Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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					0.4794966	31 Dec 2099		
		Local	1,308,909.390	100.000000	1,308,909.39	100.000000	1,308,909.39	0.00	0.17
		Base		100.000000	1,308,909.39	100.000000	1,308,909.39	0.00	0.17
US DOLLAR Total									
		Local	1,308,909.390		1,308,909.39		1,308,909.39	0.00	0.17
		Base			1,308,909.39		1,308,909.39	0.00	0.17
CASH EQUIVALENT Total									
		Base	1,308,909.390		1,308,909.39		1,308,909.39	0.00	0.17
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	35,889.000	38.632725	1,386,489.88	47.130000	1,691,448.57	304,958.69	0.22
		Base		38.632725	1,386,489.88	47.130000	1,691,448.57	304,958.69	0.22
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,960.000	48.871946	1,513,075.46	60.420000	1,870,603.20	357,527.74	0.24
		Base		48.871946	1,513,075.46	60.420000	1,870,603.20	357,527.74	0.24
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,761.000	21.196355	694,413.80	21.890000	717,138.29	22,724.49	0.09
		Base		21.196355	694,413.80	21.890000	717,138.29	22,724.49	0.09
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,200.000	39.486564	1,350,440.48	17.810000	609,102.00	-741,338.48	0.08
		Base		39.486564	1,350,440.48	17.810000	609,102.00	-741,338.48	0.08
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	19,893.000	93.295573	1,855,928.84	109.290000	2,174,105.97	318,177.13	0.28
		Base		93.295573	1,855,928.84	109.290000	2,174,105.97	318,177.13	0.28

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,007.000	10.080112	594,797.15	19.510000	1,151,226.57	556,429.42	0.15
		Base		10.080112	594,797.15	19.510000	1,151,226.57	556,429.42	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,227.000	16.629170	652,312.47	21.990000	862,601.73	210,289.26	0.11
		Base		16.629170	652,312.47	21.990000	862,601.73	210,289.26	0.11
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,849.000	28.181652	813,012.47	31.770000	916,532.73	103,520.26	0.12
		Base		28.181652	813,012.47	31.770000	916,532.73	103,520.26	0.12
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	325,220.000	3.710990	1,206,888.18	5.140000	1,671,630.80	464,742.62	0.22
		Base		3.710990	1,206,888.18	5.140000	1,671,630.80	464,742.62	0.22
009728106	AKORN INC COMMON STOCK								
		Local	42,299.000	42.331311	1,790,572.13	28.485000	1,204,887.02	-585,685.11	0.16
		Base		42.331311	1,790,572.13	28.485000	1,204,887.02	-585,685.11	0.16
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,296.000	20.637241	480,765.17	36.140000	841,917.44	361,152.27	0.11
		Base		20.637241	480,765.17	36.140000	841,917.44	361,152.27	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	37,378.000	67.642740	2,528,350.35	103.520000	3,869,370.56	1,341,020.21	0.51
		Base		67.642740	2,528,350.35	103.520000	3,869,370.56	1,341,020.21	0.51
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,920.000	62.390353	2,303,451.84	80.550000	2,973,906.00	670,454.16	0.39
		Base		62.390353	2,303,451.84	80.550000	2,973,906.00	670,454.16	0.39
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,812.000	347.421065	2,714,053.36	549.580000	4,293,318.96	1,579,265.60	0.56
		Base		347.421065	2,714,053.36	549.580000	4,293,318.96	1,579,265.60	0.56
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	55,092.000	28.421027	1,565,771.22	12.750000	702,423.00	-863,348.22	0.09
		Base		28.421027	1,565,771.22	12.750000	702,423.00	-863,348.22	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
			94,655.000	Local 15.929412	1,507,798.45	12.700000	1,202,118.50	-305,679.95	0.16
				Base 15.929412	1,507,798.45	12.700000	1,202,118.50	-305,679.95	0.16
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
			66,001.000	Local 41.486314	2,738,138.22	52.870000	3,489,472.87	751,334.65	0.46
				Base 41.486314	2,738,138.22	52.870000	3,489,472.87	751,334.65	0.46
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
			84,207.000	Local 17.724488	1,492,525.99	15.930000	1,341,417.51	-151,108.48	0.18
				Base 17.724488	1,492,525.99	15.930000	1,341,417.51	-151,108.48	0.18
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
			35,975.000	Local 34.729795	1,249,404.38	73.930000	2,659,631.75	1,410,227.37	0.35
				Base 34.729795	1,