1,000,827.00	827.00	0.97
		Base		100.000000	1,000,000.00	100.082700	1,000,827.00	827.00	0.97
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.887423	998,874.23	100.313300	1,003,133.00	4,258.77	0.97
		Base		99.887423	998,874.23	100.313300	1,003,133.00	4,258.77	0.97
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	712,523.530	101.833335	725,586.47	101.785895	725,248.45	-338.02	0.70
Original Face:		Base	1,419,000.000	101.833335	725,586.47	101.785895	725,248.45	-338.02	0.70
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	99.838900	1,497,583.50	-2,416.50	1.45
		Base		100.000000	1,500,000.00	99.838900	1,497,583.50	-2,416.50	1.45
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	500,000.000	99.871114	499,355.57	100.099800	500,499.00	1,143.43	0.49
		Base		99.871114	499,355.57	100.099800	500,499.00	1,143.43	0.49
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.051326	1,100,564.59	100.052700	1,100,579.70	15.11	1.07
		Base		100.051326	1,100,564.59	100.052700	1,100,579.70	15.11	1.07
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	321,923.190	101.066146	325,355.36	100.524200	323,610.71	-1,744.65	0.31
Original Face:		Base	1,000,000.000	101.066146	325,355.36	100.524200	323,610.71	-1,744.65	0.31
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	18,295.550	101.723315	18,610.84	99.995050	18,294.64	-316.20	0.02
Original Face:		Base	3,500,000.000	101.723315	18,610.84	99.995050	18,294.64	-316.20	0.02
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	159,298.040	101.625921	161,888.10	101.277610	161,333.25	-554.85	0.16
Original Face:		Base	1,000,000.000	101.625921	161,888.10	101.277610	161,333.25	-554.85	0.16
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	282,255.690	101.934806	287,716.79	102.843252	290,280.93	2,564.14	0.28
Original Face:		Base	485,000.000	101.934806	287,716.79	102.843252	290,280.93	2,564.14	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	60,068.290	103.661349	62,267.60	102.174220	61,374.31	-893.29	0.06
Original Face:		Base	281,000.000	103.661349	62,267.60	102.174220	61,374.31	-893.29	0.06
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	42,524.990	100.806302	42,867.87	100.675660	42,812.31	-55.56	0.04
Original Face:		Base	550,000.000	100.806302	42,867.87	100.675660	42,812.31	-55.56	0.04
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.986058	1,199,832.69	99.995100	1,199,941.20	108.51	1.17
		Base		99.986058	1,199,832.69	99.995100	1,199,941.20	108.51	1.17
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	267,192.670	99.998346	267,188.25	99.940580	267,033.90	-154.35	0.26
Original Face:		Base	780,000.000	99.998346	267,188.25	99.940580	267,033.90	-154.35	0.26
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	471,999.080	99.893000	471,494.04	99.955260	471,787.91	293.87	0.46
Original Face:		Base	500,000.000	99.893000	471,494.04	99.955260	471,787.91	293.87	0.46
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	179,617.080	99.954113	179,534.66	99.945450	179,519.10	-15.56	0.17
Original Face:		Base	450,000.000	99.954113	179,534.66	99.945450	179,519.10	-15.56	0.17
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	100.029750	1,050,312.38	312.38	1.02
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	100.029750	1,050,312.38	312.38	1.02
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.983603	994,836.85	100.291380	997,899.23	3,062.38	0.97
Original Face:		Base	995,000.000	99.983603	994,836.85	100.291380	997,899.23	3,062.38	0.97
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	101.056376	1,111,620.14	101.138900	1,112,527.90	907.76	1.08
		Base		101.056376	1,111,620.14	101.138900	1,112,527.90	907.76	1.08
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.995544	574,974.38	100.222100	576,277.08	1,302.70	0.56
		Base		99.995544	574,974.38	100.222100	576,277.08	1,302.70	0.56

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.42835	15 Apr 2020		
		Local	750,000.000	100.084473	750,633.55	100.800100	756,000.75	5,367.20	0.73
		Base		100.084473	750,633.55	100.800100	756,000.75	5,367.20	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.084160	1,000,841.60	101.196800	1,011,968.00	11,126.40	0.98
		Base		100.084160	1,000,841.60	101.196800	1,011,968.00	11,126.40	0.98
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	495,249.920	101.540650	502,879.99	100.801510	499,219.40	-3,660.59	0.49
Original Face:		Base	2,750,000.000	101.540650	502,879.99	100.801510	499,219.40	-3,660.59	0.49
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.4018	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.619100	677,409.88	-2,590.12	0.66
		Base		100.000000	680,000.00	99.619100	677,409.88	-2,590.12	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.946329	629,661.87	99.831200	628,936.56	-725.31	0.61
		Base		99.946329	629,661.87	99.831200	628,936.56	-725.31	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	232,376.170	99.997530	232,370.43	99.930800	232,215.37	-155.06	0.23
Original Face:		Base	440,000.000	99.997530	232,370.43	99.930800	232,215.37	-155.06	0.23
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	800,000.000	99.785418	798,283.34	99.968230	799,745.84	1,462.50	0.78
Original Face:		Base	800,000.000	99.785418	798,283.34	99.968230	799,745.84	1,462.50	0.78
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	185,802.490	99.993708	185,790.80	99.950340	185,710.22	-80.58	0.18
Original Face:		Base	688,000.000	99.993708	185,790.80	99.950340	185,710.22	-80.58	0.18
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	284,823.530	99.973559	284,748.22	99.912260	284,573.63	-174.59	0.28
Original Face:		Base	440,000.000	99.973559	284,748.22	99.912260	284,573.63	-174.59	0.28
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998060	434,991.56	99.998060	434,991.56	0.00	0.42
Original Face:		Base	435,000.000	99.998060	434,991.56	99.998060	434,991.56	0.00	0.42

& 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
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.920601	999,206.01	100.039200	1,000,392.00	1,185.99	0.97
		Base		99.920601	999,206.01	100.039200	1,000,392.00	1,185.99	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	158,345.990	99.994638	158,337.50	99.936860	158,246.01	-91.49	0.15
	Original Face:	Base	305,000.000	99.994638	158,337.50	99.936860	158,246.01	-91.49	0.15
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.992085	459,963.59	100.000370	460,001.70	38.11	0.45
	Original Face:	Base	460,000.000	99.992085	459,963.59	100.000370	460,001.70	38.11	0.45
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	565,000.000	99.990673	564,947.30	99.916390	564,527.60	-419.70	0.55
	Original Face:	Base	565,000.000	99.990673	564,947.30	99.916390	564,527.60	-419.70	0.55
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	858,132.780	99.913364	857,389.33	99.963510	857,819.65	430.32	0.83
	Original Face:	Base	950,000.000	99.913364	857,389.33	99.963510	857,819.65	430.32	0.83
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.984656	394,939.39	100.233950	395,924.10	984.71	0.38
	Original Face:	Base	395,000.000	99.984656	394,939.39	100.233950	395,924.10	984.71	0.38
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	100.381939	1,045,979.80	100.396600	1,046,132.57	152.77	1.02
		Base		100.381939	1,045,979.80	100.396600	1,046,132.57	152.77	1.02
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.238306	501,191.53	100.279900	501,399.50	207.97	0.49
		Base		100.238306	501,191.53	100.279900	501,399.50	207.97	0.49
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.828855	998,288.55	100.138000	1,001,380.00	3,091.45	0.97
		Base		99.828855	998,288.55	100.138000	1,001,380.00	3,091.45	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.26435	28 Jan 2019		
		Local	1,251,000.000	98.782586	1,235,770.15	99.629200	1,246,361.29	10,591.14	1.21
		Base		98.782586	1,235,770.15	99.629200	1,246,361.29	10,591.14	1.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	90,321.310	99.995859	90,317.57	99.982800	90,305.77	-11.80	0.09
Original Face:		Base	730,000.000	99.995859	90,317.57	99.982800	90,305.77	-11.80	0.09
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	930,898.180	99.969669	930,615.83	99.961860	930,543.14	-72.69	0.90
Original Face:		Base	1,600,000.000	99.969669	930,615.83	99.961860	930,543.14	-72.69	0.90
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.961221	339,868.15	100.264100	340,897.94	1,029.79	0.33
		Base		99.961221	339,868.15	100.264100	340,897.94	1,029.79	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.0531	02 Jun 2017		
		Local	475,000.000	99.999392	474,997.11	99.941000	474,719.75	-277.36	0.46
		Base		99.999392	474,997.11	99.941000	474,719.75	-277.36	0.46
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					1.1523	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.114600	750,859.50	859.50	0.73
		Base		100.000000	750,000.00	100.114600	750,859.50	859.50	0.73
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.994551	899,950.96	100.716100	906,444.90	6,493.94	0.88
		Base		99.994551	899,950.96	100.716100	906,444.90	6,493.94	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	100.918600	131,194.18	1,194.18	0.13
		Base		100.000000	130,000.00	100.918600	131,194.18	1,194.18	0.13
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.896161	1,368,577.41	99.608400	1,364,635.08	-3,942.33	1.33
		Base		99.896161	1,368,577.41	99.608400	1,364,635.08	-3,942.33	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	100.032200	1,000,322.00	322.00	0.97
		Base		100.000000	1,000,000.00	100.032200	1,000,322.00	322.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.986132	589,918.18	99.842600	589,071.34	-846.84	0.57
		Base		99.986132	589,918.18	99.842600	589,071.34	-846.84	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.182166	1,001,821.66	100.388800	1,003,888.00	2,066.34	0.98
		Base		100.182166	1,001,821.66	100.388800	1,003,888.00	2,066.34	0.98
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	1,180,016.790	99.989759	1,179,895.94	99.928210	1,179,169.66	-726.28	1.15
Original Face:		Base	1,530,000.000	99.989759	1,179,895.94	99.928210	1,179,169.66	-726.28	1.15
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.867873	599,207.24	100.238050	601,428.30	2,221.06	0.58
Original Face:		Base	600,000.000	99.867873	599,207.24	100.238050	601,428.30	2,221.06	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					0.9861	18 May 2018		
		Local	1,000,000.000	100.115648	1,001,156.48	100.341600	1,003,416.00	2,259.52	0.97
		Base		100.115648	1,001,156.48	100.341600	1,003,416.00	2,259.52	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.919252	989,200.59	100.312500	993,093.75	3,893.16	0.96
		Base		99.919252	989,200.59	100.312500	993,093.75	3,893.16	0.96
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.089430	1,000,894.30	100.359100	1,003,591.00	2,696.70	0.98
		Base		100.089430	1,000,894.30	100.359100	1,003,591.00	2,696.70	0.98
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.993499	704,954.17	99.987000	704,908.35	-45.82	0.68
		Base		99.993499	704,954.17	99.987000	704,908.35	-45.82	0.68
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	581,126.010	99.865766	580,345.94	99.859130	580,307.38	-38.56	0.56
Original Face:		Base	1,500,000.000	99.865766	580,345.94	99.859130	580,307.38	-38.56	0.56
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	426,524.570	99.898423	426,091.32	99.850220	425,885.72	-205.60	0.41
Original Face:		Base	785,000.000	99.898423	426,091.32	99.850220	425,885.72	-205.60	0.41
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,150,000.000	99.879969	1,148,619.64	99.928570	1,149,178.56	558.92	1.12
Original Face:		Base	1,150,000.000	99.879969	1,148,619.64	99.928570	1,149,178.56	558.92	1.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.894219	998,942.19	100.338400	1,003,384.00	4,441.81	0.97
		Base		99.894219	998,942.19	100.338400	1,003,384.00	4,441.81	0.97
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.20835	15 Jan 2019		
		Local	500,000.000	100.474168	502,370.84	100.619800	503,099.00	728.16	0.49
		Base		100.474168	502,370.84	100.619800	503,099.00	728.16	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.991782	499,958.91	100.287500	501,437.50	1,478.59	0.49
		Base		99.991782	499,958.91	100.287500	501,437.50	1,478.59	0.49
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.0551	01 Jun 2018		
		Local	1,400,000.000	99.895714	1,398,540.00	99.735300	1,396,294.20	-2,245.80	1.36
		Base		99.895714	1,398,540.00	99.735300	1,396,294.20	-2,245.80	1.36
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.956450	794,653.78	100.060000	795,477.00	823.22	0.77
		Base		99.956450	794,653.78	100.060000	795,477.00	823.22	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.944595	384,786.69	100.337600	386,299.76	1,513.07	0.38
		Base		99.944595	384,786.69	100.337600	386,299.76	1,513.07	0.38
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.913766	554,521.40	100.264400	556,467.42	1,946.02	0.54
		Base		99.913766	554,521.40	100.264400	556,467.42	1,946.02	0.54
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.982008	1,499,730.12	100.284200	1,504,263.00	4,532.88	1.46
		Base		99.982008	1,499,730.12	100.284200	1,504,263.00	4,532.88	1.46
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.656864	498,284.32	99.803500	499,017.50	733.18	0.48
		Base		99.656864	498,284.32	99.803500	499,017.50	733.18	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.499713	994,997.13	99.894100	998,941.00	3,943.87	0.97
		Base		99.499713	994,997.13	99.894100	998,941.00	3,943.87	0.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.990177	299,970.53	100.166000	300,498.00	527.47	0.29
		Base		99.990177	299,970.53	100.166000	300,498.00	527.47	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.962658	704,736.74	100.136200	705,960.21	1,223.47	0.69
		Base		99.962658	704,736.74	100.136200	705,960.21	1,223.47	0.69
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.032908	500,164.54	99.971900	499,859.50	-305.04	0.49
		Base		100.032908	500,164.54	99.971900	499,859.50	-305.04	0.49
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.903241	1,533,514.75	100.591300	1,544,076.46	10,561.71	1.50
		Base		99.903241	1,533,514.75	100.591300	1,544,076.46	10,561.71	1.50
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	1,011,021.520	99.995230	1,010,973.29	99.998040	1,011,001.70	28.41	0.98
Original Face:		Base	1,120,000.000	99.995230	1,010,973.29	99.998040	1,011,001.70	28.41	0.98
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	423,620.630	99.995822	423,602.93	99.910990	423,243.57	-359.36	0.41
Original Face:		Base	830,000.000	99.995822	423,602.93	99.910990	423,243.57	-359.36	0.41
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.983123	999,831.23	100.181500	1,001,815.00	1,983.77	0.97
		Base		99.983123	999,831.23	100.181500	1,001,815.00	1,983.77	0.97
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	100.030168	1,600,482.68	100.021000	1,600,336.00	-146.68	1.55
		Base		100.030168	1,600,482.68	100.021000	1,600,336.00	-146.68	1.55
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.868143	699,077.00	100.214000	701,498.00	2,421.00	0.68
		Base		99.868143	699,077.00	100.214000	701,498.00	2,421.00	0.68
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.708921	805,671.37	100.776000	806,208.00	536.63	0.78
		Base		100.708921	805,671.37	100.776000	806,208.00	536.63	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.929688	204,855.86	100.381900	205,782.90	927.04	0.20
		Base		99.929688	204,855.86	100.381900	205,782.90	927.04	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.752760	1,034,436.12	99.723100	1,034,128.55	-307.57	1.00
		Base		99.752760	1,034,436.12	99.723100	1,034,128.55	-307.57	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.959326	284,884.08	100.305900	285,871.82	987.74	0.28
		Base		99.959326	284,884.08	100.305900	285,871.82	987.74	0.28
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	38,625.630	99.996401	38,624.24	99.929300	38,598.32	-25.92	0.04
Original Face:		Base	500,000.000	99.996401	38,624.24	99.929300	38,598.32	-25.92	0.04
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	719,297.130	99.943227	718,888.76	99.703950	717,167.65	-1,721.11	0.70
Original Face:		Base	1,725,000.000	99.943227	718,888.76	99.703950	717,167.65	-1,721.11	0.70
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.848271	721,903.00	100.228800	724,654.22	2,751.22	0.70
		Base		99.848271	721,903.00	100.228800	724,654.22	2,751.22	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.015673	1,200,188.07	99.942000	1,199,304.00	-884.07	1.17
		Base		100.015673	1,200,188.07	99.942000	1,199,304.00	-884.07	1.17
US DOLLAR Total									
		Local	97,889,441.310		97,918,288.95		98,076,524.19	158,235.24	95.29
Original Face:		Base	44,168,000.000		97,918,288.95		98,076,524.19	158,235.24	95.29
FIXED INCOME Total									
		Base	97,889,441.310		97,918,288.95		98,076,524.19	158,235.24	95.29
Original Face:			44,168,000.000						

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

As of: *May 31, 2016* *View Date:* *June 8, 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								
		102,741,483.720	Base	102,768,386.26		102,926,621.50	158,235.24	100.00
Original Face:		44,168,000.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-311.280	1.000000	-311.28	1.000000	-311.28	0.00	0.00
		Base		1.000000	-311.28	1.000000	-311.28	0.00	0.00
US DOLLAR Total									
		Local	-311.280		-311.28		-311.28	0.00	0.00
		Base			-311.28		-311.28	0.00	0.00
CASH Total									
		Base	-311.280		-311.28		-311.28	0.00	0.00
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	99.821861	19,964,372.22	99.821861	19,964,372.22	0.00	1.73
		Base		99.821861	19,964,372.22	99.821861	19,964,372.22	0.00	1.73
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.86
		Base		99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.86
978UHA002	SUN TRUST ROBINSON REPO					0.42	01 Jun 2016		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.32
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.32
979QHR003	SOUTH STREET REPO					0.44	01 Jun 2016		
		Local	51,310,044.560	100.000000	51,310,044.56	100.000000	51,310,044.56	0.00	4.44
		Base		100.000000	51,310,044.56	100.000000	51,310,044.56	0.00	4.44
979QHR003	SOUTH STREET REPO					0.45	01 Jun 2016		
		Local	2,319,346.700	100.000000	2,319,346.70	100.000000	2,319,346.70	0.00	0.20
		Base		100.000000	2,319,346.70	100.000000	2,319,346.70	0.00	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		133,629,391.260	Local		133,584,105.70		133,584,105.70	0.00	11.55
			Base		133,584,105.70		133,584,105.70	0.00	11.55
CASH EQUIVALENT Total									
		133,629,391.260	Base		133,584,105.70		133,584,105.70	0.00	11.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3130A0BC3	FEDERAL HOME LOAN BANK BONDS 11/16 VAR					0.56	07 Nov 2016		
		15,850,000.000	Local	100.054912	15,858,703.52	99.952600	15,842,487.10	-16,216.42	1.37
			Base	100.054912	15,858,703.52	99.952600	15,842,487.10	-16,216.42	1.37
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		20,000,000.000	Local	99.942389	19,988,477.78	99.930000	19,986,000.00	-2,477.78	1.73
			Base	99.942389	19,988,477.78	99.930000	19,986,000.00	-2,477.78	1.73
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		20,000,000.000	Local	99.895833	19,979,166.67	99.914000	19,982,800.00	3,633.33	1.73
			Base	99.895833	19,979,166.67	99.914000	19,982,800.00	3,633.33	1.73
31315KE22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	31 Aug 2016		
		10,000,000.000	Local	99.840750	9,984,075.00	99.895600	9,989,560.00	5,485.00	0.86
			Base	99.840750	9,984,075.00	99.895600	9,989,560.00	5,485.00	0.86
31315KE48	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000					0.01	02 Sep 2016		
		20,000,000.000	Local	99.907000	19,981,400.00	99.891500	19,978,300.00	-3,100.00	1.73
			Base	99.907000	19,981,400.00	99.891500	19,978,300.00	-3,100.00	1.73
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		20,000,000.000	Local	99.870833	19,974,166.67	99.851900	19,970,380.00	-3,786.67	1.73
			Base	99.870833	19,974,166.67	99.851900	19,970,380.00	-3,786.67	1.73
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		20,000,000.000	Local	99.733056	19,946,611.11	99.780800	19,956,160.00	9,548.89	1.73
			Base	99.733056	19,946,611.11	99.780800	19,956,160.00	9,548.89	1.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	20,000,000.000	99.968333	19,993,666.67	99.972400	19,994,480.00	813.33	1.73
		Base		99.968333	19,993,666.67	99.972400	19,994,480.00	813.33	1.73
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	20,000,000.000	99.571250	19,914,250.00	99.578100	19,915,620.00	1,370.00	1.72
		Base		99.571250	19,914,250.00	99.578100	19,915,620.00	1,370.00	1.72
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	15,873,774.570	105.523558	16,750,571.72	105.348039	16,722,710.22	-27,861.50	1.45
Original Face:		Base	24,487,993.000	105.523558	16,750,571.72	105.348039	16,722,710.22	-27,861.50	1.45
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,375,243.600	105.408302	5,665,953.00	104.778597	5,632,104.83	-33,848.17	0.49
Original Face:		Base	10,000,000.000	105.408302	5,665,953.00	104.778597	5,632,104.83	-33,848.17	0.49
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8251	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	99.964700	19,992,940.00	-7,060.00	1.73
		Base		100.000000	20,000,000.00	99.964700	19,992,940.00	-7,060.00	1.73
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	99.655100	8,968,959.00	-31,041.00	0.78
		Base		100.000000	9,000,000.00	99.655100	8,968,959.00	-31,041.00	0.78
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	30,000,000.000	99.825583	29,947,675.00	99.835200	29,950,560.00	2,885.00	2.59
		Base		99.825583	29,947,675.00	99.835200	29,950,560.00	2,885.00	2.59
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	20,000,000.000	99.826944	19,965,388.89	99.832800	19,966,560.00	1,171.11	1.73
		Base		99.826944	19,965,388.89	99.832800	19,966,560.00	1,171.11	1.73
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
313384XU8	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	06 Jun 2016		
		Local	20,000,000.000	99.996458	19,999,291.67	99.996900	19,999,380.00	88.33	1.73
		Base		99.996458	19,999,291.67	99.996900	19,999,380.00	88.33	1.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313384YU7	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	30 Jun 2016		
		Local	30,000,000.000	99.975028	29,992,508.33	99.982200	29,994,660.00	2,151.67	2.59
		Base		99.975028	29,992,508.33	99.982200	29,994,660.00	2,151.67	2.59
313384ZF9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	11 Jul 2016		
		Local	20,000,000.000	99.935000	19,987,000.00	99.963200	19,992,640.00	5,640.00	1.73
		Base		99.935000	19,987,000.00	99.963200	19,992,640.00	5,640.00	1.73
313384ZH5	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	13 Jul 2016		
		Local	50,000,000.000	99.938167	49,969,083.33	99.961400	49,980,700.00	11,616.67	4.32
		Base		99.938167	49,969,083.33	99.961400	49,980,700.00	11,616.67	4.32
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	25,000,000.000	99.929167	24,982,291.67	99.953100	24,988,275.00	5,983.33	2.16
		Base		99.929167	24,982,291.67	99.953100	24,988,275.00	5,983.33	2.16
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.410861	9,941,086.11	99.370000	9,937,000.00	-4,086.11	0.86
		Base		99.410861	9,941,086.11	99.370000	9,937,000.00	-4,086.11	0.86
3133EA4H8	FEDERAL FARM CREDIT BANK BONDS 07/17 0.82					0.82	11 Jul 2017		
		Local	12,525,000.000	100.000000	12,525,000.00	99.672000	12,483,918.00	-41,082.00	1.08
		Base		100.000000	12,525,000.00	99.672000	12,483,918.00	-41,082.00	1.08
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	100.003900	20,000,780.00	780.00	1.73
		Base		100.000000	20,000,000.00	100.003900	20,000,780.00	780.00	1.73
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.51445	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.941300	19,988,260.00	-11,740.00	1.73
		Base		100.000000	20,000,000.00	99.941300	19,988,260.00	-11,740.00	1.73
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	99.751100	9,975,110.00	-24,890.00	0.86
		Base		100.000000	10,000,000.00	99.751100	9,975,110.00	-24,890.00	0.86
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	99.722900	9,972,290.00	-27,710.00	0.86
		Base		100.000000	10,000,000.00	99.722900	9,972,290.00	-27,710.00	0.86

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ECXS8	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR					0.53	20 Jul 2016		
		Local	8,100,000.000	100.014240	8,101,153.41	100.019400	8,101,571.40	417.99	0.70
		Base		100.014240	8,101,153.41	100.019400	8,101,571.40	417.99	0.70
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	99.959800	9,995,980.00	-4,020.00	0.86
		Base		100.000000	10,000,000.00	99.959800	9,995,980.00	-4,020.00	0.86
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.976296	19,995,259.12	99.749400	19,949,880.00	-45,379.12	1.72
		Base		99.976296	19,995,259.12	99.749400	19,949,880.00	-45,379.12	1.72
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.563	23 Nov 2018		
		Local	20,000,000.000	99.848870	19,969,774.07	99.852600	19,970,520.00	745.93	1.73
		Base		99.848870	19,969,774.07	99.852600	19,970,520.00	745.93	1.73
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.286957	6,894,728.26	100.155100	6,885,663.13	-9,065.13	0.60
		Base		100.286957	6,894,728.26	100.155100	6,885,663.13	-9,065.13	0.60
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.424023	7,381,165.69	100.239700	7,367,617.95	-13,547.74	0.64
		Base		100.424023	7,381,165.69	100.239700	7,367,617.95	-13,547.74	0.64
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.783	22 Jan 2021		
		Local	10,000,000.000	99.981434	9,998,143.40	100.116800	10,011,680.00	13,536.60	0.87
		Base		99.981434	9,998,143.40	100.116800	10,011,680.00	13,536.60	0.87
3134G7Z20	FREDDIE MAC NOTES 10/18 1.25					1.25	29 Oct 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.999700	19,999,940.00	-60.00	1.73
		Base		100.000000	20,000,000.00	99.999700	19,999,940.00	-60.00	1.73
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	100.008200	5,700,467.40	467.40	0.49
		Base		100.000000	5,700,000.00	100.008200	5,700,467.40	467.40	0.49
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.968800	4,098,720.80	-1,279.20	0.35
		Base		100.000000	4,100,000.00	99.968800	4,098,720.80	-1,279.20	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.803900	9,980,390.00	-19,610.00	0.86
		Base		100.000000	10,000,000.00	99.803900	9,980,390.00	-19,610.00	0.86
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.817600	19,963,520.00	-36,480.00	1.73
		Base		100.000000	20,000,000.00	99.817600	19,963,520.00	-36,480.00	1.73
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	99.978333	19,995,666.67	99.972400	19,994,480.00	-1,186.67	1.73
		Base		99.978333	19,995,666.67	99.972400	19,994,480.00	-1,186.67	1.73
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	8,000,000.000	100.794294	8,063,543.49	100.823100	8,065,848.00	2,304.51	0.70
		Base		100.794294	8,063,543.49	100.823100	8,065,848.00	2,304.51	0.70
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.946056	8,995,145.00	100.820500	9,073,845.00	78,700.00	0.78
		Base		99.946056	8,995,145.00	100.820500	9,073,845.00	78,700.00	0.78
3135G0H89	FANNIE MAE NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.629700	9,962,970.00	-37,030.00	0.86
		Base		100.000000	10,000,000.00	99.629700	9,962,970.00	-37,030.00	0.86
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.695300	9,969,530.00	-30,470.00	0.86
		Base		100.000000	10,000,000.00	99.695300	9,969,530.00	-30,470.00	0.86
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.716400	19,670,057.06	-55,942.94	1.70
		Base		100.000000	19,726,000.00	99.716400	19,670,057.06	-55,942.94	1.70
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,922,995.800	100.156382	1,926,003.02	101.036850	1,942,934.38	16,931.36	0.17
Original Face:		Base	5,000,000.000	100.156382	1,926,003.02	101.036850	1,942,934.38	16,931.36	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	7,104,661.570	99.727086	7,085,271.93	97.644790	6,937,331.87	-147,940.06	0.60
	Original Face:	Base	11,452,445.000	99.727086	7,085,271.93	97.644790	6,937,331.87	-147,940.06	0.60
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	8,026,596.720	100.335688	8,053,541.07	95.879270	7,695,842.34	-357,698.73	0.67
	Original Face:	Base	11,058,708.000	100.335688	8,053,541.07	95.879270	7,695,842.34	-357,698.73	0.67
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.6021	25 Nov 2018		
		Local	22,654,333.980	99.775915	22,603,569.00	99.769400	22,602,093.09	-1,475.91	1.95
	Original Face:	Base	26,125,000.000	99.775915	22,603,569.00	99.769400	22,602,093.09	-1,475.91	1.95
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.7721	25 Apr 2020		
		Local	4,805,296.000	99.972446	4,803,971.94	100.013660	4,805,952.40	1,980.46	0.42
	Original Face:	Base	5,000,000.000	99.972446	4,803,971.94	100.013660	4,805,952.40	1,980.46	0.42
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,713,923.550	98.323077	1,685,182.37	102.169410	1,751,105.58	65,923.21	0.15
	Original Face:	Base	5,000,000.000	98.323077	1,685,182.37	102.169410	1,751,105.58	65,923.21	0.15
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	93,103.900	102.425323	95,361.97	100.773230	93,823.81	-1,538.16	0.01
	Original Face:	Base	2,245,000.000	102.425323	95,361.97	100.773230	93,823.81	-1,538.16	0.01
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	482,127.700	102.320572	493,315.82	103.215780	497,631.87	4,316.05	0.04
	Original Face:	Base	5,000,000.000	102.320572	493,315.82	103.215780	497,631.87	4,316.05	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	743,519.150	102.036539	758,661.21	102.865320	764,823.35	6,162.14	0.07
	Original Face:	Base	5,000,000.000	102.036539	758,661.21	102.865320	764,823.35	6,162.14	0.07
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	5,108,063.700	99.973513	5,106,710.72	100.566290	5,136,990.15	30,279.43	0.44
	Original Face:	Base	10,000,000.000	99.973513	5,106,710.72	100.566290	5,136,990.15	30,279.43	0.44
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	3,586,331.700	103.458473	3,710,364.03	102.611110	3,679,974.77	-30,389.26	0.32
	Original Face:	Base	10,000,000.000	103.458473	3,710,364.03	102.611110	3,679,974.77	-30,389.26	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	5,919,455.990	100.866510	5,970,748.69	100.457950	5,946,564.14	-24,184.55	0.51
	Original Face:	Base	12,022,600.000	100.866510	5,970,748.69	100.457950	5,946,564.14	-24,184.55	0.51
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	10,305,121.740	100.431901	10,349,629.69	101.154060	10,424,049.03	74,419.34	0.90
	Original Face:	Base	15,363,692.000	100.431901	10,349,629.69	101.154060	10,424,049.03	74,419.34	0.90
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	13,526,606.880	102.057113	13,804,864.49	101.179600	13,686,166.73	-118,697.76	1.18
	Original Face:	Base	24,000,000.000	102.057113	13,804,864.49	101.179600	13,686,166.73	-118,697.76	1.18
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	5,751,926.100	100.402825	5,775,096.31	99.310930	5,712,291.30	-62,805.01	0.49
	Original Face:	Base	10,000,000.000	100.402825	5,775,096.31	99.310930	5,712,291.30	-62,805.01	0.49
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	17,011,062.780	100.904226	17,164,881.17	100.010320	17,012,818.32	-152,062.85	1.47
	Original Face:	Base	29,723,368.000	100.904226	17,164,881.17	100.010320	17,012,818.32	-152,062.85	1.47
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,799,073.800	101.935240	2,853,242.59	100.089740	2,801,585.69	-51,656.90	0.24
	Original Face:	Base	9,815,000.000	101.935240	2,853,242.59	100.089740	2,801,585.69	-51,656.90	0.24
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	4,636,578.790	100.282097	4,649,658.46	99.879970	4,631,013.50	-18,644.96	0.40
	Original Face:	Base	4,690,000.000	100.282097	4,649,658.46	99.879970	4,631,013.50	-18,644.96	0.40
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,435,126.700	102.322831	2,491,690.57	101.844880	2,480,051.87	-11,638.70	0.21
	Original Face:	Base	10,000,000.000	102.322831	2,491,690.57	101.844880	2,480,051.87	-11,638.70	0.21
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,237,915.950	111.980739	2,506,034.81	114.742880	2,567,849.21	61,814.40	0.22
	Original Face:	Base	12,777,000.000	111.980739	2,506,034.81	114.742880	2,567,849.21	61,814.40	0.22
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	484,237.400	106.603998	516,216.43	108.759010	526,651.80	10,435.37	0.05
	Original Face:	Base	10,000,000.000	106.603998	516,216.43	108.759010	526,651.80	10,435.37	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	116,835.600	103.890210	121,380.75	100.321780	117,211.55	-4,169.20	0.01
Original Face:		Base	7,000,000.000	103.890210	121,380.75	100.321780	117,211.55	-4,169.20	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	748,976.300	104.932021	785,915.97	107.687190	806,551.53	20,635.56	0.07
Original Face:		Base	5,000,000.000	104.932021	785,915.97	107.687190	806,551.53	20,635.56	0.07
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,269,571.200	103.708163	1,316,648.97	104.936750	1,332,246.76	15,597.79	0.12
Original Face:		Base	16,000,000.000	103.708163	1,316,648.97	104.936750	1,332,246.76	15,597.79	0.12
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	258,701.900	101.716396	263,142.25	100.989880	261,262.74	-1,879.51	0.02
Original Face:		Base	10,000,000.000	101.716396	263,142.25	100.989880	261,262.74	-1,879.51	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	568,968.750	106.024763	603,247.77	107.318150	610,606.74	7,358.97	0.05
Original Face:		Base	5,000,000.000	106.024763	603,247.77	107.318150	610,606.74	7,358.97	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.576684	9,512,649.97	98.579900	9,512,960.35	310.38	0.82
		Base		98.576684	9,512,649.97	98.579900	9,512,960.35	310.38	0.82
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.576684	9,857,668.36	98.582800	9,858,280.00	611.64	0.85
		Base		98.576684	9,857,668.36	98.582800	9,858,280.00	611.64	0.85
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.776477	9,877,647.74	98.755900	9,875,590.00	-2,057.74	0.85
		Base		98.776477	9,877,647.74	98.755900	9,875,590.00	-2,057.74	0.85
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	98.776477	5,738,913.34	98.484700	5,721,961.07	-16,952.27	0.49
		Base		98.776477	5,738,913.34	98.484700	5,721,961.07	-16,952.27	0.49
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.576684	9,857,668.36	98.582800	9,858,280.00	611.64	0.85
		Base		98.576684	9,857,668.36	98.582800	9,858,280.00	611.64	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.285439	9,828,543.90	98.402400	9,840,240.00	11,696.10	0.85
		Base		98.285439	9,828,543.90	98.402400	9,840,240.00	11,696.10	0.85
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.750723	9,875,072.27	98.651800	9,865,180.00	-9,892.27	0.85
		Base		98.750723	9,875,072.27	98.651800	9,865,180.00	-9,892.27	0.85
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.776477	9,877,647.74	98.705800	9,870,580.00	-7,067.74	0.85
		Base		98.776477	9,877,647.74	98.705800	9,870,580.00	-7,067.74	0.85
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.541230	9,854,123.00	98.582800	9,858,280.00	4,157.00	0.85
		Base		98.541230	9,854,123.00	98.582800	9,858,280.00	4,157.00	0.85
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.309137	9,830,913.73	98.297500	9,829,750.00	-1,163.73	0.85
		Base		98.309137	9,830,913.73	98.297500	9,829,750.00	-1,163.73	0.85
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,593,066.600	103.202621	3,708,138.89	102.619828	3,687,198.76	-20,940.13	0.32
Original Face:		Base	9,875,825.000	103.202621	3,708,138.89	102.619828	3,687,198.76	-20,940.13	0.32
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,542,372.800	101.167888	6,618,780.40	100.339470	6,564,582.19	-54,198.21	0.57
Original Face:		Base	10,000,000.000	101.167888	6,618,780.40	100.339470	6,564,582.19	-54,198.21	0.57
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.739718	10,173,971.77	100.283070	10,028,307.00	-145,664.77	0.87
Original Face:		Base	10,000,000.000	101.739718	10,173,971.77	100.283070	10,028,307.00	-145,664.77	0.87
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		Local	20,000,000.000	103.660771	20,732,154.13	103.558600	20,711,720.00	-20,434.13	1.79
		Base		103.660771	20,732,154.13	103.558600	20,711,720.00	-20,434.13	1.79
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.551248	4,977,562.42	99.769500	4,988,475.00	10,912.58	0.43
		Base		99.551248	4,977,562.42	99.769500	4,988,475.00	10,912.58	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K41	US TREASURY FRN 04/17 VAR					0.4243099	30 Apr 2017		
		10,000,000.000	Local	99.994457	9,999,445.65	100.004700	10,000,470.00	1,024.35	0.86
			Base	99.994457	9,999,445.65	100.004700	10,000,470.00	1,024.35	0.86
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		15,000,000.000	Local	101.724555	15,258,683.28	101.632800	15,244,920.00	-13,763.28	1.32
			Base	101.724555	15,258,683.28	101.632800	15,244,920.00	-13,763.28	1.32
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.135252	4,956,762.59	98.957000	4,947,850.00	-8,912.59	0.43
			Base	99.135252	4,956,762.59	98.957000	4,947,850.00	-8,912.59	0.43
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		5,000,000.000	Local	100.136366	5,006,818.28	100.011700	5,000,585.00	-6,233.28	0.43
			Base	100.136366	5,006,818.28	100.011700	5,000,585.00	-6,233.28	0.43
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		10,000,000.000	Local	99.959912	9,995,991.19	99.796900	9,979,690.00	-16,301.19	0.86
			Base	99.959912	9,995,991.19	99.796900	9,979,690.00	-16,301.19	0.86
US DOLLAR Total									
		1,022,381,571.220	Local		1,024,300,455.04		1,022,995,638.78	-1,304,816.26	88.45
	Original Face:	341,636,631.000	Base		1,024,300,455.04		1,022,995,638.78	-1,304,816.26	88.45
FIXED INCOME Total									
		1,022,381,571.220	Base		1,024,300,455.04		1,022,995,638.78	-1,304,816.26	88.45
	Original Face:	341,636,631.000							

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		1,156,010,651.200	Base	1,157,884,249.46		1,156,579,433.20	-1,304,816.26	100.00
Original Face:		341,636,631.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00282CF31	ABBOT LABORATORIES					0.57	03 Jun 2016		
			25,000,000.000	Local	99.996833	24,999,208.33	99.996833	24,999,208.33	0.00	1.93
				Base	99.996833	24,999,208.33	99.996833	24,999,208.33	0.00	1.93
00915SFA5	AIR PRODUCTS & CHEMI					0.45	10 Jun 2016		
			20,000,000.000	Local	99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	1.54
				Base	99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	1.54
00915SG55	AIR PRODUCTS & CHEMI					0.44	05 Jul 2016		
			20,000,000.000	Local	99.958444	19,991,688.89	99.958444	19,991,688.89	0.00	1.54
				Base	99.958444	19,991,688.89	99.958444	19,991,688.89	0.00	1.54
02665JFE5	AMERICAN HONDA FINAN					0.37	14 Jun 2016		
			25,630,000.000	Local	99.986639	25,626,575.55	99.986639	25,626,575.55	0.00	1.97
				Base	99.986639	25,626,575.55	99.986639	25,626,575.55	0.00	1.97
0347M2F27	ANGLESEA FDG PLC & ANG					0.53	02 Jun 2016		
			10,000,000.000	Local	99.998528	9,999,852.78	99.998528	9,999,852.78	0.00	0.77
				Base	99.998528	9,999,852.78	99.998528	9,999,852.78	0.00	0.77
0347M2H82	ANGLESEA FDG PLC & ANG					0.65	08 Aug 2016		
			30,000,000.000	Local	99.877222	29,963,166.66	99.877222	29,963,166.66	0.00	2.31
				Base	99.877222	29,963,166.66	99.877222	29,963,166.66	0.00	2.31
03785DGB6	APPLE INC					0.43	11 Jul 2016		
			20,000,000.000	Local	99.952222	19,990,444.44	99.952222	19,990,444.44	0.00	1.54
				Base	99.952222	19,990,444.44	99.952222	19,990,444.44	0.00	1.54
03785DH17	APPLE INC					0.46	01 Aug 2016		
			30,000,000.000	Local	99.922056	29,976,616.67	99.922056	29,976,616.67	0.00	2.31
				Base	99.922056	29,976,616.67	99.922056	29,976,616.67	0.00	2.31
03948GFL2	ARCHER DANIELS MIDLA					0.41	20 Jun 2016		
			25,000,000.000	Local	99.978361	24,994,590.28	99.978361	24,994,590.28	0.00	1.93
				Base	99.978361	24,994,590.28	99.978361	24,994,590.28	0.00	1.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05253AJ68	AUST & NEW ZEA					0.62	06 Sep 2016		
		30,000,000.000	Local	99.832944	29,949,883.33	99.832944	29,949,883.33	0.00	2.31
			Base	99.832944	29,949,883.33	99.832944	29,949,883.33	0.00	2.31
06538BHA4	BANK TOKYO MIT UFJ NY					0.62	10 Aug 2016		
		30,000,000.000	Local	99.879444	29,963,833.33	99.879444	29,963,833.33	0.00	2.31
			Base	99.879444	29,963,833.33	99.879444	29,963,833.33	0.00	2.31
07010JFF3	BASIN ELEC PWR COOP					0.53	15 Jun 2016		
		15,000,000.000	Local	99.979389	14,996,908.33	99.979389	14,996,908.33	0.00	1.16
			Base	99.979389	14,996,908.33	99.979389	14,996,908.33	0.00	1.16
07010JFG1	BASIN ELEC PWR COOP					0.53	16 Jun 2016		
		10,000,000.000	Local	99.977917	9,997,791.67	99.977917	9,997,791.67	0.00	0.77
			Base	99.977917	9,997,791.67	99.977917	9,997,791.67	0.00	0.77
07644AFF6	BEDFORD ROW FDG CORP					0.6	15 Jun 2016		
		25,000,000.000	Local	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.93
			Base	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.93
14912DF20	CATERPLR FIN SRV CO.					0.42	02 Jun 2016		
		15,000,000.000	Local	99.998833	14,999,825.00	99.998833	14,999,825.00	0.00	1.16
			Base	99.998833	14,999,825.00	99.998833	14,999,825.00	0.00	1.16
16677JGB6	CHEVRON CORP					0.51	11 Jul 2016		
		15,000,000.000	Local	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	1.15
			Base	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	1.15
16677JJ15	CHEVRON CORP					0.53	01 Sep 2016		
		11,200,000.000	Local	99.864556	11,184,830.23	99.864556	11,184,830.23	0.00	0.86
			Base	99.864556	11,184,830.23	99.864556	11,184,830.23	0.00	0.86
19121AF89	COCA-COLA COMPANY					0.55	08 Jun 2016		
		20,000,000.000	Local	99.989306	19,997,861.11	99.989306	19,997,861.11	0.00	1.54
			Base	99.989306	19,997,861.11	99.989306	19,997,861.11	0.00	1.54
19121AFT3	COCA-COLA COMPANY					0.34	27 Jun 2016		
		22,500,000.000	Local	99.975444	22,494,475.00	99.975444	22,494,475.00	0.00	1.73
			Base	99.975444	22,494,475.00	99.975444	22,494,475.00	0.00	1.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C0G55	CONCORD MIN CPTL CO				0.47	05 Jul 2016		
	20,000,000.000	Local	99.955611	19,991,122.22	99.955611	19,991,122.22	0.00	1.54
		Base	99.955611	19,991,122.22	99.955611	19,991,122.22	0.00	1.54
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
2546R2GF7	WALT DISNEY CO				0.45	15 Jul 2016		
	20,000,000.000	Local	99.945000	19,989,000.00	99.945000	19,989,000.00	0.00	1.54
		Base	99.945000	19,989,000.00	99.945000	19,989,000.00	0.00	1.54
29101AFV1	EMERSON ELECTRIC CO				0.38	29 Jun 2016		
	35,000,000.000	Local	99.970444	34,989,655.56	99.970444	34,989,655.56	0.00	2.70
		Base	99.970444	34,989,655.56	99.970444	34,989,655.56	0.00	2.70
30229AFN4	EXXON MOBIL CORP				0.4	22 Jun 2016		
	20,000,000.000	Local	99.976667	19,995,333.33	99.976667	19,995,333.33	0.00	1.54
		Base	99.976667	19,995,333.33	99.976667	19,995,333.33	0.00	1.54
36960LFU4	GENERAL ELECTRIC CO				0.34	28 Jun 2016		
	10,000,000.000	Local	99.974500	9,997,450.00	99.974500	9,997,450.00	0.00	0.77
		Base	99.974500	9,997,450.00	99.974500	9,997,450.00	0.00	0.77
36960LFU4	GENERAL ELECTRIC CO				0.44	28 Jun 2016		
	40,000,000.000	Local	99.967000	39,986,800.00	99.967000	39,986,800.00	0.00	3.08
		Base	99.967000	39,986,800.00	99.967000	39,986,800.00	0.00	3.08
38102JG74	GOLDEN FUNDING CORP				0.53	07 Jul 2016		
	29,625,000.000	Local	99.947000	29,609,298.75	99.947000	29,609,298.75	0.00	2.28
		Base	99.947000	29,609,298.75	99.947000	29,609,298.75	0.00	2.28
38102JH16	GOLDEN FUNDING CORP				0.01	01 Aug 2016		
	18,205,000.000	Local	99.888387	18,184,680.85	99.888387	18,184,680.85	0.00	1.40
		Base	99.888387	18,184,680.85	99.888387	18,184,680.85	0.00	1.40
38346LF19	GOTHAM FDG CORP				0.45	01 Jun 2016		
	10,000,000.000	Local	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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LF35	GOTHAM FDG CORP					0.45	03 Jun 2016		
		Local	19,108,000.000	99.997500	19,107,522.30	99.997500	19,107,522.30	0.00	1.47
		Base		99.997500	19,107,522.30	99.997500	19,107,522.30	0.00	1.47
45779PFH6	INSTITUTIONAL SECURED					0.53	17 Jun 2016		
		Local	20,000,000.000	99.976444	19,995,288.89	99.976444	19,995,288.89	0.00	1.54
		Base		99.976444	19,995,288.89	99.976444	19,995,288.89	0.00	1.54
45856WF61	INTERCONTINENTAL EXCHANGE					0.5	06 Jun 2016		
		Local	20,000,000.000	99.993056	19,998,611.11	99.993056	19,998,611.11	0.00	1.54
		Base		99.993056	19,998,611.11	99.993056	19,998,611.11	0.00	1.54
45920FFT0	INTL BUS MACH CORP					0.44	27 Jun 2016		
		Local	23,000,000.000	99.968222	22,992,691.11	99.968222	22,992,691.11	0.00	1.77
		Base		99.968222	22,992,691.11	99.968222	22,992,691.11	0.00	1.77
56274LF17	MANHATTAN ASSET FDG.					0.5	01 Jun 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.54
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.54
60689FHJ0	MIZUHO BANK LTD					0.615	18 Aug 2016		
		Local	30,000,000.000	99.866750	29,960,025.00	99.866750	29,960,025.00	0.00	2.31
		Base		99.866750	29,960,025.00	99.866750	29,960,025.00	0.00	2.31
66844CF82	NORTHWESTERN UNIVERS					0.4	08 Jun 2016		
		Local	28,492,000.000	99.992222	28,489,783.95	99.992222	28,489,783.95	0.00	2.19
		Base		99.992222	28,489,783.95	99.992222	28,489,783.95	0.00	2.19
71344TFA5	PEPSICO INC					0.37	10 Jun 2016		
		Local	10,000,000.000	99.990750	9,999,075.00	99.990750	9,999,075.00	0.00	0.77
		Base		99.990750	9,999,075.00	99.990750	9,999,075.00	0.00	0.77
71344TG89	PEPSICO INC					0.39	08 Jul 2016		
		Local	20,000,000.000	99.959917	19,991,983.33	99.959917	19,991,983.33	0.00	1.54
		Base		99.959917	19,991,983.33	99.959917	19,991,983.33	0.00	1.54
71708EFM2	PFIZER INC					0.47	21 Jun 2016		
		Local	25,000,000.000	99.973889	24,993,472.22	99.973889	24,993,472.22	0.00	1.93
		Base		99.973889	24,993,472.22	99.973889	24,993,472.22	0.00	1.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71708EGR0	PFIZER INC					0.44	25 Jul 2016		
		Local	10,000,000.000	99.934000	9,993,400.00	99.934000	9,993,400.00	0.00	0.77
		Base		99.934000	9,993,400.00	99.934000	9,993,400.00	0.00	0.77
74005HFW7	PRAXAIR INC					0.38	30 Jun 2016		
		Local	20,000,000.000	99.969389	19,993,877.78	99.969389	19,993,877.78	0.00	1.54
		Base		99.969389	19,993,877.78	99.969389	19,993,877.78	0.00	1.54
85520LH24	STARBIRD FDG. CORP					0.61	02 Aug 2016		
		Local	30,000,000.000	99.894944	29,968,483.33	99.894944	29,968,483.33	0.00	2.31
		Base		99.894944	29,968,483.33	99.894944	29,968,483.33	0.00	2.31
89233GLJ3	TOYOTA MOTOR CREDIT					0.81	18 Nov 2016		
		Local	10,000,000.000	99.617500	9,961,750.00	99.617500	9,961,750.00	0.00	0.77
		Base		99.617500	9,961,750.00	99.617500	9,961,750.00	0.00	0.77
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jun 2016		
		Local	5,641,012.180	100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.43
		Base		100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.43
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	14 Jul 2016		
		Local	2,357,636.990	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		
		Local	1,322,947.780	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		
		Local	1,482,814.210	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					0.43	11 Aug 2016		
		Local	5,005,973.770	100.000000	5,005,973.77	100.000000	5,005,973.77	0.00	0.39
		Base		100.000000	5,005,973.77	100.000000	5,005,973.77	0.00	0.39
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	11 Aug 2016		
		Local	3,097,399.500	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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017		
		Local	4,276,412.150	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
92646KF15	VICTORY RECEIVABLES					0.45	01 Jun 2016		
		Local	8,804,000.000	100.000000	8,804,000.00	100.000000	8,804,000.00	0.00	0.68
		Base		100.000000	8,804,000.00	100.000000	8,804,000.00	0.00	0.68
92646KFH0	VICTORY RECEIVABLES					0.45	17 Jun 2016		
		Local	415,000.000	99.980000	414,917.00	99.980000	414,917.00	0.00	0.03
		Base		99.980000	414,917.00	99.980000	414,917.00	0.00	0.03
930ABD003	FIDELITY INVESTMENTS MONEY					0.4	01 Jul 2016		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.85
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.85
93114EFL6	WAL-MART STORES INC					0.36	20 Jun 2016		
		Local	40,000,000.000	99.981000	39,992,400.00	99.981000	39,992,400.00	0.00	3.08
		Base		99.981000	39,992,400.00	99.981000	39,992,400.00	0.00	3.08
979QHT009	WELLS FARGO REPO					0.3	01 Jun 2016		
		Local	10,593,867.580	100.000000	10,593,867.58	100.000000	10,593,867.58	0.00	0.82
		Base		100.000000	10,593,867.58	100.000000	10,593,867.58	0.00	0.82
979QHT009	WELLS FARGO REPO					0.28	02 Jun 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.70
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.70
979QRC005	BANK OF AMERICA REPO					0.27	01 Jun 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.70
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.70
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	01 Jun 2016		
		Local	22,922,902.030	100.000000	22,922,902.03	100.000000	22,922,902.03	0.00	1.77
		Base		100.000000	22,922,902.03	100.000000	22,922,902.03	0.00	1.77
US DOLLAR Total									
		Local	1,246,179,966.190		1,245,712,556.19		1,245,712,556.19	0.00	95.96
		Base			1,245,712,556.19		1,245,712,556.19	0.00	95.96

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			1,246,179,966.190	Base	1,245,712,556.19		1,245,712,556.19	0.00	95.96
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14313YAA6	CARMAX AUTO OWNER TRUST CARMX 2016 1 A1					0.67	15 Feb 2017		
			5,362,841.350	Local	5,362,841.35	100.000100	5,362,846.71	5.36	0.41
Original Face:			14,000,000.000	Base	5,362,841.35	100.000100	5,362,846.71	5.36	0.41
313384SP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/16 0.00000					0.01	02 Feb 2016		
			0.000	Local	-0.16	0.000000	0.00	0.16	0.00
				Base	-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	15,550,777.32	100.009500	15,551,477.25	699.93	1.20
				Base	15,550,777.32	100.009500	15,551,477.25	699.93	1.20
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
			12,129,365.060	Local	12,129,365.06	100.000200	12,129,389.32	24.26	0.93
Original Face:			16,500,000.000	Base	12,129,365.06	100.000200	12,129,389.32	24.26	0.93
34531PAA9	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A1					0.68	15 Feb 2017		
			3,415,071.990	Local	3,415,071.99	100.000070	3,415,074.38	2.39	0.26
Original Face:			12,000,000.000	Base	3,415,071.99	100.000070	3,415,074.38	2.39	0.26
36250UAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A1					0.67	21 Feb 2017		
			5,335,334.020	Local	5,335,334.02	100.000000	5,335,334.02	0.00	0.41
Original Face:			12,000,000.000	Base	5,335,334.02	100.000000	5,335,334.02	0.00	0.41
43814NAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A1					0.62	21 Feb 2017		
			10,611,542.900	Local	10,611,542.90	99.970870	10,608,451.76	-3,091.14	0.82
Original Face:			17,500,000.000	Base	10,611,542.90	99.970870	10,608,451.76	-3,091.14	0.82
US DOLLAR Total									
			52,404,155.320	Local	52,404,932.48		52,402,573.44	-2,359.04	4.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		72,000,000.000	Base		52,404,932.48		52,402,573.44	-2,359.04	4.04
FIXED INCOME Total									
		52,404,155.320	Base		52,404,932.48		52,402,573.44	-2,359.04	4.04
Original Face:		72,000,000.000							

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		1,298,584,121.510	Base	1,298,117,488.67		1,298,115,129.63	-2,359.04	100.00
Original Face:		72,000,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
CASH Total									
		0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796GW3	TREASURY BILL 07/16 0.00000					0.238	21 Jul 2016		
		30,000,000.000	Local	99.963588	29,989,076.39	99.963588	29,989,076.39	0.00	2.20
			Base	99.963588	29,989,076.39	99.963588	29,989,076.39	0.00	2.20
912796HA0	TREASURY BILL 08/16 0.00000					0.42	18 Aug 2016		
		70,000,000.000	Local	99.917660	69,942,362.33	99.917660	69,942,362.33	0.00	5.14
			Base	99.917660	69,942,362.33	99.917660	69,942,362.33	0.00	5.14
912796HE2	TREASURY BILL 09/16 0.00000					0.406	15 Sep 2016		
		40,000,000.000	Local	99.875156	39,950,062.22	99.875156	39,950,062.22	0.00	2.94
			Base	99.875156	39,950,062.22	99.875156	39,950,062.22	0.00	2.94
912796HY8	TREASURY BILL 06/16 0.00000					0.436	30 Jun 2016		
		10,000,000.000	Local	99.964878	9,996,487.78	99.964878	9,996,487.78	0.00	0.73
			Base	99.964878	9,996,487.78	99.964878	9,996,487.78	0.00	0.73
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
		40,000,000.000	Local	99.631000	39,852,400.00	99.631000	39,852,400.00	0.00	2.93
			Base	99.631000	39,852,400.00	99.631000	39,852,400.00	0.00	2.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
		Local	40,000,000.000	99.560268	39,824,107.23	99.560268	39,824,107.23	0.00	2.93
		Base		99.560268	39,824,107.23	99.560268	39,824,107.23	0.00	2.93
912796JG5	TREASURY BILL 08/16 0.00000					0.4405	25 Aug 2016		
		Local	40,000,000.000	99.895816	39,958,326.39	99.895816	39,958,326.39	0.00	2.94
		Base		99.895816	39,958,326.39	99.895816	39,958,326.39	0.00	2.94
912796JJ9	TREASURY BILL 03/17 0.00000					0.54	30 Mar 2017		
		Local	50,000,000.000	99.560422	49,780,211.11	99.560422	49,780,211.11	0.00	3.66
		Base		99.560422	49,780,211.11	99.560422	49,780,211.11	0.00	3.66
912796JK6	TREASURY BILL 09/16 0.00000					0.403	08 Sep 2016		
		Local	20,000,000.000	99.889175	19,977,835.00	99.889175	19,977,835.00	0.00	1.47
		Base		99.889175	19,977,835.00	99.889175	19,977,835.00	0.00	1.47
912796JP5	TREASURY BILL 04/17 0.00000					0.572	27 Apr 2017		
		Local	60,000,000.000	99.512028	59,707,216.66	99.512028	59,707,216.66	0.00	4.39
		Base		99.512028	59,707,216.66	99.512028	59,707,216.66	0.00	4.39
912828VR8	US TREASURY N/B 08/16 0.625					0.625	15 Aug 2016		
		Local	20,000,000.000	100.026762	20,005,352.31	100.026762	20,005,352.31	0.00	1.47
		Base		100.026762	20,005,352.31	100.026762	20,005,352.31	0.00	1.47
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	0.22
		Base		100.000000	3,001,514.24	100.000000	3,001,514.24	0.00	0.22
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	0.37
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
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	0.55
		Base		100.000000	7,542,363.01	100.000000	7,542,363.01	0.00	0.55
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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	04 Aug 2016		
		Local	1,517,185.790	100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.11
		Base		100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.11
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	11 Aug 2016		
		Local	613,252.230	100.000000	613,252.23	100.000000	613,252.23	0.00	0.05
		Base		100.000000	613,252.23	100.000000	613,252.23	0.00	0.05
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	0.32
		Base		100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.32
926NKW009	AMHERST PIERPONT 04/15 VAR					0.36	01 Jun 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.35
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.35
930ABD003	FIDELITY INVESTMENTS MONEY					0.23	01 Jul 2016		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.67
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.67
978UHK000	DAIWA CAPITAL MARKETS REPO					0.38	01 Jun 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.70
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.70
979QHT009	WELLS FARGO REPO					0.3	01 Jun 2016		
		Local	69,364,711.800	100.000000	69,364,711.80	100.000000	69,364,711.80	0.00	5.10
		Base		100.000000	69,364,711.80	100.000000	69,364,711.80	0.00	5.10
979QHT009	WELLS FARGO REPO					0.28	02 Jun 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.70
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.70
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	02 Jun 2016		
		Local	79,219,895.590	100.000000	79,219,895.59	100.000000	79,219,895.59	0.00	5.82
		Base		100.000000	79,219,895.59	100.000000	79,219,895.59	0.00	5.82

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

Base Currency: 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					0.39	30 Jun 2016		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.67
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.67
US DOLLAR Total									
		Local	1,191,304,281.990		1,190,287,719.41		1,190,287,719.41	0.00	87.49
		Base			1,190,287,719.41		1,190,287,719.41	0.00	87.49
CASH EQUIVALENT Total									
		Base	1,191,304,281.990		1,190,287,719.41		1,190,287,719.41	0.00	87.49
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	0.000	0.000000	-11,551.90	0.000000	0.00	11,551.90	0.00
		Base		0.000000	-11,551.90	0.000000	0.00	11,551.90	0.00
912828A59	US TREASURY N/B 12/16 0.625					0.625	15 Dec 2016		
		Local	20,000,000.000	100.062346	20,012,469.11	100.039100	20,007,820.00	-4,649.11	1.47
		Base		100.062346	20,012,469.11	100.039100	20,007,820.00	-4,649.11	1.47
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	20,000,000.000	100.043239	20,008,647.83	100.029500	20,005,900.00	-2,747.83	1.47
		Base		100.043239	20,008,647.83	100.029500	20,005,900.00	-2,747.83	1.47
912828J35	US TREASURY N/B 02/17 0.5					0.5	28 Feb 2017		
		Local	20,000,000.000	99.989913	19,997,982.59	99.872000	19,974,400.00	-23,582.59	1.47
		Base		99.989913	19,997,982.59	99.872000	19,974,400.00	-23,582.59	1.47
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		Local	10,000,000.000	100.448125	10,044,812.51	100.485500	10,048,550.00	3,737.49	0.74
		Base		100.448125	10,044,812.51	100.485500	10,048,550.00	3,737.49	0.74
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	101.590701	10,159,070.06	101.520800	10,152,080.00	-6,990.06	0.75
		Base		101.590701	10,159,070.06	101.520800	10,152,080.00	-6,990.06	0.75

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		20,000,000.000	Local	100.158228	20,031,645.66	100.181300	20,036,260.00	4,614.34	1.47
			Base	100.158228	20,031,645.66	100.181300	20,036,260.00	4,614.34	1.47
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		20,000,000.000	Local	100.233139	20,046,627.70	100.156300	20,031,260.00	-15,367.70	1.47
			Base	100.233139	20,046,627.70	100.156300	20,031,260.00	-15,367.70	1.47
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.049002	10,004,900.24	100.034100	10,003,410.00	-1,490.24	0.74
			Base	100.049002	10,004,900.24	100.034100	10,003,410.00	-1,490.24	0.74
912828WV8	US TREASURY FRN 07/16 VAR					0.4203099	31 Jul 2016		
		40,000,000.000	Local	100.000666	40,000,266.45	100.010600	40,004,240.00	3,973.55	2.94
			Base	100.000666	40,000,266.45	100.010600	40,004,240.00	3,973.55	2.94
US DOLLAR Total									
		170,000,000.000	Local		170,294,870.25		170,263,920.00	-30,950.25	12.51
			Base		170,294,870.25		170,263,920.00	-30,950.25	12.51
FIXED INCOME Total									
		170,000,000.000	Base		170,294,870.25		170,263,920.00	-30,950.25	12.51

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

Books Closed

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		1,361,304,282.000	Base	1,360,582,589.67		1,360,551,639.42	-30,950.25	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH 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	100.875953	2,274,752.75	100.875953	2,274,752.75	0.00	0.76
		Base		100.875953	2,274,752.75	100.875953	2,274,752.75	0.00	0.76
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	1,092,342.270	100.000000	1,092,342.27	100.000000	1,092,342.27	0.00	0.37
		Base		100.000000	1,092,342.27	100.000000	1,092,342.27	0.00	0.37
US DOLLAR Total									
		Local	3,347,342.270		3,367,095.02		3,367,095.02	0.00	1.13
		Base			3,367,095.02		3,367,095.02	0.00	1.13
CASH EQUIVALENT Total									
		Base	3,347,342.270		3,367,095.02		3,367,095.02	0.00	1.13
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	103.718961	2,530,742.66	103.644000	2,528,913.60	-1,829.06	0.85
		Base		103.718961	2,530,742.66	103.644000	2,528,913.60	-1,829.06	0.85
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	100.368797	4,777,554.74	100.356000	4,776,945.60	-609.14	1.60
		Base		100.368797	4,777,554.74	100.356000	4,776,945.60	-609.14	1.60
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	100.367919	2,388,756.47	100.356000	2,388,472.80	-283.67	0.80
		Base		100.367919	2,388,756.47	100.356000	2,388,472.80	-283.67	0.80
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	100.367246	8,962,795.11	100.356000	8,961,790.80	-1,004.31	3.00
		Base		100.367246	8,962,795.11	100.356000	8,961,790.80	-1,004.31	3.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	100.363008	1,038,757.13	100.356000	1,038,684.60	-72.53	0.35
		Base		100.363008	1,038,757.13	100.356000	1,038,684.60	-72.53	0.35
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	100.873937	7,868,167.09	100.821000	7,864,038.00	-4,129.09	2.63
		Base		100.873937	7,868,167.09	100.821000	7,864,038.00	-4,129.09	2.63
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	100.778212	3,527,237.43	100.755000	3,526,425.00	-812.43	1.18
		Base		100.778212	3,527,237.43	100.755000	3,526,425.00	-812.43	1.18
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	100.611871	3,647,180.31	100.589000	3,646,351.25	-829.06	1.22
		Base		100.611871	3,647,180.31	100.589000	3,646,351.25	-829.06	1.22
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	102.589632	9,766,532.93	102.544000	9,762,188.80	-4,344.13	3.26
		Base		102.589632	9,766,532.93	102.544000	9,762,188.80	-4,344.13	3.26
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	107.332753	7,701,125.01	107.738000	7,730,201.50	29,076.49	2.58
		Base		107.332753	7,701,125.01	107.738000	7,730,201.50	29,076.49	2.58
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	102.849532	4,113,981.29	102.836000	4,113,440.00	-541.29	1.37
		Base		102.849532	4,113,981.29	102.836000	4,113,440.00	-541.29	1.37
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	104.733553	4,356,915.82	104.719000	4,356,310.40	-605.42	1.46
		Base		104.733553	4,356,915.82	104.719000	4,356,310.40	-605.42	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	106.415540	5,118,587.47	106.289000	5,112,500.90	-6,086.57	1.71
		Base		106.415540	5,118,587.47	106.289000	5,112,500.90	-6,086.57	1.71
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	103.025739	4,610,401.82	103.111000	4,614,217.25	3,815.43	1.54
		Base		103.025739	4,610,401.82	103.111000	4,614,217.25	3,815.43	1.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	103.162700	6,138,180.64	103.097000	6,134,271.50	-3,909.14	2.05
		Base		103.162700	6,138,180.64	103.097000	6,134,271.50	-3,909.14	2.05
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	103.102001	3,077,594.74	103.111000	3,077,863.35	268.61	1.03
		Base		103.102001	3,077,594.74	103.111000	3,077,863.35	268.61	1.03
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	102.387291	1,387,347.79	102.414000	1,387,709.70	361.91	0.46
		Base		102.387291	1,387,347.79	102.414000	1,387,709.70	361.91	0.46
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	101.815698	5,111,148.06	101.808000	5,110,761.60	-386.46	1.71
		Base		101.815698	5,111,148.06	101.808000	5,110,761.60	-386.46	1.71
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	102.222695	4,088,907.81	102.169000	4,086,760.00	-2,147.81	1.37
		Base		102.222695	4,088,907.81	102.169000	4,086,760.00	-2,147.81	1.37
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	108.442368	2,385,732.09	108.702000	2,391,444.00	5,711.91	0.80
		Base		108.442368	2,385,732.09	108.702000	2,391,444.00	5,711.91	0.80
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	101.730983	3,153,660.48	101.702000	3,152,762.00	-898.48	1.05
		Base		101.730983	3,153,660.48	101.702000	3,152,762.00	-898.48	1.05
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	104.037945	4,161,517.80	104.010000	4,160,400.00	-1,117.80	1.39
		Base		104.037945	4,161,517.80	104.010000	4,160,400.00	-1,117.80	1.39
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	101.579775	1,345,932.02	101.601000	1,346,213.25	281.23	0.45
		Base		101.579775	1,345,932.02	101.601000	1,346,213.25	281.23	0.45
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	11,350,000.000	103.090398	11,700,760.18	103.111000	11,703,098.50	2,338.32	3.91
		Base		103.090398	11,700,760.18	103.111000	11,703,098.50	2,338.32	3.91

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

Base Currency: 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		
		Local	2,850,000.000	105.665456	3,011,465.49	105.617000	3,010,084.50	-1,380.99	1.01
		Base		105.665456	3,011,465.49	105.617000	3,010,084.50	-1,380.99	1.01
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	104.345026	9,375,400.59	104.299000	9,371,265.15	-4,135.44	3.13
		Base		104.345026	9,375,400.59	104.299000	9,371,265.15	-4,135.44	3.13
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.484115	3,215,491.69	100.459000	3,214,688.00	-803.69	1.07
		Base		100.484115	3,215,491.69	100.459000	3,214,688.00	-803.69	1.07
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	103.172359	10,348,187.62	103.088000	10,339,726.40	-8,461.22	3.46
		Base		103.172359	10,348,187.62	103.088000	10,339,726.40	-8,461.22	3.46
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	108.176232	3,245,286.97	108.528000	3,255,840.00	10,553.03	1.09
		Base		108.176232	3,245,286.97	108.528000	3,255,840.00	10,553.03	1.09
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	102.982978	1,652,876.79	102.891000	1,651,400.55	-1,476.24	0.55
		Base		102.982978	1,652,876.79	102.891000	1,651,400.55	-1,476.24	0.55
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	102.969870	3,192,065.98	102.891000	3,189,621.00	-2,444.98	1.07
		Base		102.969870	3,192,065.98	102.891000	3,189,621.00	-2,444.98	1.07
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	100.778212	4,686,186.87	100.760000	4,685,340.00	-846.87	1.57
		Base		100.778212	4,686,186.87	100.760000	4,685,340.00	-846.87	1.57
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	101.544823	4,975,696.32	101.471000	4,972,079.00	-3,617.32	1.66
		Base		101.544823	4,975,696.32	101.471000	4,972,079.00	-3,617.32	1.66
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	106.343606	7,975,770.45	106.443000	7,983,225.00	7,454.55	2.67
		Base		106.343606	7,975,770.45	106.443000	7,983,225.00	7,454.55	2.67

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	103.601792	1,155,159.98	103.652000	1,155,719.80	559.82	0.39
		Base		103.601792	1,155,159.98	103.652000	1,155,719.80	559.82	0.39
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	104.426544	10,442,654.44	104.483000	10,448,300.00	5,645.56	3.49
		Base		104.426544	10,442,654.44	104.483000	10,448,300.00	5,645.56	3.49
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	104.388521	5,219,426.07	104.366000	5,218,300.00	-1,126.07	1.74
		Base		104.388521	5,219,426.07	104.366000	5,218,300.00	-1,126.07	1.74
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	102.530239	10,253,023.92	102.437000	10,243,700.00	-9,323.92	3.42
		Base		102.530239	10,253,023.92	102.437000	10,243,700.00	-9,323.92	3.42
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	100.742807	9,641,086.66	100.746000	9,641,392.20	305.54	3.22
		Base		100.742807	9,641,086.66	100.746000	9,641,392.20	305.54	3.22
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	101.290021	7,348,591.01	101.272000	7,347,283.60	-1,307.41	2.46
		Base		101.290021	7,348,591.01	101.272000	7,347,283.60	-1,307.41	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	106.470483	2,267,821.28	106.289000	2,263,955.70	-3,865.58	0.76
		Base		106.470483	2,267,821.28	106.289000	2,263,955.70	-3,865.58	0.76
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.50
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.50
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	104.542399	12,283,731.89	104.483000	12,276,752.50	-6,979.39	4.10
		Base		104.542399	12,283,731.89	104.483000	12,276,752.50	-6,979.39	4.10
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	104.319922	11,475,191.46	104.305000	11,473,550.00	-1,641.46	3.83
		Base		104.319922	11,475,191.46	104.305000	11,473,550.00	-1,641.46	3.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	100.304408	1,504,566.12	100.295000	1,504,425.00	-141.12	0.50
		Base		100.304408	1,504,566.12	100.295000	1,504,425.00	-141.12	0.50
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	103.679129	1,036,791.29	103.625000	1,036,250.00	-541.29	0.35
		Base		103.679129	1,036,791.29	103.625000	1,036,250.00	-541.29	0.35
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	106.277369	4,187,328.35	106.666000	4,202,640.40	15,312.05	1.40
		Base		106.277369	4,187,328.35	106.666000	4,202,640.40	15,312.05	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	106.218014	9,671,150.16	106.304000	9,678,979.20	7,829.04	3.23
		Base		106.218014	9,671,150.16	106.304000	9,678,979.20	7,829.04	3.23
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	103.447765	5,172,388.27	103.455000	5,172,750.00	361.73	1.73
		Base		103.447765	5,172,388.27	103.455000	5,172,750.00	361.73	1.73
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	107.164758	10,716,475.80	107.002000	10,700,200.00	-16,275.80	3.58
		Base		107.164758	10,716,475.80	107.002000	10,700,200.00	-16,275.80	3.58
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	102.975000	6,302,070.00	102.932000	6,299,438.40	-2,631.60	2.11
		Base		102.975000	6,302,070.00	102.932000	6,299,438.40	-2,631.60	2.11
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	104.841946	7,868,388.08	105.059000	7,884,677.95	16,289.87	2.64
		Base		104.841946	7,868,388.08	105.059000	7,884,677.95	16,289.87	2.64
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	100.740529	2,014,810.58	100.738000	2,014,760.00	-50.58	0.67
		Base		100.740529	2,014,810.58	100.738000	2,014,760.00	-50.58	0.67
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	100.301493	5,015,074.63	100.294000	5,014,700.00	-374.63	1.68
		Base		100.301493	5,015,074.63	100.294000	5,014,700.00	-374.63	1.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
			5,850,000.000	Local 104.670763	6,123,239.63	104.664000	6,122,844.00	-395.63	2.05
				Base 104.670763	6,123,239.63	104.664000	6,122,844.00	-395.63	2.05
US DOLLAR Total									
			286,055,000.000	Local	295,836,915.28		295,845,652.75	8,737.47	98.87
				Base	295,836,915.28		295,845,652.75	8,737.47	98.87
FIXED INCOME Total									
			286,055,000.000	Base	295,836,915.28		295,845,652.75	8,737.47	98.87

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		289,402,342.270	Base	299,204,010.30		299,212,747.77	8,737.47	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		2,990,430.950	Local	1.000000	2,990,430.95	1.000000	2,990,430.95	0.00	0.87
			Base	1.000000	2,990,430.95	1.000000	2,990,430.95	0.00	0.87
US DOLLAR Total									
		2,990,430.950	Local		2,990,430.95		2,990,430.95	0.00	0.87
			Base		2,990,430.95		2,990,430.95	0.00	0.87
CASH Total									
		2,990,430.950	Base		2,990,430.95		2,990,430.95	0.00	0.87
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TFL4	ATLANTIC ASSET SECUR					0.43	20 Jun 2016		
		5,000,000.000	Local	99.977306	4,998,865.28	99.977306	4,998,865.28	0.00	1.46
			Base	99.977306	4,998,865.28	99.977306	4,998,865.28	0.00	1.46
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		5,000,000.000	Local	99.202000	4,960,100.00	99.202000	4,960,100.00	0.00	1.45
			Base	99.202000	4,960,100.00	99.202000	4,960,100.00	0.00	1.45
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		5,000,000.000	Local	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	1.46
			Base	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	1.46
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		5,000,000.000	Local	99.337889	4,966,894.44	99.337889	4,966,894.44	0.00	1.45
			Base	99.337889	4,966,894.44	99.337889	4,966,894.44	0.00	1.45
2284K0FL4	CROWN POINT CAP CO.					0.83	20 Jun 2016		
		5,000,000.000	Local	99.956194	4,997,809.72	99.956194	4,997,809.72	0.00	1.46
			Base	99.956194	4,997,809.72	99.956194	4,997,809.72	0.00	1.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41068KFG8	HANNOVER FDG CO. LLC					0.5	16 Jun 2016		
		5,000,000.000	Local	99.979167	4,998,958.33	99.979167	4,998,958.33	0.00	1.46
			Base	99.979167	4,998,958.33	99.979167	4,998,958.33	0.00	1.46
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		5,000,000.000	Local	99.873194	4,993,659.72	99.873194	4,993,659.72	0.00	1.46
			Base	99.873194	4,993,659.72	99.873194	4,993,659.72	0.00	1.46
82124LFU1	SHEFFIELD RECEIVABLE					0.95	28 Jun 2016		
		5,000,000.000	Local	99.928750	4,996,437.50	99.928750	4,996,437.50	0.00	1.46
			Base	99.928750	4,996,437.50	99.928750	4,996,437.50	0.00	1.46
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		5,000,000.000	Local	99.903422	4,995,171.11	99.903422	4,995,171.11	0.00	1.46
			Base	99.903422	4,995,171.11	99.903422	4,995,171.11	0.00	1.46
96121TL48	WESTPAC BKING CORP N					0.78	01 Aug 2016		
		5,000,000.000	Local	99.999997	4,999,999.86	99.999997	4,999,999.86	0.00	1.46
			Base	99.999997	4,999,999.86	99.999997	4,999,999.86	0.00	1.46
979QHR003	SOUTH STREET REPO					0.46	01 Jun 2016		
		6,055,540.110	Local	100.000000	6,055,540.11	100.000000	6,055,540.11	0.00	1.77
			Base	100.000000	6,055,540.11	100.000000	6,055,540.11	0.00	1.77
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.39	01 Jun 2016		
		11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	3.21
			Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	3.21
US DOLLAR Total									
		67,055,540.110	Local		66,957,058.29		66,957,058.29	0.00	19.54
			Base		66,957,058.29		66,957,058.29	0.00	19.54
CASH EQUIVALENT Total									
		67,055,540.110	Base		66,957,058.29		66,957,058.29	0.00	19.54

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.232595	2,044,651.89	101.399100	2,027,982.00	-16,669.89	0.59
		Base		102.232595	2,044,651.89	101.399100	2,027,982.00	-16,669.89	0.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.939918	1,998,798.35	99.990800	1,999,816.00	1,017.65	0.58
		Base		99.939918	1,998,798.35	99.990800	1,999,816.00	1,017.65	0.58
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	99.184678	2,082,878.24	105.376100	2,212,898.10	130,019.86	0.65
		Base		99.184678	2,082,878.24	105.376100	2,212,898.10	130,019.86	0.65
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.542683	995,426.83	102.151800	1,021,518.00	26,091.17	0.30
		Base		99.542683	995,426.83	102.151800	1,021,518.00	26,091.17	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.984537	4,999,226.85	100.955800	5,047,790.00	48,563.15	1.47
		Base		99.984537	4,999,226.85	100.955800	5,047,790.00	48,563.15	1.47
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.8144	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.180000	3,005,400.00	5,400.00	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.180000	3,005,400.00	5,400.00	0.88
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	2,450,000.000	100.001784	2,450,043.70	100.154400	2,453,782.80	3,739.10	0.72
		Base		100.001784	2,450,043.70	100.154400	2,453,782.80	3,739.10	0.72
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6301	26 Sep 2016		
		Local	3,000,000.000	99.996053	2,999,881.58	99.814500	2,994,435.00	-5,446.58	0.87
		Base		99.996053	2,999,881.58	99.814500	2,994,435.00	-5,446.58	0.87
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	5,000,000.000	99.911765	4,995,588.23	100.972500	5,048,625.00	53,036.77	1.47
		Base		99.911765	4,995,588.23	100.972500	5,048,625.00	53,036.77	1.47
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.993081	1,999,861.62	100.345700	2,006,914.00	7,052.38	0.59
		Base		99.993081	1,999,861.62	100.345700	2,006,914.00	7,052.38	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.91445	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.895050	2,996,851.50	-3,148.50	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.895050	2,996,851.50	-3,148.50	0.87
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10445	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.945320	2,968,359.60	-31,640.40	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.945320	2,968,359.60	-31,640.40	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.8327	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.389910	4,969,495.50	-30,504.50	1.45
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.389910	4,969,495.50	-30,504.50	1.45
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,649,739.020	99.995736	1,649,668.68	99.967740	1,649,206.81	-461.87	0.48
Original Face:		Base	3,000,000.000	99.995736	1,649,668.68	99.967740	1,649,206.81	-461.87	0.48
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	2,380,915.380	99.994134	2,380,775.72	99.974780	2,380,314.91	-460.81	0.69
Original Face:		Base	3,000,000.000	99.994134	2,380,775.72	99.974780	2,380,314.91	-460.81	0.69
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.8844	15 Nov 2018		
		Local	2,380,915.380	100.000000	2,380,915.38	100.109140	2,383,513.91	2,598.53	0.70
Original Face:		Base	3,000,000.000	100.000000	2,380,915.38	100.109140	2,383,513.91	2,598.53	0.70
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.075781	2,561,940.00	100.236000	2,566,041.60	4,101.60	0.75
		Base		100.075781	2,561,940.00	100.236000	2,566,041.60	4,101.60	0.75
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7961	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.737200	4,986,860.00	-13,140.00	1.46
		Base		100.000000	5,000,000.00	99.737200	4,986,860.00	-13,140.00	1.46
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.987068	4,999,353.41	100.243100	5,012,155.00	12,801.59	1.46
Original Face:		Base	5,000,000.000	99.987068	4,999,353.41	100.243100	5,012,155.00	12,801.59	1.46
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.845001	2,995,350.02	101.175200	3,035,256.00	39,905.98	0.89
		Base		99.845001	2,995,350.02	101.175200	3,035,256.00	39,905.98	0.89

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.3466	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.139000	2,002,780.00	2,780.00	0.58
		Base		100.000000	2,000,000.00	100.139000	2,002,780.00	2,780.00	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988373	3,999,534.92	100.111140	4,004,445.60	4,910.68	1.17
	Original Face:	Base	4,000,000.000	99.988373	3,999,534.92	100.111140	4,004,445.60	4,910.68	1.17
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.986815	3,999,472.59	99.714180	3,988,567.20	-10,905.39	1.16
	Original Face:	Base	4,000,000.000	99.986815	3,999,472.59	99.714180	3,988,567.20	-10,905.39	1.16
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	100.768300	4,030,732.00	30,732.00	1.18
		Base		100.000000	4,000,000.00	100.768300	4,030,732.00	30,732.00	1.18
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	101.350400	1,520,256.00	20,256.00	0.44
		Base		100.000000	1,500,000.00	101.350400	1,520,256.00	20,256.00	0.44
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,560,307.900	101.490088	3,613,359.61	98.271019	3,498,750.85	-114,608.76	1.02
	Original Face:	Base	5,000,000.000	101.490088	3,613,359.61	98.271019	3,498,750.85	-114,608.76	1.02
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	101,569.010	100.924691	102,508.21	105.546181	107,202.21	4,694.00	0.03
	Original Face:	Base	3,158,366.000	100.924691	102,508.21	105.546181	107,202.21	4,694.00	0.03
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	111,022.300	100.309118	111,365.49	104.539282	116,061.92	4,696.43	0.03
	Original Face:	Base	2,500,000.000	100.309118	111,365.49	104.539282	116,061.92	4,696.43	0.03
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	99.655100	3,986,204.00	-13,796.00	1.16
		Base		100.000000	4,000,000.00	99.655100	3,986,204.00	-13,796.00	1.16
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	98.870500	2,966,115.00	-33,885.00	0.87
		Base		100.000000	3,000,000.00	98.870500	2,966,115.00	-33,885.00	0.87

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	1,217,000.000	100.000000	1,217,000.00	100.045300	1,217,551.30	551.30	0.36
		Base		100.000000	1,217,000.00	100.045300	1,217,551.30	551.30	0.36
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,768,081.610	103.035310	2,852,101.48	102.882990	2,847,885.13	-4,216.35	0.83
Original Face:		Base	5,100,000.000	103.035310	2,852,101.48	102.882990	2,847,885.13	-4,216.35	0.83
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.946	25 Jun 2022		
		Local	2,739,546.660	100.000000	2,739,546.66	99.287620	2,720,030.68	-19,515.98	0.79
Original Face:		Base	3,000,000.000	100.000000	2,739,546.66	99.287620	2,720,030.68	-19,515.98	0.79
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	4,408,560.800	100.460424	4,428,858.86	99.719690	4,396,203.16	-32,655.70	1.28
Original Face:		Base	7,000,000.000	100.460424	4,428,858.86	99.719690	4,396,203.16	-32,655.70	1.28
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,453,848.300	100.248345	3,462,425.76	100.977830	3,487,621.06	25,195.30	1.02
Original Face:		Base	5,000,000.000	100.248345	3,462,425.76	100.977830	3,487,621.06	25,195.30	1.02
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	5,929,920.450	99.325016	5,889,894.44	104.990090	6,225,828.82	335,934.38	1.82
Original Face:		Base	9,000,000.000	99.325016	5,889,894.44	104.990090	6,225,828.82	335,934.38	1.82
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.443900	5,447,537.43	77,537.43	1.59
		Base		100.000000	5,370,000.00	101.443900	5,447,537.43	77,537.43	1.59
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,713,923.550	98.323077	1,685,182.37	102.169410	1,751,105.58	65,923.21	0.51
Original Face:		Base	5,000,000.000	98.323077	1,685,182.37	102.169410	1,751,105.58	65,923.21	0.51
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,596,037.150	97.911433	1,562,702.84	99.831370	1,593,345.75	30,642.91	0.47
Original Face:		Base	5,000,000.000	97.911433	1,562,702.84	99.831370	1,593,345.75	30,642.91	0.47
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	592,374.200	100.824518	597,258.43	102.153470	605,130.80	7,872.37	0.18
Original Face:		Base	4,000,000.000	100.824518	597,258.43	102.153470	605,130.80	7,872.37	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	289,276.620	102.320554	295,989.44	103.215780	298,579.12	2,589.68	0.09
Original Face:		Base	3,000,000.000	102.320554	295,989.44	103.215780	298,579.12	2,589.68	0.09
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	295,095.960	99.819181	294,562.37	101.503910	299,533.94	4,971.57	0.09
Original Face:		Base	2,000,000.000	99.819181	294,562.37	101.503910	299,533.94	4,971.57	0.09
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,294,025.900	103.019901	1,333,104.20	105.099640	1,360,016.56	26,912.36	0.40
Original Face:		Base	2,000,000.000	103.019901	1,333,104.20	105.099640	1,360,016.56	26,912.36	0.40
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,022,206.470	102.363686	1,046,368.22	103.276360	1,055,697.63	9,329.41	0.31
Original Face:		Base	3,000,000.000	102.363686	1,046,368.22	103.276360	1,055,697.63	9,329.41	0.31
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,163,200.660	103.153120	3,262,940.17	106.261040	3,361,249.92	98,309.75	0.98
Original Face:		Base	4,750,000.000	103.153120	3,262,940.17	106.261040	3,361,249.92	98,309.75	0.98
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,003,657.340	99.291337	996,544.79	101.617900	1,019,895.51	23,350.72	0.30
Original Face:		Base	2,000,000.000	99.291337	996,544.79	101.617900	1,019,895.51	23,350.72	0.30
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.575281	2,091,505.61	108.339060	2,166,781.20	75,275.59	0.63
Original Face:		Base	2,000,000.000	104.575281	2,091,505.61	108.339060	2,166,781.20	75,275.59	0.63
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	638,576.280	100.315804	640,592.93	101.540530	648,413.74	7,820.81	0.19
Original Face:		Base	2,000,000.000	100.315804	640,592.93	101.540530	648,413.74	7,820.81	0.19
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	253,006.930	102.179660	258,521.62	104.506466	264,408.60	5,886.98	0.08
Original Face:		Base	500,000.000	102.179660	258,521.62	104.506466	264,408.60	5,886.98	0.08
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,628,707.700	105.836735	5,957,240.46	107.870072	6,071,691.05	114,450.59	1.77
Original Face:		Base	7,000,000.000	105.836735	5,957,240.46	107.870072	6,071,691.05	114,450.59	1.77

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	138,429.660	100.067406	138,522.97	102.413090	141,770.09	3,247.12	0.04
	Original Face:	Base	6,000,000.000	100.067406	138,522.97	102.413090	141,770.09	3,247.12	0.04
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	194,882.200	102.106534	198,987.46	104.938250	204,505.97	5,518.51	0.06
	Original Face:	Base	10,000,000.000	102.106534	198,987.46	104.938250	204,505.97	5,518.51	0.06
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	322,566.290	104.562724	337,284.10	101.996730	329,007.07	-8,277.03	0.10
	Original Face:	Base	1,625,000.000	104.562724	337,284.10	101.996730	329,007.07	-8,277.03	0.10
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	31,947.830	103.785734	33,157.29	101.342890	32,376.85	-780.44	0.01
	Original Face:	Base	2,500,000.000	103.785734	33,157.29	101.342890	32,376.85	-780.44	0.01
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	51,740.380	101.716416	52,628.46	100.989880	52,252.55	-375.91	0.02
	Original Face:	Base	2,000,000.000	101.716416	52,628.46	100.989880	52,252.55	-375.91	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	883,953.720	99.073243	875,761.62	102.994870	910,426.98	34,665.36	0.27
	Original Face:	Base	3,000,000.000	99.073243	875,761.62	102.994870	910,426.98	34,665.36	0.27
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,472,566.100	97.919568	1,441,930.37	100.681440	1,482,600.75	40,670.38	0.43
	Original Face:	Base	4,867,385.000	97.919568	1,441,930.37	100.681440	1,482,600.75	40,670.38	0.43
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	568,968.750	106.024763	603,247.77	107.318150	610,606.74	7,358.97	0.18
	Original Face:	Base	5,000,000.000	106.024763	603,247.77	107.318150	610,606.74	7,358.97	0.18
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	104,601.480	100.395539	105,015.22	103.529773	108,293.67	3,278.45	0.03
	Original Face:	Base	3,000,000.000	100.395539	105,015.22	103.529773	108,293.67	3,278.45	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,729,175.500	103.082000	4,874,928.70	105.496793	4,989,128.49	114,199.79	1.46
	Original Face:	Base	7,000,000.000	103.082000	4,874,928.70	105.496793	4,989,128.49	114,199.79	1.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	3,119,226.670	99.999874	3,119,222.73	99.969930	3,118,288.72	-934.01	0.91
Original Face:		Base	4,500,000.000	99.999874	3,119,222.73	99.969930	3,118,288.72	-934.01	0.91
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998045	1,749,965.79	100.053540	1,750,936.95	971.16	0.51
Original Face:		Base	1,750,000.000	99.998045	1,749,965.79	100.053540	1,750,936.95	971.16	0.51
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88445	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.077470	2,001,549.40	1,549.40	0.58
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.077470	2,001,549.40	1,549.40	0.58
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	129,352.950	101.477539	131,264.19	104.032699	134,569.37	3,305.18	0.04
Original Face:		Base	1,808,277.000	101.477539	131,264.19	104.032699	134,569.37	3,305.18	0.04
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997216	9,999,721.60	99.816470	9,981,647.00	-18,074.60	2.91
Original Face:		Base	10,000,000.000	99.997216	9,999,721.60	99.816470	9,981,647.00	-18,074.60	2.91
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.195847	1,774,468.45	103.091600	1,825,752.24	51,283.79	0.53
		Base		100.195847	1,774,468.45	103.091600	1,825,752.24	51,283.79	0.53
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	99.808300	3,992,332.00	-7,668.00	1.17
		Base		100.000000	4,000,000.00	99.808300	3,992,332.00	-7,668.00	1.17
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	5,000,000.000	100.357939	5,017,896.94	100.831700	5,041,585.00	23,688.06	1.47
		Base		100.357939	5,017,896.94	100.831700	5,041,585.00	23,688.06	1.47
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	43,482.600	100.119174	43,534.42	101.294560	44,045.51	511.09	0.01
Original Face:		Base	5,650,000.000	100.119174	43,534.42	101.294560	44,045.51	511.09	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,831,980.200	99.961582	1,831,276.39	102.483150	1,877,471.02	46,194.63	0.55
Original Face:		Base	5,000,000.000	99.961582	1,831,276.39	102.483150	1,877,471.02	46,194.63	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	928,903.020	99.793459	926,984.45	102.346510	950,699.82	23,715.37	0.28
Original Face:		Base	3,000,000.000	99.793459	926,984.45	102.346510	950,699.82	23,715.37	0.28
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	2,025,479.850	102.034498	2,066,688.19	101.789000	2,061,715.68	-4,972.51	0.60
Original Face:		Base	2,289,667.000	102.034498	2,066,688.19	101.789000	2,061,715.68	-4,972.51	0.60
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.986780	5,999,206.81	100.091590	6,005,495.40	6,288.59	1.75
Original Face:		Base	6,000,000.000	99.986780	5,999,206.81	100.091590	6,005,495.40	6,288.59	1.75
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	4,068,827.170	99.997264	4,068,715.84	100.023970	4,069,802.47	1,086.63	1.19
Original Face:		Base	5,000,000.000	99.997264	4,068,715.84	100.023970	4,069,802.47	1,086.63	1.19
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.989846	1,999,796.91	100.396600	2,007,932.00	8,135.09	0.59
		Base		99.989846	1,999,796.91	100.396600	2,007,932.00	8,135.09	0.59
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.939515	1,998,790.30	100.335200	2,006,704.00	7,913.70	0.59
		Base		99.939515	1,998,790.30	100.335200	2,006,704.00	7,913.70	0.59
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.584000	2,987,520.00	-12,480.00	0.87
		Base		100.000000	3,000,000.00	99.584000	2,987,520.00	-12,480.00	0.87
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.962570	2,998,877.09	100.999900	3,029,997.00	31,119.91	0.88
		Base		99.962570	2,998,877.09	100.999900	3,029,997.00	31,119.91	0.88
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	105.243731	3,157,311.92	105.509700	3,165,291.00	7,979.08	0.92
		Base		105.243731	3,157,311.92	105.509700	3,165,291.00	7,979.08	0.92
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.128394	991,283.94	102.152200	1,021,522.00	30,238.06	0.30
		Base		99.128394	991,283.94	102.152200	1,021,522.00	30,238.06	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.994551	3,999,782.04	100.716100	4,028,644.00	28,861.96	1.18
		Base		99.994551	3,999,782.04	100.716100	4,028,644.00	28,861.96	1.18
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	4,050,000.000	98.655020	3,995,528.30	99.803300	4,042,033.65	46,505.35	1.18
		Base		98.655020	3,995,528.30	99.803300	4,042,033.65	46,505.35	1.18
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.972561	799,780.49	103.834800	830,678.40	30,897.91	0.24
		Base		99.972561	799,780.49	103.834800	830,678.40	30,897.91	0.24
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.995403	2,999,862.08	100.210200	3,006,306.00	6,443.92	0.88
		Base		99.995403	2,999,862.08	100.210200	3,006,306.00	6,443.92	0.88
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.978769	1,999,575.38	100.079070	2,001,581.40	2,006.02	0.58
Original Face:		Base	2,000,000.000	99.978769	1,999,575.38	100.079070	2,001,581.40	2,006.02	0.58
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.972509	4,998,625.47	100.075200	5,003,760.00	5,134.53	1.46
		Base		99.972509	4,998,625.47	100.075200	5,003,760.00	5,134.53	1.46
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.700537	3,988,021.48	99.562100	3,982,484.00	-5,537.48	1.16
		Base		99.700537	3,988,021.48	99.562100	3,982,484.00	-5,537.48	1.16
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.966994	2,999,009.82	100.174600	3,005,238.00	6,228.18	0.88
		Base		99.966994	2,999,009.82	100.174600	3,005,238.00	6,228.18	0.88
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	99.601100	1,992,022.00	-7,978.00	0.58
		Base		100.000000	2,000,000.00	99.601100	1,992,022.00	-7,978.00	0.58
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.161593	1,001,615.93	106.177100	1,061,771.00	60,155.07	0.31
		Base		100.161593	1,001,615.93	106.177100	1,061,771.00	60,155.07	0.31

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

Base Currency: 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					1.0661	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977800	4,998,890.00	-1,110.00	1.46
		Base		100.000000	5,000,000.00	99.977800	4,998,890.00	-1,110.00	1.46
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.882739	998,827.39	106.030400	1,060,304.00	61,476.61	0.31
		Base		99.882739	998,827.39	106.030400	1,060,304.00	61,476.61	0.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	2,041,545.070	99.993477	2,041,411.90	99.910990	2,039,727.89	-1,684.01	0.60
Original Face:		Base	4,000,000.000	99.993477	2,041,411.90	99.910990	2,039,727.89	-1,684.01	0.60
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.969984	1,999,399.68	100.403800	2,008,076.00	8,676.32	0.59
		Base		99.969984	1,999,399.68	100.403800	2,008,076.00	8,676.32	0.59
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.984430	4,999,221.49	100.184000	5,009,200.00	9,978.51	1.46
		Base		99.984430	4,999,221.49	100.184000	5,009,200.00	9,978.51	1.46
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.622283	2,712,112.77	97.697400	2,686,678.50	-25,434.27	0.78
		Base		98.622283	2,712,112.77	97.697400	2,686,678.50	-25,434.27	0.78
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.607575	5,080,378.74	101.632800	5,081,640.00	1,261.26	1.48
		Base		101.607575	5,080,378.74	101.632800	5,081,640.00	1,261.26	1.48
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.155047	5,007,752.36	100.222700	5,011,135.00	3,382.64	1.46
		Base		100.155047	5,007,752.36	100.222700	5,011,135.00	3,382.64	1.46
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.998746	4,999,937.32	100.022300	5,001,115.00	1,177.68	1.46
		Base		99.998746	4,999,937.32	100.022300	5,001,115.00	1,177.68	1.46
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.979861	4,998,993.06	99.634800	4,981,740.00	-17,253.06	1.45
		Base		99.979861	4,998,993.06	99.634800	4,981,740.00	-17,253.06	1.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.968430	999,684.30	103.905000	1,039,050.00	39,365.70	0.30
		Base		99.968430	999,684.30	103.905000	1,039,050.00	39,365.70	0.30
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	100.232000	5,011,600.00	11,600.00	1.46
		Base		100.000000	5,000,000.00	100.232000	5,011,600.00	11,600.00	1.46
US DOLLAR Total									
		Local	269,980,145.010		270,998,931.89		272,646,338.07	1,647,406.18	79.58
	Original Face:	Base	215,998,695.000		270,998,931.89		272,646,338.07	1,647,406.18	79.58
FIXED INCOME Total									
		Base	269,980,145.010		270,998,931.89		272,646,338.07	1,647,406.18	79.58
	Original Face:		215,998,695.000						

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		340,026,116.070	Base	340,946,421.13		342,593,827.31	1,647,406.18	100.00
Original Face:		215,998,695.000						

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

Books Closed

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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					0.2470134	31 Dec 2030		
			1,505.150	Local 100.000000	1,505.15	100.000000	1,505.15	0.00	100.00
				Base 100.000000	1,505.15	100.000000	1,505.15	0.00	100.00
US DOLLAR Total									
			1,505.150	Local	1,505.15		1,505.15	0.00	100.00
				Base	1,505.15		1,505.15	0.00	100.00
CASH EQUIVALENT Total									
			1,505.150	Base	1,505.15		1,505.15	0.00	100.00

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

Books Closed

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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								
		1,505.150	Base	1,505.15		1,505.15	0.00	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	581,055.940	1.000000	581,055.94	1.000000	581,055.94	0.00	0.17
		Base		1.000000	581,055.94	1.000000	581,055.94	0.00	0.17
US DOLLAR Total									
		Local	581,055.940		581,055.94		581,055.94	0.00	0.17
		Base			581,055.94		581,055.94	0.00	0.17
CASH Total									
		Base	581,055.940		581,055.94		581,055.94	0.00	0.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.202000	4,960,100.00	99.202000	4,960,100.00	0.00	1.43
		Base		99.202000	4,960,100.00	99.202000	4,960,100.00	0.00	1.43
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		Local	5,000,000.000	99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	1.43
		Base		99.872444	4,993,622.22	99.872444	4,993,622.22	0.00	1.43
2284K0FL4	CROWN POINT CAP CO.					0.83	20 Jun 2016		
		Local	5,000,000.000	99.956194	4,997,809.72	99.956194	4,997,809.72	0.00	1.44
		Base		99.956194	4,997,809.72	99.956194	4,997,809.72	0.00	1.44
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		Local	6,000,000.000	99.873195	5,992,391.67	99.873195	5,992,391.67	0.00	1.72
		Base		99.873195	5,992,391.67	99.873195	5,992,391.67	0.00	1.72
78009NHT6	ROYAL BK OF CANADA					0.9761	14 Aug 2017		
		Local	2,000,000.000	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

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

Base Currency: 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		
		Local	5,000,000.000	99.928750	4,996,437.50	99.928750	4,996,437.50	0.00	1.44
		Base		99.928750	4,996,437.50	99.928750	4,996,437.50	0.00	1.44
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.903422	4,995,171.11	99.903422	4,995,171.11	0.00	1.44
		Base		99.903422	4,995,171.11	99.903422	4,995,171.11	0.00	1.44
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.39	01 Jun 2016		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.30
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.30
US DOLLAR Total									
		Local	41,000,000.000		40,935,532.22		40,935,532.22	0.00	11.76
		Base			40,935,532.22		40,935,532.22	0.00	11.76
CASH EQUIVALENT Total									
		Base	41,000,000.000		40,935,532.22		40,935,532.22	0.00	11.76

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	100.162824	2,003,256.47	101.098900	2,021,978.00	18,721.53	0.58
		Base		100.162824	2,003,256.47	101.098900	2,021,978.00	18,721.53	0.58
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	100.281229	5,014,061.44	100.304500	5,015,225.00	1,163.56	1.44
		Base		100.281229	5,014,061.44	100.304500	5,015,225.00	1,163.56	1.44
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.232595	2,044,651.89	101.399100	2,027,982.00	-16,669.89	0.58
		Base		102.232595	2,044,651.89	101.399100	2,027,982.00	-16,669.89	0.58
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.2439	22 May 2018		
		Local	5,000,000.000	100.015517	5,000,775.87	99.687700	4,984,385.00	-16,390.87	1.43
		Base		100.015517	5,000,775.87	99.687700	4,984,385.00	-16,390.87	1.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.939918	2,998,197.53	99.990800	2,999,724.00	1,526.47	0.86
		Base		99.939918	2,998,197.53	99.990800	2,999,724.00	1,526.47	0.86
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0366	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.747200	4,987,360.00	-12,640.00	1.43
		Base		100.000000	5,000,000.00	99.747200	4,987,360.00	-12,640.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	106.450109	2,124,744.17	107.428200	2,144,266.87	19,522.70	0.62
		Base		106.450109	2,124,744.17	107.428200	2,144,266.87	19,522.70	0.62
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6301	26 Sep 2016		
		Local	5,000,000.000	99.996053	4,999,802.63	99.814500	4,990,725.00	-9,077.63	1.43
		Base		99.996053	4,999,802.63	99.814500	4,990,725.00	-9,077.63	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.797197	2,993,915.91	101.888500	3,056,655.00	62,739.09	0.88
		Base		99.797197	2,993,915.91	101.888500	3,056,655.00	62,739.09	0.88
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9539	23 May 2017		
		Local	2,530,000.000	98.701983	2,497,160.17	99.865900	2,526,607.27	29,447.10	0.73
		Base		98.701983	2,497,160.17	99.865900	2,526,607.27	29,447.10	0.73
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	2,482,802.380	99.997009	2,482,728.11	99.931750	2,481,107.87	-1,620.24	0.71
Original Face:		Base	6,000,000.000	99.997009	2,482,728.11	99.931750	2,481,107.87	-1,620.24	0.71
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.91445	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.895050	2,996,851.50	-3,148.50	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.895050	2,996,851.50	-3,148.50	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.10445	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.945320	2,968,359.60	-31,640.40	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.945320	2,968,359.60	-31,640.40	0.85
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.8327	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.389910	4,969,495.50	-30,504.50	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.389910	4,969,495.50	-30,504.50	1.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.996192	1,999,923.83	100.069500	2,001,390.00	1,466.17	0.58
		Base		99.996192	1,999,923.83	100.069500	2,001,390.00	1,466.17	0.58
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.971042	1,999,420.83	100.681200	2,013,624.00	14,203.17	0.58
		Base		99.971042	1,999,420.83	100.681200	2,013,624.00	14,203.17	0.58
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,649,739.020	99.995736	1,649,668.68	99.967740	1,649,206.81	-461.87	0.47
Original Face:		Base	3,000,000.000	99.995736	1,649,668.68	99.967740	1,649,206.81	-461.87	0.47
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	3,968,192.300	99.994138	3,967,959.68	99.974780	3,967,191.52	-768.16	1.14
Original Face:		Base	5,000,000.000	99.994138	3,967,959.68	99.974780	3,967,191.52	-768.16	1.14
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.8844	15 Nov 2018		
		Local	3,968,192.300	100.000000	3,968,192.30	100.109140	3,972,523.19	4,330.89	1.14
Original Face:		Base	5,000,000.000	100.000000	3,968,192.30	100.109140	3,972,523.19	4,330.89	1.14
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7961	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.737200	4,986,860.00	-13,140.00	1.43
		Base		100.000000	5,000,000.00	99.737200	4,986,860.00	-13,140.00	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	100.157600	5,007,880.00	7,880.00	1.44
		Base		100.000000	5,000,000.00	100.157600	5,007,880.00	7,880.00	1.44
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.2366	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					1.3466	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.139000	2,002,780.00	2,780.00	0.58
		Base		100.000000	2,000,000.00	100.139000	2,002,780.00	2,780.00	0.58
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.995480	1,999,909.59	100.438600	2,008,772.00	8,862.41	0.58
		Base		99.995480	1,999,909.59	100.438600	2,008,772.00	8,862.41	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988373	3,999,534.92	100.111140	4,004,445.60	4,910.68	1.15
Original Face:		Base	4,000,000.000	99.988373	3,999,534.92	100.111140	4,004,445.60	4,910.68	1.15
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.986815	3,999,472.59	99.714180	3,988,567.20	-10,905.39	1.15
Original Face:		Base	4,000,000.000	99.986815	3,999,472.59	99.714180	3,988,567.20	-10,905.39	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	100.768300	4,030,732.00	30,732.00	1.16
		Base		100.000000	4,000,000.00	100.768300	4,030,732.00	30,732.00	1.16
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	101.350400	1,520,256.00	20,256.00	0.44
		Base		100.000000	1,500,000.00	101.350400	1,520,256.00	20,256.00	0.44
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.7844	15 May 2036		
		Local	729,386.720	100.051746	729,764.15	99.658043	726,892.53	-2,871.62	0.21
Original Face:		Base	16,000,000.000	100.051746	729,764.15	99.658043	726,892.53	-2,871.62	0.21
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,560,307.900	101.490088	3,613,359.61	98.271019	3,498,750.85	-114,608.76	1.01
Original Face:		Base	5,000,000.000	101.490088	3,613,359.61	98.271019	3,498,750.85	-114,608.76	1.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,485,996.000	105.372147	7,888,154.70	101.009369	7,561,557.32	-326,597.38	2.17
Original Face:		Base	10,000,000.000	105.372147	7,888,154.70	101.009369	7,561,557.32	-326,597.38	2.17
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	118.628203	2,965,705.07	126.262700	3,156,567.50	190,862.43	0.91
		Base		118.628203	2,965,705.07	126.262700	3,156,567.50	190,862.43	0.91
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	117.593847	2,939,846.18	124.017600	3,100,440.00	160,593.82	0.89
		Base		117.593847	2,939,846.18	124.017600	3,100,440.00	160,593.82	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	98.870500	2,966,115.00	-33,885.00	0.85
		Base		100.000000	3,000,000.00	98.870500	2,966,115.00	-33,885.00	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.946	25 Jun 2022		
		Local	2,739,546.660	100.000000	2,739,546.66	99.287620	2,720,030.68	-19,515.98	0.78
Original Face:		Base	3,000,000.000	100.000000	2,739,546.66	99.287620	2,720,030.68	-19,515.98	0.78
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.263311	5,063,165.57	102.553630	5,127,681.50	64,515.93	1.47
Original Face:		Base	5,000,000.000	101.263311	5,063,165.57	102.553630	5,127,681.50	64,515.93	1.47
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.795957	2,015,919.13	101.766560	2,035,331.20	19,412.07	0.58
Original Face:		Base	2,000,000.000	100.795957	2,015,919.13	101.766560	2,035,331.20	19,412.07	0.58
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,158,744.600	100.878437	2,177,707.82	99.230400	2,142,130.90	-35,576.92	0.62
Original Face:		Base	5,000,000.000	100.878437	2,177,707.82	99.230400	2,142,130.90	-35,576.92	0.62
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.782962	5,189,148.10	105.568640	5,278,432.00	89,283.90	1.52
Original Face:		Base	5,000,000.000	103.782962	5,189,148.10	105.568640	5,278,432.00	89,283.90	1.52
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.579461	3,137,383.82	108.339060	3,250,171.80	112,787.98	0.93
Original Face:		Base	3,000,000.000	104.579461	3,137,383.82	108.339060	3,250,171.80	112,787.98	0.93
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.685938	5,658,822.39	103.107030	5,737,906.16	79,083.77	1.65
Original Face:		Base	5,565,000.000	101.685938	5,658,822.39	103.107030	5,737,906.16	79,083.77	1.65
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.624235	4,791,693.12	105.985730	4,762,998.71	-28,694.41	1.37
Original Face:		Base	4,494,000.000	106.624235	4,791,693.12	105.985730	4,762,998.71	-28,694.41	1.37
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	638,576.280	100.315804	640,592.93	101.540530	648,413.74	7,820.81	0.19
Original Face:		Base	2,000,000.000	100.315804	640,592.93	101.540530	648,413.74	7,820.81	0.19
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,169,027.250	100.431928	2,178,395.89	99.397440	2,155,957.56	-22,438.33	0.62
Original Face:		Base	5,000,000.000	100.431928	2,178,395.89	99.397440	2,155,957.56	-22,438.33	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.679675	862,521.81	103.914270	881,477.29	18,955.48	0.25
Original Face:		Base	10,630,000.000	101.679675	862,521.81	103.914270	881,477.29	18,955.48	0.25
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	6,661,412.420	100.436958	6,690,519.99	97.645060	6,504,540.15	-185,979.84	1.87
Original Face:		Base	14,878,168.000	100.436958	6,690,519.99	97.645060	6,504,540.15	-185,979.84	1.87
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.967577	4,948,378.86	103.035830	5,151,791.50	203,412.64	1.48
Original Face:		Base	5,000,000.000	98.967577	4,948,378.86	103.035830	5,151,791.50	203,412.64	1.48
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,088,152.850	99.567682	3,074,802.20	100.819540	3,113,461.50	38,659.30	0.89
Original Face:		Base	5,000,000.000	99.567682	3,074,802.20	100.819540	3,113,461.50	38,659.30	0.89
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.445969	5,072,298.44	102.926880	5,146,344.00	74,045.56	1.48
Original Face:		Base	5,000,000.000	101.445969	5,072,298.44	102.926880	5,146,344.00	74,045.56	1.48
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.496598	5,174,829.88	103.706390	5,185,319.50	10,489.62	1.49
Original Face:		Base	5,000,000.000	103.496598	5,174,829.88	103.706390	5,185,319.50	10,489.62	1.49
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,366,126.300	104.206635	3,507,726.94	105.117663	3,538,393.30	30,666.36	1.02
Original Face:		Base	5,000,000.000	104.206635	3,507,726.94	105.117663	3,538,393.30	30,666.36	1.02
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,741,937.400	101.424431	1,766,750.09	101.406365	1,766,435.40	-314.69	0.51
Original Face:		Base	1,800,000.000	101.424431	1,766,750.09	101.406365	1,766,435.40	-314.69	0.51
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	484,237.400	106.603507	516,214.05	108.759010	526,651.80	10,437.75	0.15
Original Face:		Base	10,000,000.000	106.603507	516,214.05	108.759010	526,651.80	10,437.75	0.15
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.284033	6,497,041.98	109.087740	6,545,264.40	48,222.42	1.88
Original Face:		Base	6,000,000.000	108.284033	6,497,041.98	109.087740	6,545,264.40	48,222.42	1.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,378,293.400	106.794858	4,675,792.24	104.302360	4,566,663.34	-109,128.90	1.31
Original Face:		Base	5,568,000.000	106.794858	4,675,792.24	104.302360	4,566,663.34	-109,128.90	1.31
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	568,968.750	106.024761	603,247.76	107.318150	610,606.74	7,358.98	0.18
Original Face:		Base	5,000,000.000	106.024761	603,247.76	107.318150	610,606.74	7,358.98	0.18
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88445	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.077470	3,002,324.10	2,324.10	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.077470	3,002,324.10	2,324.10	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.67405	30 May 2017		
		Local	5,000,000.000	99.959509	4,997,975.46	100.282600	5,014,130.00	16,154.54	1.44
		Base		99.959509	4,997,975.46	100.282600	5,014,130.00	16,154.54	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	99.808300	3,992,332.00	-7,668.00	1.15
		Base		100.000000	4,000,000.00	99.808300	3,992,332.00	-7,668.00	1.15
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.776377	5,188,818.84	104.112210	5,205,610.50	16,791.66	1.50
Original Face:		Base	5,000,000.000	103.776377	5,188,818.84	104.112210	5,205,610.50	16,791.66	1.50
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	107.506412	3,225,192.36	111.127300	3,333,819.00	108,626.64	0.96
		Base		107.506412	3,225,192.36	111.127300	3,333,819.00	108,626.64	0.96
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	4,068,827.170	99.997264	4,068,715.84	100.023970	4,069,802.47	1,086.63	1.17
Original Face:		Base	5,000,000.000	99.997264	4,068,715.84	100.023970	4,069,802.47	1,086.63	1.17
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.084351	3,002,530.53	100.199700	3,005,991.00	3,460.47	0.86
		Base		100.084351	3,002,530.53	100.199700	3,005,991.00	3,460.47	0.86
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.939551	1,998,791.02	100.335200	2,006,704.00	7,912.98	0.58
		Base		99.939551	1,998,791.02	100.335200	2,006,704.00	7,912.98	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.584000	2,987,520.00	-12,480.00	0.86
		Base		100.000000	3,000,000.00	99.584000	2,987,520.00	-12,480.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.832184	4,991,609.18	100.293300	5,014,665.00	23,055.82	1.44
		Base		99.832184	4,991,609.18	100.293300	5,014,665.00	23,055.82	1.44
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	7,000,000.000	98.656701	6,905,969.05	99.803300	6,986,231.00	80,261.95	2.01
		Base		98.656701	6,905,969.05	99.803300	6,986,231.00	80,261.95	2.01
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.948484	4,997,424.21	100.503700	5,025,185.00	27,760.79	1.44
		Base		99.948484	4,997,424.21	100.503700	5,025,185.00	27,760.79	1.44
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.974323	4,998,716.16	99.827900	4,991,395.00	-7,321.16	1.43
		Base		99.974323	4,998,716.16	99.827900	4,991,395.00	-7,321.16	1.43
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	105.911464	1,731,652.43	107.505500	1,757,714.93	26,062.50	0.51
		Base		105.911464	1,731,652.43	107.505500	1,757,714.93	26,062.50	0.51
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.899889	2,996,996.66	103.423000	3,102,690.00	105,693.34	0.89
		Base		99.899889	2,996,996.66	103.423000	3,102,690.00	105,693.34	0.89
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.849696	4,992,484.81	100.251500	5,012,575.00	20,090.19	1.44
		Base		99.849696	4,992,484.81	100.251500	5,012,575.00	20,090.19	1.44
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.598204	2,987,946.12	102.367400	3,071,022.00	83,075.88	0.88
		Base		99.598204	2,987,946.12	102.367400	3,071,022.00	83,075.88	0.88
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.0318	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.029400	2,940,882.00	-59,118.00	0.84
		Base		100.000000	3,000,000.00	98.029400	2,940,882.00	-59,118.00	0.84

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.601100	1,992,022.00	-7,978.00	0.57
		Base		100.000000	2,000,000.00	99.601100	1,992,022.00	-7,978.00	0.57
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.726	25 Sep 2019		
		Local	570,344.320	100.000000	570,344.32	99.848230	569,478.71	-865.61	0.16
	Original Face:	Base	2,000,000.000	100.000000	570,344.32	99.848230	569,478.71	-865.61	0.16
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.937502	2,998,125.06	100.204600	3,006,138.00	8,012.94	0.86
		Base		99.937502	2,998,125.06	100.204600	3,006,138.00	8,012.94	0.86
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0661	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977800	4,998,890.00	-1,110.00	1.44
		Base		100.000000	5,000,000.00	99.977800	4,998,890.00	-1,110.00	1.44
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.979720	4,499,087.39	101.247350	4,556,130.75	57,043.36	1.31
	Original Face:	Base	4,500,000.000	99.979720	4,499,087.39	101.247350	4,556,130.75	57,043.36	1.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	2,041,545.070	99.995935	2,041,462.08	99.910990	2,039,727.89	-1,734.19	0.59
	Original Face:	Base	4,000,000.000	99.995935	2,041,462.08	99.910990	2,039,727.89	-1,734.19	0.59
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.984430	4,999,221.49	100.184000	5,009,200.00	9,978.51	1.44
		Base		99.984430	4,999,221.49	100.184000	5,009,200.00	9,978.51	1.44
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8866	30 Oct 2017		
		Local	4,000,000.000	99.921101	3,996,844.04	99.237700	3,969,508.00	-27,336.04	1.14
		Base		99.921101	3,996,844.04	99.237700	3,969,508.00	-27,336.04	1.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.622283	1,972,445.65	97.697400	1,953,948.00	-18,497.65	0.56
		Base		98.622283	1,972,445.65	97.697400	1,953,948.00	-18,497.65	0.56
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.998746	4,999,937.32	100.022300	5,001,115.00	1,177.68	1.44
		Base		99.998746	4,999,937.32	100.022300	5,001,115.00	1,177.68	1.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.435990	3,073,079.69	105.733200	3,171,996.00	98,916.31	0.91
		Base		102.435990	3,073,079.69	105.733200	3,171,996.00	98,916.31	0.91
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.99835	15 Oct 2016		
		Local	5,000,000.000	99.411759	4,970,587.96	100.026200	5,001,310.00	30,722.04	1.44
		Base		99.411759	4,970,587.96	100.026200	5,001,310.00	30,722.04	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	100.232000	5,011,600.00	11,600.00	1.44
		Base		100.000000	5,000,000.00	100.232000	5,011,600.00	11,600.00	1.44
US DOLLAR Total									
		Local	301,588,630.000		305,568,663.66		306,540,434.65	971,770.99	88.07
	Original Face:	Base	211,435,168.000		305,568,663.66		306,540,434.65	971,770.99	88.07
FIXED INCOME Total									
		Base	301,588,630.000		305,568,663.66		306,540,434.65	971,770.99	88.07
	Original Face:		211,435,168.000						

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

Holdings

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

As of: *May 31, 2016* *View Date:* *June 8, 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									
		343,169,685.940	Base		347,085,251.82		348,057,022.81	971,770.99	100.00
Original Face:		211,435,168.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	325,586.460	1.000000	325,586.46	1.000000	325,586.46	0.00	0.03
		Base		1.000000	325,586.46	1.000000	325,586.46	0.00	0.03
US DOLLAR Total									
		Local	325,586.460		325,586.46		325,586.46	0.00	0.03
		Base			325,586.46		325,586.46	0.00	0.03
CASH Total									
		Base	325,586.460		325,586.46		325,586.46	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03948GFU2	ARCHER DANIELS MIDLA					0.46	28 Jun 2016		
		Local	24,000,000.000	99.965500	23,991,720.00	99.965500	23,991,720.00	0.00	2.33
		Base		99.965500	23,991,720.00	99.965500	23,991,720.00	0.00	2.33
04821TFL4	ATLANTIC ASSET SECUR					0.43	20 Jun 2016		
		Local	25,000,000.000	99.977306	24,994,326.39	99.977306	24,994,326.39	0.00	2.43
		Base		99.977306	24,994,326.39	99.977306	24,994,326.39	0.00	2.43
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.202000	9,920,200.00	99.202000	9,920,200.00	0.00	0.96
		Base		99.202000	9,920,200.00	99.202000	9,920,200.00	0.00	0.96
07644AG57	BEDFORD ROW FDG CORP					0.86	05 Jul 2016		
		Local	25,000,000.000	99.918778	24,979,694.44	99.918778	24,979,694.44	0.00	2.43
		Base		99.918778	24,979,694.44	99.918778	24,979,694.44	0.00	2.43
15060XG55	CEDAR SPRING CPTL CO					0.9	05 Jul 2016		
		Local	35,000,000.000	99.915000	34,970,250.00	99.915000	34,970,250.00	0.00	3.40
		Base		99.915000	34,970,250.00	99.915000	34,970,250.00	0.00	3.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41068KFG8	HANNOVER FDG CO. LLC					0.5	16 Jun 2016		
		25,000,000.000	Local	99.979167	24,994,791.67	99.979167	24,994,791.67	0.00	2.43
			Base	99.979167	24,994,791.67	99.979167	24,994,791.67	0.00	2.43
4497W0FA1	ING (US) FUNDING LLC					0.67	10 Jun 2016		
		30,000,000.000	Local	99.983250	29,994,975.00	99.983250	29,994,975.00	0.00	2.91
			Base	99.983250	29,994,975.00	99.983250	29,994,975.00	0.00	2.91
45779PF78	INSTITUTIONAL SECURED					0.63	07 Jun 2016		
		10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.97
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.97
4820P2GV1	JUPITER SECT CO LLC					0.72	29 Jul 2016		
		19,000,000.000	Local	99.884000	18,977,960.00	99.884000	18,977,960.00	0.00	1.84
			Base	99.884000	18,977,960.00	99.884000	18,977,960.00	0.00	1.84
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		19,000,000.000	Local	99.873194	18,975,906.94	99.873194	18,975,906.94	0.00	1.84
			Base	99.873194	18,975,906.94	99.873194	18,975,906.94	0.00	1.84
67983TF84	OLD LINE FUNDING LLC					0.82	08 Jun 2016		
		30,000,000.000	Local	99.984056	29,995,216.67	99.984056	29,995,216.67	0.00	2.91
			Base	99.984056	29,995,216.67	99.984056	29,995,216.67	0.00	2.91
78009NHT6	ROYAL BK OF CANADA					0.9761	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.07	100.000001	9,942,034.07	0.00	0.97
			Base	100.000001	9,942,034.07	100.000001	9,942,034.07	0.00	0.97
82124LJ11	SHEFFIELD RECEIVABLE					0.82	01 Sep 2016		
		10,000,000.000	Local	99.790445	9,979,044.45	99.790445	9,979,044.45	0.00	0.97
			Base	99.790445	9,979,044.45	99.790445	9,979,044.45	0.00	0.97
82124LJL7	SHEFFIELD RECEIVABLE					0.85	20 Sep 2016		
		10,000,000.000	Local	99.737917	9,973,791.67	99.737917	9,973,791.67	0.00	0.97
			Base	99.737917	9,973,791.67	99.737917	9,973,791.67	0.00	0.97
85520LH24	STARBIRD FDG. CORP					0.6	02 Aug 2016		
		20,000,000.000	Local	99.896667	19,979,333.33	99.896667	19,979,333.33	0.00	1.94
			Base	99.896667	19,979,333.33	99.896667	19,979,333.33	0.00	1.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602TFL2	THUNDER BAY FNDNG LLC					0.77	20 Jun 2016		
		Local	25,000,000.000	99.959361	24,989,840.28	99.959361	24,989,840.28	0.00	2.43
		Base		99.959361	24,989,840.28	99.959361	24,989,840.28	0.00	2.43
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.97
		Base		99.903422	9,990,342.22	99.903422	9,990,342.22	0.00	0.97
96327RH56	WHEELS INC					0.63	05 Aug 2016		
		Local	12,000,000.000	99.886250	11,986,350.00	99.886250	11,986,350.00	0.00	1.16
		Base		99.886250	11,986,350.00	99.886250	11,986,350.00	0.00	1.16
979QHR003	SOUTH STREET REPO					0.46	01 Jun 2016		
		Local	21,958,579.380	100.000000	21,958,579.38	100.000000	21,958,579.38	0.00	2.13
		Base		100.000000	21,958,579.38	100.000000	21,958,579.38	0.00	2.13
979QHT009	WELLS FARGO REPO					0.3	01 Jun 2016		
		Local	20,041,420.620	100.000000	20,041,420.62	100.000000	20,041,420.62	0.00	1.95
		Base		100.000000	20,041,420.62	100.000000	20,041,420.62	0.00	1.95
US DOLLAR Total									
		Local	390,942,034.000		390,634,727.13		390,634,727.13	0.00	37.93
		Base			390,634,727.13		390,634,727.13	0.00	37.93
CASH EQUIVALENT Total									
		Base	390,942,034.000		390,634,727.13		390,634,727.13	0.00	37.93

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	102.232595	4,089,303.78	101.399100	4,055,964.00	-33,339.78	0.39
		Base		102.232595	4,089,303.78	101.399100	4,055,964.00	-33,339.78	0.39
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.939918	4,996,995.88	99.990800	4,999,540.00	2,544.12	0.49
		Base		99.939918	4,996,995.88	99.990800	4,999,540.00	2,544.12	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	18,845,945.570	99.998836	18,845,726.14	100.001180	18,846,167.95	441.81	1.83
	Original Face:	Base	19,000,000.000	99.998836	18,845,726.14	100.001180	18,846,167.95	441.81	1.83
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.977542	2,999,326.25	100.457800	3,013,734.00	14,407.75	0.29
		Base		99.977542	2,999,326.25	100.457800	3,013,734.00	14,407.75	0.29
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.993076	3,457,859.57	100.345700	3,470,053.65	12,194.08	0.34
		Base		99.993076	3,457,859.57	100.345700	3,470,053.65	12,194.08	0.34
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	100.789100	2,178,366.91	17,055.02	0.21
		Base		99.999995	2,161,311.89	100.789100	2,178,366.91	17,055.02	0.21
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	106.459884	3,037,228.11	106.464200	3,037,351.23	123.12	0.29
		Base		106.459884	3,037,228.11	106.464200	3,037,351.23	123.12	0.29
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9539	23 May 2017		
		Local	8,336,180.000	99.663498	8,308,128.62	99.865900	8,325,001.18	16,872.56	0.81
		Base		99.663498	8,308,128.62	99.865900	8,325,001.18	16,872.56	0.81
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	2,307,127.350	99.995772	2,307,029.80	99.888710	2,304,559.75	-2,470.05	0.22
	Original Face:	Base	5,000,000.000	99.995772	2,307,029.80	99.888710	2,304,559.75	-2,470.05	0.22
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.970977	3,457,095.37	100.681200	3,481,655.57	24,560.20	0.34
		Base		99.970977	3,457,095.37	100.681200	3,481,655.57	24,560.20	0.34
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.997171	6,051,501.82	99.850460	6,042,623.33	-8,878.49	0.59
	Original Face:	Base	6,051,673.000	99.997171	6,051,501.82	99.850460	6,042,623.33	-8,878.49	0.59
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.075780	2,162,949.84	100.236000	2,166,412.70	3,462.86	0.21
		Base		100.075780	2,162,949.84	100.236000	2,166,412.70	3,462.86	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7961	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.737200	4,986,860.00	-13,140.00	0.48
		Base		100.000000	5,000,000.00	99.737200	4,986,860.00	-13,140.00	0.48
17120CAA0	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A1 144A					0.68	17 Apr 2017		
		Local	5,800,695.350	100.000000	5,800,695.35	99.999990	5,800,694.77	-0.58	0.56
Original Face:		Base	7,000,000.000	100.000000	5,800,695.35	99.999990	5,800,694.77	-0.58	0.56
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.0011	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.05	100.000000	8,645,247.00	-0.05	0.84
		Base		100.000001	8,645,247.05	100.000000	8,645,247.00	-0.05	0.84
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.995492	5,619,157.66	100.438600	5,644,057.74	24,900.08	0.55
		Base		99.995492	5,619,157.66	100.438600	5,644,057.74	24,900.08	0.55
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.983876	9,998,387.59	100.159400	10,015,940.00	17,552.41	0.97
		Base		99.983876	9,998,387.59	100.159400	10,015,940.00	17,552.41	0.97
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.8044	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.189270	3,464,643.98	6,545.14	0.34
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.189270	3,464,643.98	6,545.14	0.34
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.864278	3,453,405.59	100.219500	3,465,689.53	12,283.94	0.34
		Base		99.864278	3,453,405.59	100.219500	3,465,689.53	12,283.94	0.34
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.883728	4,994,186.40	101.161800	5,058,090.00	63,903.60	0.49
		Base		99.883728	4,994,186.40	101.161800	5,058,090.00	63,903.60	0.49
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.986815	9,998,681.47	99.714180	9,971,418.00	-27,263.47	0.97
Original Face:		Base	10,000,000.000	99.986815	9,998,681.47	99.714180	9,971,418.00	-27,263.47	0.97
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	994,812.960	102.195580	1,016,654.87	104.639394	1,040,966.25	24,311.38	0.10
Original Face:		Base	2,096,032.000	102.195580	1,016,654.87	104.639394	1,040,966.25	24,311.38	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.986710	4,754,254.07	100.244800	4,766,525.96	12,271.89	0.46
		Base		99.986710	4,754,254.07	100.244800	4,766,525.96	12,271.89	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,604,081.230	105.523556	5,913,625.81	105.348039	5,903,789.68	-9,836.13	0.57
Original Face:		Base	8,645,247.000	105.523556	5,913,625.81	105.348039	5,903,789.68	-9,836.13	0.57
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,323,515.700	105.408302	2,449,178.44	104.778597	2,434,547.15	-14,631.29	0.24
Original Face:		Base	4,322,624.000	105.408302	2,449,178.44	104.778597	2,434,547.15	-14,631.29	0.24
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	99.751100	8,623,728.98	-21,518.12	0.84
		Base		100.000001	8,645,247.10	99.751100	8,623,728.98	-21,518.12	0.84
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.01	99.722900	6,465,968.02	-17,966.99	0.63
		Base		100.000000	6,483,935.01	99.722900	6,465,968.02	-17,966.99	0.63
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.956267	12,494,533.40	99.863100	12,482,887.50	-11,645.90	1.21
		Base		99.956267	12,494,533.40	99.863100	12,482,887.50	-11,645.90	1.21
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.803900	9,980,390.00	-19,610.00	0.97
		Base		100.000000	10,000,000.00	99.803900	9,980,390.00	-19,610.00	0.97
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	93.259689	4,662,984.43	94.950400	4,747,520.00	84,535.57	0.46
		Base		93.259689	4,662,984.43	94.950400	4,747,520.00	84,535.57	0.46
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.315000	10,732,534.07	-74,024.82	1.04
		Base		99.999999	10,806,558.89	99.315000	10,732,534.07	-74,024.82	1.04
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.695300	17,237,809.86	-52,684.14	1.67
		Base		100.000000	17,290,494.00	99.695300	17,237,809.86	-52,684.14	1.67

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	666,920.190	103.335793	689,167.27	102.084360	680,821.21	-8,346.06	0.07
Original Face:		Base	2,161,312.000	103.335793	689,167.27	102.084360	680,821.21	-8,346.06	0.07
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,662,477.560	100.156386	1,665,077.45	101.036850	1,679,714.96	14,637.51	0.16
Original Face:		Base	4,322,624.000	100.156386	1,665,077.45	101.036850	1,679,714.96	14,637.51	0.16
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,529,054.700	101.754881	2,573,436.59	99.611220	2,519,222.24	-54,214.35	0.24
Original Face:		Base	4,322,624.000	101.754881	2,573,436.59	99.611220	2,519,222.24	-54,214.35	0.24
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,293,607.740	101.859767	5,392,056.53	100.854160	5,338,823.62	-53,232.91	0.52
Original Face:		Base	8,584,720.000	101.859767	5,392,056.53	100.854160	5,338,823.62	-53,232.91	0.52
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,892,012.740	100.943361	2,919,294.85	101.656660	2,939,923.56	20,628.71	0.29
Original Face:		Base	5,571,429.000	100.943361	2,919,294.85	101.656660	2,939,923.56	20,628.71	0.29
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,053,444.070	101.684043	2,088,024.96	99.501470	2,043,207.04	-44,817.92	0.20
Original Face:		Base	4,322,624.000	101.684043	2,088,024.96	99.501470	2,043,207.04	-44,817.92	0.20
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,637,493.840	100.946379	3,671,918.30	97.974780	3,563,826.59	-108,091.71	0.35
Original Face:		Base	5,111,816.000	100.946379	3,671,918.30	97.974780	3,563,826.59	-108,091.71	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,708,161.240	99.623635	2,697,968.66	97.623780	2,643,809.37	-54,159.29	0.26
Original Face:		Base	4,322,624.000	99.623635	2,697,968.66	97.623780	2,643,809.37	-54,159.29	0.26
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,664,255.720	101.786451	3,729,715.86	98.061140	3,593,210.93	-136,504.93	0.35
Original Face:		Base	5,326,337.000	101.786451	3,729,715.86	98.061140	3,593,210.93	-136,504.93	0.35
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,708,161.240	100.364224	2,718,025.02	98.038120	2,655,030.37	-62,994.65	0.26
Original Face:		Base	4,322,624.000	100.364224	2,718,025.02	98.038120	2,655,030.37	-62,994.65	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,254,496.750	100.805620	5,296,828.03	97.841920	5,141,100.51	-155,727.52	0.50
Original Face:		Base	8,645,247.000	100.805620	5,296,828.03	97.841920	5,141,100.51	-155,727.52	0.50
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,985,937.510	100.481666	3,000,319.75	99.828370	2,980,812.75	-19,507.00	0.29
Original Face:		Base	4,322,624.000	100.481666	3,000,319.75	99.828370	2,980,812.75	-19,507.00	0.29
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,657,742.700	101.910437	3,727,621.58	99.310070	3,632,506.84	-95,114.74	0.35
Original Face:		Base	6,483,935.000	101.910437	3,727,621.58	99.310070	3,632,506.84	-95,114.74	0.35
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,631,252.470	99.824943	2,626,646.29	98.797380	2,599,608.50	-27,037.79	0.25
Original Face:		Base	4,322,624.000	99.824943	2,626,646.29	98.797380	2,599,608.50	-27,037.79	0.25
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	689,906.850	97.911431	675,497.67	99.831370	688,743.46	13,245.79	0.07
Original Face:		Base	2,161,312.000	97.911431	675,497.67	99.831370	688,743.46	13,245.79	0.07
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,668,292.790	100.157427	1,670,919.14	100.250080	1,672,464.86	1,545.72	0.16
Original Face:		Base	4,527,840.000	100.157427	1,670,919.14	100.250080	1,672,464.86	1,545.72	0.16
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	642,790.740	102.036540	655,881.43	102.865320	661,208.75	5,327.32	0.06
Original Face:		Base	4,322,624.000	102.036540	655,881.43	102.865320	661,208.75	5,327.32	0.06
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,229,567.530	101.632731	2,265,970.36	101.883540	2,271,562.33	5,591.97	0.22
Original Face:		Base	8,645,247.000	101.632731	2,265,970.36	101.883540	2,271,562.33	5,591.97	0.22
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,084,608.330	99.291325	1,076,921.98	101.617900	1,102,156.21	25,234.23	0.11
Original Face:		Base	2,161,312.000	99.291325	1,076,921.98	101.617900	1,102,156.21	25,234.23	0.11
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,104,011.940	99.973493	1,103,719.30	100.566290	1,110,263.85	6,544.55	0.11
Original Face:		Base	2,161,312.000	99.973493	1,103,719.30	100.566290	1,110,263.85	6,544.55	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,014,458.850	99.947084	1,013,922.04	100.185830	1,016,344.02	2,421.98	0.10
	Original Face:	Base	2,472,541.000	99.947084	1,013,922.04	100.185830	1,016,344.02	2,421.98	0.10
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,380,162.580	100.315793	1,384,521.03	101.540530	1,401,424.40	16,903.37	0.14
	Original Face:	Base	4,322,624.000	100.315793	1,384,521.03	101.540530	1,401,424.40	16,903.37	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,349,067.890	100.431900	4,367,851.53	101.154060	4,399,258.74	31,407.21	0.43
	Original Face:	Base	6,483,935.000	100.431900	4,367,851.53	101.154060	4,399,258.74	31,407.21	0.43
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,685,475.930	100.098794	3,689,116.95	98.120170	3,616,195.25	-72,921.70	0.35
	Original Face:	Base	5,619,411.000	100.098794	3,689,116.95	98.120170	3,616,195.25	-72,921.70	0.35
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,189,476.170	101.484720	3,236,830.96	97.323500	3,104,109.84	-132,721.12	0.30
	Original Face:	Base	4,322,624.000	101.484720	3,236,830.96	97.323500	3,104,109.84	-132,721.12	0.30
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,990,093.070	100.027992	2,990,930.06	98.098360	2,933,232.26	-57,697.80	0.28
	Original Face:	Base	4,322,624.000	100.027992	2,990,930.06	98.098360	2,933,232.26	-57,697.80	0.28
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,475,231.970	100.867926	7,540,111.44	98.827240	7,387,565.44	-152,546.00	0.72
	Original Face:	Base	10,806,559.000	100.867926	7,540,111.44	98.827240	7,387,565.44	-152,546.00	0.72
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,674,461.190	100.552012	6,711,304.99	100.819540	6,729,161.07	17,856.08	0.65
	Original Face:	Base	10,806,559.000	100.552012	6,711,304.99	100.819540	6,729,161.07	17,856.08	0.65
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,220,574.250	100.624105	3,240,674.03	101.253500	3,260,944.15	20,270.12	0.32
	Original Face:	Base	4,322,624.000	100.624105	3,240,674.03	101.253500	3,260,944.15	20,270.12	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,796,591.740	99.887922	4,791,215.80	97.833070	4,692,652.95	-98,562.85	0.46
	Original Face:	Base	6,483,935.000	99.887922	4,791,215.80	97.833070	4,692,652.95	-98,562.85	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,443,333.090	103.872238	4,615,389.54	102.988240	4,576,110.55	-39,278.99	0.44
Original Face:		Base	6,483,935.000	103.872238	4,615,389.54	102.988240	4,576,110.55	-39,278.99	0.44
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	17,608.550	99.611666	17,540.17	100.655620	17,724.00	183.83	0.00
Original Face:		Base	6,483,935.000	99.611666	17,540.17	100.655620	17,724.00	183.83	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,029,721.580	101.519709	1,045,370.35	103.383400	1,064,561.18	19,190.83	0.10
Original Face:		Base	33,932,595.000	101.519709	1,045,370.35	103.383400	1,064,561.18	19,190.83	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	917,962.350	106.603992	978,584.51	108.759010	998,366.76	19,782.25	0.10
Original Face:		Base	18,956,866.000	106.603992	978,584.51	108.759010	998,366.76	19,782.25	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,273,666.520	99.073241	1,261,862.70	102.994870	1,311,811.18	49,948.48	0.13
Original Face:		Base	4,322,624.000	99.073241	1,261,862.70	102.994870	1,311,811.18	49,948.48	0.13
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	737,831.280	106.024766	782,283.89	107.318150	791,826.88	9,542.99	0.08
Original Face:		Base	6,483,935.000	106.024766	782,283.89	107.318150	791,826.88	9,542.99	0.08
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	3,396,585.300	99.996937	3,396,481.27	99.941440	3,394,596.26	-1,885.01	0.33
Original Face:		Base	4,322,624.000	99.996937	3,396,481.27	99.941440	3,394,596.26	-1,885.01	0.33
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	6,931,614.820	99.999882	6,931,606.64	99.969930	6,929,530.48	-2,076.16	0.67
Original Face:		Base	10,000,000.000	99.999882	6,931,606.64	99.969930	6,929,530.48	-2,076.16	0.67
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.995653	7,999,652.25	100.205810	8,016,464.80	16,812.55	0.78
Original Face:		Base	8,000,000.000	99.995653	7,999,652.25	100.205810	8,016,464.80	16,812.55	0.78
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.990835	2,999,725.04	100.048520	3,001,455.60	1,730.56	0.29
Original Face:		Base	3,000,000.000	99.990835	2,999,725.04	100.048520	3,001,455.60	1,730.56	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.498082	1,989,961.63	100.191500	2,003,830.00	13,868.37	0.19
		Base		99.498082	1,989,961.63	100.191500	2,003,830.00	13,868.37	0.19
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.88445	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.077470	8,651,944.47	6,697.47	0.84
	Original Face:	Base	8,645,247.000	100.000000	8,645,247.00	100.077470	8,651,944.47	6,697.47	0.84
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	4,322,624.000	100.357934	4,338,096.13	100.831700	4,358,575.26	20,479.13	0.42
		Base		100.357934	4,338,096.13	100.831700	4,358,575.26	20,479.13	0.42
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	14,471.170	100.132401	14,490.33	101.294560	14,658.51	168.18	0.00
	Original Face:	Base	1,880,341.000	100.132401	14,490.33	101.294560	14,658.51	168.18	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.739718	7,121,780.24	100.283070	7,019,814.90	-101,965.34	0.68
	Original Face:	Base	7,000,000.000	101.739718	7,121,780.24	100.283070	7,019,814.90	-101,965.34	0.68
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,880,038.790	102.477609	5,000,947.07	99.483690	4,854,842.66	-146,104.41	0.47
	Original Face:	Base	7,989,505.000	102.477609	5,000,947.07	99.483690	4,854,842.66	-146,104.41	0.47
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.996618	864,495.76	101.199700	874,896.71	10,400.95	0.08
		Base		99.996618	864,495.76	101.199700	874,896.71	10,400.95	0.08
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.989578	3,999,583.10	101.206400	4,048,256.00	48,672.90	0.39
		Base		99.989578	3,999,583.10	101.206400	4,048,256.00	48,672.90	0.39
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.770370	6,983,925.93	102.150700	7,150,549.00	166,623.07	0.69
		Base		99.770370	6,983,925.93	102.150700	7,150,549.00	166,623.07	0.69
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	8,137,654.320	99.997264	8,137,431.69	100.023970	8,139,604.92	2,173.23	0.79
	Original Face:	Base	10,000,000.000	99.997264	8,137,431.69	100.023970	8,139,604.92	2,173.23	0.79

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

Base Currency: 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	1,296,787.000	99.989853	1,296,655.42	100.396600	1,301,930.06	5,274.64	0.13
		Base		99.989853	1,296,655.42	100.396600	1,301,930.06	5,274.64	0.13
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.027737	4,596,223.50	100.199700	4,604,125.11	7,901.61	0.45
		Base		100.027737	4,596,223.50	100.199700	4,604,125.11	7,901.61	0.45
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	1,512,918.000	100.000010	1,512,918.15	99.584000	1,506,624.26	-6,293.89	0.15
		Base		100.000010	1,512,918.15	99.584000	1,506,624.26	-6,293.89	0.15
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5381	25 Jan 2018		
		Local	3,509,970.000	100.113809	3,513,964.66	100.510800	3,527,898.93	13,934.27	0.34
		Base		100.113809	3,513,964.66	100.510800	3,527,898.93	13,934.27	0.34
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.946339	3,997,853.57	99.864100	3,994,564.00	-3,289.57	0.39
		Base		99.946339	3,997,853.57	99.864100	3,994,564.00	-3,289.57	0.39
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.96235	13 Jun 2016		
		Local	4,322,624.000	99.984165	4,321,939.50	100.011200	4,323,108.13	1,168.63	0.42
		Base		99.984165	4,321,939.50	100.011200	4,323,108.13	1,168.63	0.42
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9539	23 Nov 2016		
		Local	4,322,624.000	99.988037	4,322,106.88	100.329300	4,336,858.40	14,751.52	0.42
		Base		99.988037	4,322,106.88	100.329300	4,336,858.40	14,751.52	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.967972	3,024,866.89	100.015100	3,026,292.90	1,426.01	0.29
		Base		99.967972	3,024,866.89	100.015100	3,026,292.90	1,426.01	0.29
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.953593	2,998,607.79	101.332600	3,039,978.00	41,370.21	0.30
		Base		99.953593	2,998,607.79	101.332600	3,039,978.00	41,370.21	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.940338	7,495,525.33	100.866400	7,564,980.00	69,454.67	0.73
		Base		99.940338	7,495,525.33	100.866400	7,564,980.00	69,454.67	0.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.832179	2,157,684.86	100.293300	2,167,651.13	9,966.27	0.21
		Base		99.832179	2,157,684.86	100.293300	2,167,651.13	9,966.27	0.21
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.0056	07 Jun 2017		
		Local	8,104,919.000	99.809402	8,089,471.17	99.803300	8,088,976.62	-494.55	0.79
		Base		99.809402	8,089,471.17	99.803300	8,088,976.62	-494.55	0.79
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	106.755219	10,675,521.94	106.522700	10,652,270.00	-23,251.94	1.03
		Base		106.755219	10,675,521.94	106.522700	10,652,270.00	-23,251.94	1.03
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.995403	3,025,696.90	100.210200	3,032,196.31	6,499.41	0.29
		Base		99.995403	3,025,696.90	100.210200	3,032,196.31	6,499.41	0.29
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.974323	4,998,716.16	99.827900	4,991,395.00	-7,321.16	0.48
		Base		99.974323	4,998,716.16	99.827900	4,991,395.00	-7,321.16	0.48
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	1,469,729.590	99.999844	1,469,727.29	99.991050	1,469,598.05	-129.24	0.14
Original Face:		Base	6,000,000.000	99.999844	1,469,727.29	99.991050	1,469,598.05	-129.24	0.14
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.984805	1,999,696.10	99.933430	1,998,668.60	-1,027.50	0.19
Original Face:		Base	2,000,000.000	99.984805	1,999,696.10	99.933430	1,998,668.60	-1,027.50	0.19
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					0.97985	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.289200	10,028,920.00	28,920.00	0.97
		Base		100.000000	10,000,000.00	100.289200	10,028,920.00	28,920.00	0.97
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.972511	6,482,152.60	100.075200	6,488,810.92	6,658.32	0.63
		Base		99.972511	6,482,152.60	100.075200	6,488,810.92	6,658.32	0.63
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9338	15 Jun 2018		
		Local	4,322,624.000	99.999995	4,322,623.77	100.211000	4,331,744.74	9,120.97	0.42
		Base		99.999995	4,322,623.77	100.211000	4,331,744.74	9,120.97	0.42

& 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
74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.138296	6,649,182.86	100.021500	6,641,427.60	-7,755.26	0.64
		Base		100.138296	6,649,182.86	100.021500	6,641,427.60	-7,755.26	0.64
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1366	30 Apr 2018		
		Local	8,645,247.000	99.857668	8,632,942.02	99.351900	8,589,217.15	-43,724.87	0.83
		Base		99.857668	8,632,942.02	99.351900	8,589,217.15	-43,724.87	0.83
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.03885	25 Nov 2027		
		Local	1,116,357.650	99.864843	1,114,848.82	98.819080	1,103,174.36	-11,674.46	0.11
Original Face:		Base	3,025,836.000	99.864843	1,114,848.82	98.819080	1,103,174.36	-11,674.46	0.11
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.83275	15 Aug 2025		
		Local	268,654.790	100.000000	268,654.79	100.178390	269,134.04	479.25	0.03
Original Face:		Base	1,729,049.000	100.000000	268,654.79	100.178390	269,134.04	479.25	0.03
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.146	25 Jan 2029		
		Local	1,211,861.630	100.000001	1,211,861.64	96.028260	1,163,729.64	-48,132.00	0.11
Original Face:		Base	2,161,312.000	100.000001	1,211,861.64	96.028260	1,163,729.64	-48,132.00	0.11
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.726	25 Sep 2019		
		Local	616,346.010	100.000002	616,346.02	99.848230	615,410.58	-935.44	0.06
Original Face:		Base	2,161,312.000	100.000002	616,346.02	99.848230	615,410.58	-935.44	0.06
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.696	25 Sep 2019		
		Local	3,599,225.330	100.000000	3,599,225.33	99.484730	3,580,679.60	-18,545.73	0.35
Original Face:		Base	7,348,460.000	100.000000	3,599,225.33	99.484730	3,580,679.60	-18,545.73	0.35
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.861993	6,990,339.54	102.862900	7,200,403.00	210,063.46	0.70
		Base		99.861993	6,990,339.54	102.862900	7,200,403.00	210,063.46	0.70
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.944586	864,045.93	100.209400	866,335.32	2,289.39	0.08
		Base		99.944586	864,045.93	100.209400	866,335.32	2,289.39	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.180832	6,942,658.21	101.128400	7,078,988.00	136,329.79	0.69
		Base		99.180832	6,942,658.21	101.128400	7,078,988.00	136,329.79	0.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	4,226,858.120	99.996566	4,226,712.97	99.932460	4,224,003.30	-2,709.67	0.41
Original Face:		Base	6,000,000.000	99.996566	4,226,712.97	99.932460	4,224,003.30	-2,709.67	0.41
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.969986	3,457,061.08	100.403800	3,472,062.80	15,001.72	0.34
		Base		99.969986	3,457,061.08	100.403800	3,472,062.80	15,001.72	0.34
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.984425	2,160,975.38	100.184000	2,165,288.81	4,313.43	0.21
		Base		99.984425	2,160,975.38	100.184000	2,165,288.81	4,313.43	0.21
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8866	30 Oct 2017		
		Local	2,161,312.000	99.842197	2,157,901.39	99.237700	2,144,836.32	-13,065.07	0.21
		Base		99.842197	2,157,901.39	99.237700	2,144,836.32	-13,065.07	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.8866	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.05	99.851800	8,632,434.74	-12,812.31	0.84
		Base		100.000001	8,645,247.05	99.851800	8,632,434.74	-12,812.31	0.84
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	97.697400	4,884,870.00	-115,130.00	0.47
		Base		100.000000	5,000,000.00	97.697400	4,884,870.00	-115,130.00	0.47
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.991256	5,499,519.07	100.016910	5,500,930.05	1,410.98	0.53
Original Face:		Base	5,500,000.000	99.991256	5,499,519.07	100.016910	5,500,930.05	1,410.98	0.53
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.788500	19,957,700.02	99.799900	19,959,980.00	2,279.98	1.94
		Base		99.788500	19,957,700.02	99.799900	19,959,980.00	2,279.98	1.94
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.030224	10,003,022.43	101.746100	10,174,610.00	171,587.57	0.99
		Base		100.030224	10,003,022.43	101.746100	10,174,610.00	171,587.57	0.99
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.607575	5,080,378.74	101.632800	5,081,640.00	1,261.26	0.49
		Base		101.607575	5,080,378.74	101.632800	5,081,640.00	1,261.26	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.858081	9,985,808.10	99.992200	9,999,220.00	13,411.90	0.97
		Base		99.858081	9,985,808.10	99.992200	9,999,220.00	13,411.90	0.97
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.941895	4,997,094.73	99.816400	4,990,820.00	-6,274.73	0.48
		Base		99.941895	4,997,094.73	99.816400	4,990,820.00	-6,274.73	0.48
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.522393	2,150,989.42	99.539100	2,151,350.51	361.09	0.21
		Base		99.522393	2,150,989.42	99.539100	2,151,350.51	361.09	0.21
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.504588	19,900,917.59	101.402300	20,280,460.00	379,542.41	1.97
		Base		99.504588	19,900,917.59	101.402300	20,280,460.00	379,542.41	1.97
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.998747	19,999,749.30	100.022300	20,004,460.00	4,710.70	1.94
		Base		99.998747	19,999,749.30	100.022300	20,004,460.00	4,710.70	1.94
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.000	99.998212	6,483,819.05	99.766770	6,468,812.52	-15,006.53	0.63
	Original Face:	Base	6,483,935.000	99.998212	6,483,819.05	99.766770	6,468,812.52	-15,006.53	0.63
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	106.688698	4,611,751.26	106.990100	4,624,779.74	13,028.48	0.45
		Base		106.688698	4,611,751.26	106.990100	4,624,779.74	13,028.48	0.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2681	23 Apr 2018		
		Local	4,322,624.000	99.999995	4,322,623.78	100.232000	4,332,652.49	10,028.71	0.42
		Base		99.999995	4,322,623.78	100.232000	4,332,652.49	10,028.71	0.42
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.9261	14 May 2018		
		Local	3,458,099.000	99.999998	3,458,098.92	99.899500	3,454,623.61	-3,475.31	0.34
		Base		99.999998	3,458,098.92	99.899500	3,454,623.61	-3,475.31	0.34
US DOLLAR Total									
		Local	636,688,139.180		638,987,156.05		638,801,990.29	-185,165.76	62.03
	Original Face:	Base	401,571,433.000		638,987,156.05		638,801,990.29	-185,165.76	62.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		636,688,139.180	Base	638,987,156.05		638,801,990.29	-185,165.76	62.03
Original Face:		401,571,433.000						

& 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: *May 31, 2016* *View Date:* *June 8, 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								
		1,027,955,759.640	Base	1,029,947,469.64		1,029,762,303.88	-185,165.76	100.00
Original Face:		401,571,433.000						

& 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: *May 31, 2016*

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

View Date: *June 8, 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								
	24,801,179.190	Local	24,801,179.19	24,801,179.19	3.05	0.00		0.00
		Base	24,801,179.19	24,801,179.19	3.05	0.00	0.00	0.00
EQUITY								
	20,504,419.420	Local	600,795,043.88	787,840,409.13	96.95	187,045,365.25		187,045,365.25
		Base	600,795,043.88	787,840,409.13	96.95	187,045,365.25	0.00	187,045,365.25
US DOLLAR Total								
	45,305,598.610	Local	625,596,223.07	812,641,588.32	100.00	187,045,365.25		187,045,365.25
		Base	625,596,223.07	812,641,588.32	100.00	187,045,365.25	0.00	187,045,365.25
FUND Total								
	45,305,598.610	Base	625,596,223.07	812,641,588.32	100.00	187,045,365.25	0.00	187,045,365.25

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	360,423.990	Local	360,423.99	360,423.99	0.07	0.00		0.00
		Base	360,423.99	360,423.99	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	18,441,294.340	Local	18,441,294.34	18,441,294.34	3.53	0.00		0.00
		Base	18,441,294.34	18,441,294.34	3.53	0.00	0.00	0.00
EQUITY								
	18,939,870.550	Local	420,528,423.06	503,863,107.07	96.40	83,334,684.01		83,334,684.01
		Base	420,528,423.06	503,863,107.07	96.40	83,334,684.01	0.00	83,334,684.01
US DOLLAR Total								
	37,741,588.880	Local	439,330,141.39	522,664,825.40	100.00	83,334,684.01		83,334,684.01
		Base	439,330,141.39	522,664,825.40	100.00	83,334,684.01	0.00	83,334,684.01
FUND Total								
	37,741,588.880	Base	439,330,141.39	522,664,825.40	100.00	83,334,684.01	0.00	83,334,684.01

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	14,600,947.240	Local	14,600,947.24	14,600,947.24	0.75	0.00		0.00
		Base	14,600,947.24	14,600,947.24	0.75	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								
	1,793,923,925.580	Local	1,868,852,729.58	1,925,096,313.31	98.96	56,243,583.73		56,243,583.73
Original Face:	1,479,445,853.000	Base	1,868,852,729.58	1,925,096,313.31	98.96	56,243,583.73	0.00	56,243,583.73
US DOLLAR Total								
	1,814,163,696.090	Local	1,889,092,500.09	1,945,336,083.82	100.00	56,243,583.73		56,243,583.73
Original Face:	1,479,445,853.000	Base	1,889,092,500.09	1,945,336,083.82	100.00	56,243,583.73	0.00	56,243,583.73
FUND Total								
	1,814,163,696.090	Base	1,889,092,500.09	1,945,336,083.82	100.00	56,243,583.73	0.00	56,243,583.73
Original Face:	1,479,445,853.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	323,290.860	Local	323,290.86	323,290.86	0.13	0.00		0.00
		Base	323,290.86	323,290.86	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	20,500,000.000	Local	20,500,000.00	20,500,000.00	8.23	0.00		0.00
		Base	20,500,000.00	20,500,000.00	8.23	0.00	0.00	0.00
FIXED INCOME								
	225,890,740.680	Local	227,486,727.44	228,368,711.53	91.64	881,984.09		881,984.09
Original Face:	183,139,358.000	Base	227,486,727.44	228,368,711.53	91.64	881,984.09	0.00	881,984.09
US DOLLAR Total								
	246,714,031.540	Local	248,310,018.30	249,192,002.39	100.00	881,984.09		881,984.09
Original Face:	183,139,358.000	Base	248,310,018.30	249,192,002.39	100.00	881,984.09	0.00	881,984.09
FUND Total								
	246,714,031.540	Base	248,310,018.30	249,192,002.39	100.00	881,984.09	0.00	881,984.09
Original Face:	183,139,358.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	548,967.710	Local	548,967.71	548,967.71	0.38	0.00		0.00
		Base	548,967.71	548,967.71	0.38	0.00	0.00	0.00
CASH EQUIVALENT								
	14,722,128.470	Local	14,722,128.47	14,722,128.47	10.27	0.00		0.00
		Base	14,722,128.47	14,722,128.47	10.27	0.00	0.00	0.00
FIXED INCOME								
	125,743,234.240	Local	127,949,424.19	128,075,741.60	89.35	126,317.41		126,317.41
Original Face:	150,892,710.000	Base	127,949,424.19	128,075,741.60	89.35	126,317.41	0.00	126,317.41
US DOLLAR Total								
	141,014,330.420	Local	143,220,520.37	143,346,837.78	100.00	126,317.41		126,317.41
Original Face:	150,892,710.000	Base	143,220,520.37	143,346,837.78	100.00	126,317.41	0.00	126,317.41
FUND Total								
	141,014,330.420	Base	143,220,520.37	143,346,837.78	100.00	126,317.41	0.00	126,317.41
Original Face:	150,892,710.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	15,384,531.700	Local	15,384,531.70	15,384,531.70	0.77	0.00		0.00
		Base	15,384,531.70	15,384,531.70	0.77	0.00	0.00	0.00
EQUITY								
	32,237,863.834	Local	1,256,718,361.44	1,973,840,289.51	99.23	717,121,928.07		717,121,928.07
		Base	1,256,718,361.44	1,973,840,289.51	99.23	717,121,928.07	0.00	717,121,928.07
US DOLLAR Total								
	47,622,395.534	Local	1,272,102,893.14	1,989,224,821.21	100.00	717,121,928.07		717,121,928.07
		Base	1,272,102,893.14	1,989,224,821.21	100.00	717,121,928.07	0.00	717,121,928.07
FUND Total								
	47,622,395.534	Base	1,272,102,893.14	1,989,224,821.21	100.00	717,121,928.07	0.00	717,121,928.07

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	9,185.170	Local	9,185.17	9,185.17	0.00	0.00		0.00
		Base	9,185.17	9,185.17	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	360,675,835.950	Local	360,469,925.38	360,473,245.38	33.91	3,320.00		3,320.00
		Base	360,469,925.38	360,473,245.38	33.91	3,320.00	0.00	3,320.00
FIXED INCOME								
	695,508,937.300	Local	704,814,114.55	702,400,459.33	66.08	-2,413,655.22		-2,413,655.22
Original Face:	738,292,595.000	Base	704,814,114.55	702,400,459.33	66.08	-2,413,655.22	0.00	-2,413,655.22
US DOLLAR Total								
	1,056,193,958.420	Local	1,065,293,225.10	1,062,882,889.88	100.00	-2,410,335.22		-2,410,335.22
Original Face:	738,292,595.000	Base	1,065,293,225.10	1,062,882,889.88	100.00	-2,410,335.22	0.00	-2,410,335.22
FUND Total								
	1,056,193,958.420	Base	1,065,293,225.10	1,062,882,889.88	100.00	-2,410,335.22	0.00	-2,410,335.22
Original Face:	738,292,595.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	2,273.390	Local	2,273.39	2,273.39	0.00	0.00		0.00
		Base	2,273.39	2,273.39	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,071,543,619.300	Local	1,071,080,780.11	1,071,080,780.11	54.07	0.00		0.00
		Base	1,071,080,780.11	1,071,080,780.11	54.07	0.00	0.00	0.00
FIXED INCOME								
	907,447,842.210	Local	911,183,023.67	909,651,028.98	45.92	-1,531,994.69		-1,531,994.69
Original Face:	605,463,749.000	Base	911,183,023.67	909,651,028.98	45.92	-1,531,994.69	0.00	-1,531,994.69
US DOLLAR Total								
	1,978,993,734.900	Local	1,982,266,077.17	1,980,734,082.48	100.00	-1,531,994.69		-1,531,994.69
Original Face:	605,463,749.000	Base	1,982,266,077.17	1,980,734,082.48	100.00	-1,531,994.69	0.00	-1,531,994.69
FUND Total								
	1,978,993,734.900	Base	1,982,266,077.17	1,980,734,082.48	100.00	-1,531,994.69	0.00	-1,531,994.69
Original Face:	605,463,749.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-43.140	Local	-43.14	-43.14	0.00	0.00		0.00
		Base	-43.14	-43.14	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,852,085.550	Local	4,850,140.45	4,850,140.45	4.71	0.00		0.00
		Base	4,850,140.45	4,850,140.45	4.71	0.00	0.00	0.00
FIXED INCOME								
	97,889,441.310	Local	97,918,288.95	98,076,524.19	95.29	158,235.24		158,235.24
Original Face:	44,168,000.000	Base	97,918,288.95	98,076,524.19	95.29	158,235.24	0.00	158,235.24
US DOLLAR Total								
	102,741,483.720	Local	102,768,386.26	102,926,621.50	100.00	158,235.24		158,235.24
Original Face:	44,168,000.000	Base	102,768,386.26	102,926,621.50	100.00	158,235.24	0.00	158,235.24
FUND Total								
	102,741,483.720	Base	102,768,386.26	102,926,621.50	100.00	158,235.24	0.00	158,235.24
Original Face:	44,168,000.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	-311.280	Local	-311.28	-311.28	0.00	0.00		0.00
		Base	-311.28	-311.28	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	133,629,391.260	Local	133,584,105.70	133,584,105.70	11.55	0.00		0.00
		Base	133,584,105.70	133,584,105.70	11.55	0.00	0.00	0.00
FIXED INCOME								
	1,022,381,571.220	Local	1,024,300,455.04	1,022,995,638.78	88.45	-1,304,816.26		-1,304,816.26
Original Face:	341,636,631.000	Base	1,024,300,455.04	1,022,995,638.78	88.45	-1,304,816.26	0.00	-1,304,816.26
US DOLLAR Total								
	1,156,010,651.200	Local	1,157,884,249.46	1,156,579,433.20	100.00	-1,304,816.26		-1,304,816.26
Original Face:	341,636,631.000	Base	1,157,884,249.46	1,156,579,433.20	100.00	-1,304,816.26	0.00	-1,304,816.26
FUND Total								
	1,156,010,651.200	Base	1,157,884,249.46	1,156,579,433.20	100.00	-1,304,816.26	0.00	-1,304,816.26
Original Face:	341,636,631.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	1,246,179,966.190	Local	1,245,712,556.19	1,245,712,556.19	95.96	0.00		0.00
		Base	1,245,712,556.19	1,245,712,556.19	95.96	0.00	0.00	0.00
FIXED INCOME								
	52,404,155.320	Local	52,404,932.48	52,402,573.44	4.04	-2,359.04		-2,359.04
Original Face:	72,000,000.000	Base	52,404,932.48	52,402,573.44	4.04	-2,359.04	0.00	-2,359.04
US DOLLAR Total								
	1,298,584,121.510	Local	1,298,117,488.67	1,298,115,129.63	100.00	-2,359.04		-2,359.04
Original Face:	72,000,000.000	Base	1,298,117,488.67	1,298,115,129.63	100.00	-2,359.04	0.00	-2,359.04
FUND Total								
	1,298,584,121.510	Base	1,298,117,488.67	1,298,115,129.63	100.00	-2,359.04	0.00	-2,359.04
Original Face:	72,000,000.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,191,304,281.990	Local	1,190,287,719.41	1,190,287,719.41	87.49	0.00		0.00
		Base	1,190,287,719.41	1,190,287,719.41	87.49	0.00	0.00	0.00
FIXED INCOME								
	170,000,000.000	Local	170,294,870.25	170,263,920.00	12.51	-30,950.25		-30,950.25
		Base	170,294,870.25	170,263,920.00	12.51	-30,950.25	0.00	-30,950.25
US DOLLAR Total								
	1,361,304,282.000	Local	1,360,582,589.67	1,360,551,639.42	100.00	-30,950.25		-30,950.25
		Base	1,360,582,589.67	1,360,551,639.42	100.00	-30,950.25	0.00	-30,950.25
FUND Total								
	1,361,304,282.000	Base	1,360,582,589.67	1,360,551,639.42	100.00	-30,950.25	0.00	-30,950.25

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								
	3,347,342.270	Local	3,367,095.02	3,367,095.02	1.13	0.00		0.00
		Base	3,367,095.02	3,367,095.02	1.13	0.00	0.00	0.00
FIXED INCOME								
	286,055,000.000	Local	295,836,915.28	295,845,652.75	98.87	8,737.47		8,737.47
		Base	295,836,915.28	295,845,652.75	98.87	8,737.47	0.00	8,737.47
US DOLLAR Total								
	289,402,342.270	Local	299,204,010.30	299,212,747.77	100.00	8,737.47		8,737.47
		Base	299,204,010.30	299,212,747.77	100.00	8,737.47	0.00	8,737.47
FUND Total								
	289,402,342.270	Base	299,204,010.30	299,212,747.77	100.00	8,737.47	0.00	8,737.47

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	2,990,430.950	Local	2,990,430.95	2,990,430.95	0.87	0.00		0.00
		Base	2,990,430.95	2,990,430.95	0.87	0.00	0.00	0.00
CASH EQUIVALENT								
	67,055,540.110	Local	66,957,058.29	66,957,058.29	19.54	0.00		0.00
		Base	66,957,058.29	66,957,058.29	19.54	0.00	0.00	0.00
FIXED INCOME								
	269,980,145.010	Local	270,998,931.89	272,646,338.07	79.58	1,647,406.18		1,647,406.18
Original Face:	215,998,695.000	Base	270,998,931.89	272,646,338.07	79.58	1,647,406.18	0.00	1,647,406.18
US DOLLAR Total								
	340,026,116.070	Local	340,946,421.13	342,593,827.31	100.00	1,647,406.18		1,647,406.18
Original Face:	215,998,695.000	Base	340,946,421.13	342,593,827.31	100.00	1,647,406.18	0.00	1,647,406.18
FUND Total								
	340,026,116.070	Base	340,946,421.13	342,593,827.31	100.00	1,647,406.18	0.00	1,647,406.18
Original Face:	215,998,695.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	1,505.150	Local	1,505.15	1,505.15	100.00	0.00		0.00
		Base	1,505.15	1,505.15	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,505.150	Local	1,505.15	1,505.15	100.00	0.00		0.00
		Base	1,505.15	1,505.15	100.00	0.00	0.00	0.00
FUND Total								
	1,505.150	Base	1,505.15	1,505.15	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	581,055.940	Local	581,055.94	581,055.94	0.17	0.00		0.00
		Base	581,055.94	581,055.94	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	41,000,000.000	Local	40,935,532.22	40,935,532.22	11.76	0.00		0.00
		Base	40,935,532.22	40,935,532.22	11.76	0.00	0.00	0.00
FIXED INCOME								
	301,588,630.000	Local	305,568,663.66	306,540,434.65	88.07	971,770.99		971,770.99
Original Face:	211,435,168.000	Base	305,568,663.66	306,540,434.65	88.07	971,770.99	0.00	971,770.99
US DOLLAR Total								
	343,169,685.940	Local	347,085,251.82	348,057,022.81	100.00	971,770.99		971,770.99
Original Face:	211,435,168.000	Base	347,085,251.82	348,057,022.81	100.00	971,770.99	0.00	971,770.99
FUND Total								
	343,169,685.940	Base	347,085,251.82	348,057,022.81	100.00	971,770.99	0.00	971,770.99
Original Face:	211,435,168.000							

Holdings

Currency Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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								
	325,586.460	Local	325,586.46	325,586.46	0.03	0.00		0.00
		Base	325,586.46	325,586.46	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	390,942,034.000	Local	390,634,727.13	390,634,727.13	37.93	0.00		0.00
		Base	390,634,727.13	390,634,727.13	37.93	0.00	0.00	0.00
FIXED INCOME								
	636,688,139.180	Local	638,987,156.05	638,801,990.29	62.03	-185,165.76		-185,165.76
Original Face:	401,571,433.000	Base	638,987,156.05	638,801,990.29	62.03	-185,165.76	0.00	-185,165.76
US DOLLAR Total								
	1,027,955,759.640	Local	1,029,947,469.64	1,029,762,303.88	100.00	-185,165.76		-185,165.76
Original Face:	401,571,433.000	Base	1,029,947,469.64	1,029,762,303.88	100.00	-185,165.76	0.00	-185,165.76
FUND Total								
	1,027,955,759.640	Base	1,029,947,469.64	1,029,762,303.88	100.00	-185,165.76	0.00	-185,165.76
Original Face:	401,571,433.000							

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	24,801,179.190	24,801,179.19	24,801,179.19	3.05	0.00	0.00	0.00
CASH EQUIVALENT Total	24,801,179.190	24,801,179.19	24,801,179.19	3.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,504,419.420	600,795,043.88	787,840,409.13	96.95	187,045,365.25	0.00	187,045,365.25
EQUITY Total	20,504,419.420	600,795,043.88	787,840,409.13	96.95	187,045,365.25	0.00	187,045,365.25

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	45,305,598.610	625,596,223.07	812,641,588.32	100.00	187,045,365.25	0.00	187,045,365.25

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	360,423.990	360,423.99	360,423.99	0.07	0.00	0.00	0.00
CASH Total	360,423.990	360,423.99	360,423.99	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	18,441,294.340	18,441,294.34	18,441,294.34	3.53	0.00	0.00	0.00
CASH EQUIVALENT Total	18,441,294.340	18,441,294.34	18,441,294.34	3.53	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	18,939,870.550	420,528,423.06	503,863,107.07	96.40	83,334,684.01	0.00	83,334,684.01
EQUITY Total	18,939,870.550	420,528,423.06	503,863,107.07	96.40	83,334,684.01	0.00	83,334,684.01

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	37,741,588.880	439,330,141.39	522,664,825.40	100.00	83,334,684.01	0.00	83,334,684.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	14,600,947.240	14,600,947.24	14,600,947.24	0.75	0.00	0.00	0.00
CASH Total	14,600,947.240	14,600,947.24	14,600,947.24	0.75	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	1,793,923,925.580	1,868,852,729.58	1,925,096,313.31	98.96	56,243,583.73	0.00	56,243,583.73
FIXED INCOME Total	1,793,923,925.580	1,868,852,729.58	1,925,096,313.31	98.96	56,243,583.73	0.00	56,243,583.73

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,814,163,696.090	1,889,092,500.09	1,945,336,083.82	100.00	56,243,583.73	0.00	56,243,583.73

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	323,290.860	323,290.86	323,290.86	0.13	0.00	0.00	0.00
CASH Total	323,290.860	323,290.86	323,290.86	0.13	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	20,500,000.000	20,500,000.00	20,500,000.00	8.23	0.00	0.00	0.00
CASH EQUIVALENT Total	20,500,000.000	20,500,000.00	20,500,000.00	8.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	225,890,740.680	227,486,727.44	228,368,711.53	91.64	881,984.09	0.00	881,984.09
FIXED INCOME Total	225,890,740.680	227,486,727.44	228,368,711.53	91.64	881,984.09	0.00	881,984.09

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	246,714,031.540	248,310,018.30	249,192,002.39	100.00	881,984.09	0.00	881,984.09

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	548,967.710	548,967.71	548,967.71	0.38	0.00	0.00	0.00
CASH Total	548,967.710	548,967.71	548,967.71	0.38	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	14,722,128.470	14,722,128.47	14,722,128.47	10.27	0.00	0.00	0.00
CASH EQUIVALENT Total	14,722,128.470	14,722,128.47	14,722,128.47	10.27	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	125,743,234.240	127,949,424.19	128,075,741.60	89.35	126,317.41	0.00	126,317.41
FIXED INCOME Total	125,743,234.240	127,949,424.19	128,075,741.60	89.35	126,317.41	0.00	126,317.41

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	141,014,330.420	143,220,520.37	143,346,837.78	100.00	126,317.41	0.00	126,317.41

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	15,384,531.700	15,384,531.70	15,384,531.70	0.77	0.00	0.00	0.00
CASH EQUIVALENT Total	15,384,531.700	15,384,531.70	15,384,531.70	0.77	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	32,237,863.834	1,256,718,361.44	1,973,840,289.51	99.23	717,121,928.07	0.00	717,121,928.07
EQUITY Total	32,237,863.834	1,256,718,361.44	1,973,840,289.51	99.23	717,121,928.07	0.00	717,121,928.07

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	47,622,395.534	1,272,102,893.14	1,989,224,821.21	100.00	717,121,928.07	0.00	717,121,928.07

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	9,185.170	9,185.17	9,185.17	0.00	0.00	0.00	0.00
CASH Total	9,185.170	9,185.17	9,185.17	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	360,675,835.950	360,469,925.38	360,473,245.38	33.91	3,320.00	0.00	3,320.00
CASH EQUIVALENT Total	360,675,835.950	360,469,925.38	360,473,245.38	33.91	3,320.00	0.00	3,320.00

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							
	695,508,937.300	704,814,114.55	702,400,459.33	66.08	-2,413,655.22	0.00	-2,413,655.22
FIXED INCOME Total							
	695,508,937.300	704,814,114.55	702,400,459.33	66.08	-2,413,655.22	0.00	-2,413,655.22

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,056,193,958.420	1,065,293,225.10	1,062,882,889.88	100.00	-2,410,335.22	0.00	-2,410,335.22

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	2,273.390	2,273.39	2,273.39	0.00	0.00	0.00	0.00
CASH Total	2,273.390	2,273.39	2,273.39	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,071,543,619.300	1,071,080,780.11	1,071,080,780.11	54.07	0.00	0.00	0.00
CASH EQUIVALENT Total	1,071,543,619.300	1,071,080,780.11	1,071,080,780.11	54.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	907,447,842.210	911,183,023.67	909,651,028.98	45.92	-1,531,994.69	0.00	-1,531,994.69
FIXED INCOME Total							
	907,447,842.210	911,183,023.67	909,651,028.98	45.92	-1,531,994.69	0.00	-1,531,994.69

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,978,993,734.900	1,982,266,077.17	1,980,734,082.48	100.00	-1,531,994.69	0.00	-1,531,994.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-43.140	-43.14	-43.14	0.00	0.00	0.00	0.00
CASH Total	-43.140	-43.14	-43.14	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,852,085.550	4,850,140.45	4,850,140.45	4.71	0.00	0.00	0.00
CASH EQUIVALENT Total	4,852,085.550	4,850,140.45	4,850,140.45	4.71	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
FIXED INCOME							
US DOLLAR	97,889,441.310	97,918,288.95	98,076,524.19	95.29	158,235.24	0.00	158,235.24
FIXED INCOME Total	97,889,441.310	97,918,288.95	98,076,524.19	95.29	158,235.24	0.00	158,235.24

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	102,741,483.720	102,768,386.26	102,926,621.50	100.00	158,235.24	0.00	158,235.24

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	-311.280	-311.28	-311.28	0.00	0.00	0.00	0.00
CASH Total	-311.280	-311.28	-311.28	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	133,629,391.260	133,584,105.70	133,584,105.70	11.55	0.00	0.00	0.00
CASH EQUIVALENT Total	133,629,391.260	133,584,105.70	133,584,105.70	11.55	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
FIXED INCOME							
US DOLLAR	1,022,381,571.220	1,024,300,455.04	1,022,995,638.78	88.45	-1,304,816.26	0.00	-1,304,816.26
FIXED INCOME Total	1,022,381,571.220	1,024,300,455.04	1,022,995,638.78	88.45	-1,304,816.26	0.00	-1,304,816.26

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,156,010,651.200	1,157,884,249.46	1,156,579,433.20	100.00	-1,304,816.26	0.00	-1,304,816.26

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,246,179,966.190	1,245,712,556.19	1,245,712,556.19	95.96	0.00	0.00	0.00
CASH EQUIVALENT Total	1,246,179,966.190	1,245,712,556.19	1,245,712,556.19	95.96	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	52,404,155.320	52,404,932.48	52,402,573.44	4.04	-2,359.04	0.00	-2,359.04
FIXED INCOME Total							
	52,404,155.320	52,404,932.48	52,402,573.44	4.04	-2,359.04	0.00	-2,359.04

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,298,584,121.510	1,298,117,488.67	1,298,115,129.63	100.00	-2,359.04	0.00	-2,359.04

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,191,304,281.990	1,190,287,719.41	1,190,287,719.41	87.49	0.00	0.00	0.00
CASH EQUIVALENT Total	1,191,304,281.990	1,190,287,719.41	1,190,287,719.41	87.49	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							
	170,000,000.000	170,294,870.25	170,263,920.00	12.51	-30,950.25	0.00	-30,950.25
FIXED INCOME Total							
	170,000,000.000	170,294,870.25	170,263,920.00	12.51	-30,950.25	0.00	-30,950.25

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,361,304,282.000	1,360,582,589.67	1,360,551,639.42	100.00	-30,950.25	0.00	-30,950.25

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	3,347,342.270	3,367,095.02	3,367,095.02	1.13	0.00	0.00	0.00
CASH EQUIVALENT Total	3,347,342.270	3,367,095.02	3,367,095.02	1.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	286,055,000.000	295,836,915.28	295,845,652.75	98.87	8,737.47	0.00	8,737.47
FIXED INCOME Total							
	286,055,000.000	295,836,915.28	295,845,652.75	98.87	8,737.47	0.00	8,737.47

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	289,402,342.270	299,204,010.30	299,212,747.77	100.00	8,737.47	0.00	8,737.47

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	2,990,430.950	2,990,430.95	2,990,430.95	0.87	0.00	0.00	0.00
CASH Total	2,990,430.950	2,990,430.95	2,990,430.95	0.87	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	67,055,540.110	66,957,058.29	66,957,058.29	19.54	0.00	0.00	0.00
CASH EQUIVALENT Total	67,055,540.110	66,957,058.29	66,957,058.29	19.54	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	269,980,145.010	270,998,931.89	272,646,338.07	79.58	1,647,406.18	0.00	1,647,406.18
FIXED INCOME Total	269,980,145.010	270,998,931.89	272,646,338.07	79.58	1,647,406.18	0.00	1,647,406.18

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	340,026,116.070	340,946,421.13	342,593,827.31	100.00	1,647,406.18	0.00	1,647,406.18

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,505.150	1,505.15	1,505.15	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,505.150	1,505.15	1,505.15	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,505.150	1,505.15	1,505.15	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	581,055.940	581,055.94	581,055.94	0.17	0.00	0.00	0.00
CASH Total	581,055.940	581,055.94	581,055.94	0.17	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	41,000,000.000	40,935,532.22	40,935,532.22	11.76	0.00	0.00	0.00
CASH EQUIVALENT Total	41,000,000.000	40,935,532.22	40,935,532.22	11.76	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	301,588,630.000	305,568,663.66	306,540,434.65	88.07	971,770.99	0.00	971,770.99
FIXED INCOME Total	301,588,630.000	305,568,663.66	306,540,434.65	88.07	971,770.99	0.00	971,770.99

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	343,169,685.940	347,085,251.82	348,057,022.81	100.00	971,770.99	0.00	971,770.99

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	325,586.460	325,586.46	325,586.46	0.03	0.00	0.00	0.00
CASH Total	325,586.460	325,586.46	325,586.46	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	390,942,034.000	390,634,727.13	390,634,727.13	37.93	0.00	0.00	0.00
CASH EQUIVALENT Total	390,942,034.000	390,634,727.13	390,634,727.13	37.93	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	636,688,139.180	638,987,156.05	638,801,990.29	62.03	-185,165.76	0.00	-185,165.76
FIXED INCOME Total	636,688,139.180	638,987,156.05	638,801,990.29	62.03	-185,165.76	0.00	-185,165.76

Holdings

Asset Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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	1,027,955,759.640	1,029,947,469.64	1,029,762,303.88	100.00	-185,165.76	0.00	-185,165.76

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	24,801,179.190	24,801,179.19	24,801,179.19	3.05	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							
	20,504,419.420	600,795,043.88	787,840,409.13	96.95	187,045,365.25	0.00	187,045,365.25
					230,479,626.58 GN	0.00 GN	230,479,626.58 GN
					-43,434,261.33 LS	0.00 LS	-43,434,261.33 LS
FUND Total							
0.000	45,305,598.610	625,596,223.07	812,641,588.32	100.00	187,045,365.25	0.00	187,045,365.25
					230,479,626.58 GN	0.00 GN	230,479,626.58 GN
					-43,434,261.33 LS	0.00 LS	-43,434,261.33 LS

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	360,423.990	360,423.99	360,423.99	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	18,441,294.340	18,441,294.34	18,441,294.34	3.53	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	18,939,870.550	420,528,423.06	503,863,107.07	96.40	83,334,684.01	0.00	83,334,684.01
					122,350,431.77 GN	0.00 GN	122,350,431.77 GN
					-39,015,747.76 LS	0.00 LS	-39,015,747.76 LS
FUND Total							
0.000	37,741,588.880	439,330,141.39	522,664,825.40	100.00	83,334,684.01	0.00	83,334,684.01
					122,350,431.77 GN	0.00 GN	122,350,431.77 GN
					-39,015,747.76 LS	0.00 LS	-39,015,747.76 LS

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	14,600,947.240	14,600,947.24	14,600,947.24	0.75	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							
	1,793,923,925.580	1,868,852,729.58	1,925,096,313.31	98.96	56,243,583.73	0.00	56,243,583.73
					62,220,463.46 GN	0.00 GN	62,220,463.46 GN
					-5,976,879.73 LS	0.00 LS	-5,976,879.73 LS
Original Face:	1,479,445,853.000						
FUND Total							
0.000	1,814,163,696.090	1,889,092,500.09	1,945,336,083.82	100.00	56,243,583.73	0.00	56,243,583.73
					62,220,463.46 GN	0.00 GN	62,220,463.46 GN
					-5,976,879.73 LS	0.00 LS	-5,976,879.73 LS
Original Face:	1,479,445,853.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	323,290.860	323,290.86	323,290.86	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	20,500,000.000	20,500,000.00	20,500,000.00	8.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	225,890,740.680	227,486,727.44	228,368,711.53	91.64	881,984.09	0.00	881,984.09
					1,191,001.31 GN	0.00 GN	1,191,001.31 GN
					-309,017.22 LS	0.00 LS	-309,017.22 LS
Original Face:	183,139,358.000						
FUND Total							
0.000	246,714,031.540	248,310,018.30	249,192,002.39	100.00	881,984.09	0.00	881,984.09
					1,191,001.31 GN	0.00 GN	1,191,001.31 GN
					-309,017.22 LS	0.00 LS	-309,017.22 LS
Original Face:	183,139,358.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	548,967.710	548,967.71	548,967.71	0.38	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	14,722,128.470	14,722,128.47	14,722,128.47	10.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	125,743,234.240	127,949,424.19	128,075,741.60	89.35	126,317.41	0.00	126,317.41
					398,084.86 GN	0.00 GN	398,084.86 GN
					-271,767.45 LS	0.00 LS	-271,767.45 LS
Original Face:	150,892,710.000						
FUND Total							
0.000	141,014,330.420	143,220,520.37	143,346,837.78	100.00	126,317.41	0.00	126,317.41
					398,084.86 GN	0.00 GN	398,084.86 GN
					-271,767.45 LS	0.00 LS	-271,767.45 LS
Original Face:	150,892,710.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	15,384,531.700	15,384,531.70	15,384,531.70	0.77	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	32,237,863.834	1,256,718,361.44	1,973,840,289.51	99.23	717,121,928.07	0.00	717,121,928.07
					788,084,315.80 GN	0.00 GN	788,084,315.80 GN
					-70,962,387.73 LS	0.00 LS	-70,962,387.73 LS
FUND Total							
0.000	47,622,395.534	1,272,102,893.14	1,989,224,821.21	100.00	717,121,928.07	0.00	717,121,928.07
					788,084,315.80 GN	0.00 GN	788,084,315.80 GN
					-70,962,387.73 LS	0.00 LS	-70,962,387.73 LS

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	9,185.170	9,185.17	9,185.17	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							
	360,675,835.950	360,469,925.38	360,473,245.38	33.91	3,320.00	0.00	3,320.00
					3,320.00 GN	0.00 GN	3,320.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	695,508,937.300	704,814,114.55	702,400,459.33	66.08	-2,413,655.22	0.00	-2,413,655.22
					1,085,598.30 GN	0.00 GN	1,085,598.30 GN
					-3,499,253.52 LS	0.00 LS	-3,499,253.52 LS
Original Face:	738,292,595.000						
FUND Total							
0.000	1,056,193,958.420	1,065,293,225.10	1,062,882,889.88	100.00	-2,410,335.22	0.00	-2,410,335.22
					1,088,918.30 GN	0.00 GN	1,088,918.30 GN
					-3,499,253.52 LS	0.00 LS	-3,499,253.52 LS
Original Face:	738,292,595.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	2,273.390	2,273.39	2,273.39	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							
	1,071,543,619.300	1,071,080,780.11	1,071,080,780.11	54.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	907,447,842.210	911,183,023.67	909,651,028.98	45.92	-1,531,994.69	0.00	-1,531,994.69
					1,588,840.00 GN	0.00 GN	1,588,840.00 GN
					-3,120,834.69 LS	0.00 LS	-3,120,834.69 LS
Original Face:	605,463,749.000						
FUND Total							
0.000	1,978,993,734.900	1,982,266,077.17	1,980,734,082.48	100.00	-1,531,994.69	0.00	-1,531,994.69
					1,588,840.00 GN	0.00 GN	1,588,840.00 GN
					-3,120,834.69 LS	0.00 LS	-3,120,834.69 LS
Original Face:	605,463,749.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-43.140	-43.14	-43.14	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							
	4,852,085.550	4,850,140.45	4,850,140.45	4.71	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	97,889,441.310	97,918,288.95	98,076,524.19	95.29	158,235.24	0.00	158,235.24
					201,115.15 GN	0.00 GN	201,115.15 GN
					-42,879.91 LS	0.00 LS	-42,879.91 LS
Original Face:	44,168,000.000						
FUND Total							
0.000	102,741,483.720	102,768,386.26	102,926,621.50	100.00	158,235.24	0.00	158,235.24
					201,115.15 GN	0.00 GN	201,115.15 GN
					-42,879.91 LS	0.00 LS	-42,879.91 LS
Original Face:	44,168,000.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	-311.280	-311.28	-311.28	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							
	133,629,391.260	133,584,105.70	133,584,105.70	11.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,022,381,571.220	1,024,300,455.04	1,022,995,638.78	88.45	-1,304,816.26	0.00	-1,304,816.26
					492,517.08 GN	0.00 GN	492,517.08 GN
					-1,797,333.34 LS	0.00 LS	-1,797,333.34 LS
Original Face:	341,636,631.000						
FUND Total							
0.000	1,156,010,651.200	1,157,884,249.46	1,156,579,433.20	100.00	-1,304,816.26	0.00	-1,304,816.26
					492,517.08 GN	0.00 GN	492,517.08 GN
					-1,797,333.34 LS	0.00 LS	-1,797,333.34 LS
Original Face:	341,636,631.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	1,246,179,966.190	1,245,712,556.19	1,245,712,556.19	95.96	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							
	52,404,155.320	52,404,932.48	52,402,573.44	4.04	-2,359.04	0.00	-2,359.04
					732.10 GN	0.00 GN	732.10 GN
					-3,091.14 LS	0.00 LS	-3,091.14 LS
Original Face:	72,000,000.000						
FUND Total							
0.000	1,298,584,121.510	1,298,117,488.67	1,298,115,129.63	100.00	-2,359.04	0.00	-2,359.04
					732.10 GN	0.00 GN	732.10 GN
					-3,091.14 LS	0.00 LS	-3,091.14 LS
Original Face:	72,000,000.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,191,304,281.990	1,190,287,719.41	1,190,287,719.41	87.49	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							
	170,000,000.000	170,294,870.25	170,263,920.00	12.51	-30,950.25	0.00	-30,950.25
					23,877.28 GN	0.00 GN	23,877.28 GN
					-54,827.53 LS	0.00 LS	-54,827.53 LS
FUND Total							
0.000	1,361,304,282.000	1,360,582,589.67	1,360,551,639.42	100.00	-30,950.25	0.00	-30,950.25
					23,877.28 GN	0.00 GN	23,877.28 GN
					-54,827.53 LS	0.00 LS	-54,827.53 LS

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	3,347,342.270	3,367,095.02	3,367,095.02	1.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	286,055,000.000	295,836,915.28	295,845,652.75	98.87	8,737.47	0.00	8,737.47
					106,165.09 GN	0.00 GN	106,165.09 GN
					-97,427.62 LS	0.00 LS	-97,427.62 LS
FUND Total							
0.000	289,402,342.270	299,204,010.30	299,212,747.77	100.00	8,737.47	0.00	8,737.47
					106,165.09 GN	0.00 GN	106,165.09 GN
					-97,427.62 LS	0.00 LS	-97,427.62 LS

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	2,990,430.950	2,990,430.95	2,990,430.95	0.87	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							
	67,055,540.110	66,957,058.29	66,957,058.29	19.54	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							
	269,980,145.010	270,998,931.89	272,646,338.07	79.58	1,647,406.18	0.00	1,647,406.18
					2,091,021.23 GN	0.00 GN	2,091,021.23 GN
					-443,615.05 LS	0.00 LS	-443,615.05 LS
Original Face:	215,998,695.000						
FUND Total							
0.000	340,026,116.070	340,946,421.13	342,593,827.31	100.00	1,647,406.18	0.00	1,647,406.18
					2,091,021.23 GN	0.00 GN	2,091,021.23 GN
					-443,615.05 LS	0.00 LS	-443,615.05 LS
Original Face:	215,998,695.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	1,505.150	1,505.15	1,505.15	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	1,505.150	1,505.15	1,505.15	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: *May 31, 2016*

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

View Date: *June 8, 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							
	581,055.940	581,055.94	581,055.94	0.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	41,000,000.000	40,935,532.22	40,935,532.22	11.76	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							
	301,588,630.000	305,568,663.66	306,540,434.65	88.07	971,770.99	0.00	971,770.99
					2,142,458.92 GN	0.00 GN	2,142,458.92 GN
					-1,170,687.93 LS	0.00 LS	-1,170,687.93 LS
Original Face:	211,435,168.000						
FUND Total							
0.000	343,169,685.940	347,085,251.82	348,057,022.81	100.00	971,770.99	0.00	971,770.99
					2,142,458.92 GN	0.00 GN	2,142,458.92 GN
					-1,170,687.93 LS	0.00 LS	-1,170,687.93 LS
Original Face:	211,435,168.000						

Holdings

Fund Summary

As of: *May 31, 2016*

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

View Date: *June 8, 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							
	325,586.460	325,586.46	325,586.46	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							
	390,942,034.000	390,634,727.13	390,634,727.13	37.93	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	636,688,139.180	638,987,156.05	638,801,990.29	62.03	-185,165.76	0.00	-185,165.76
					2,088,401.53 GN	0.00 GN	2,088,401.53 GN
					-2,273,567.29 LS	0.00 LS	-2,273,567.29 LS
Original Face:	401,571,433.000						
FUND Total							
0.000	1,027,955,759.640	1,029,947,469.64	1,029,762,303.88	100.00	-185,165.76	0.00	-185,165.76
					2,088,401.53 GN	0.00 GN	2,088,401.53 GN
					-2,273,567.29 LS	0.00 LS	-2,273,567.29 LS
Original Face:	401,571,433.000						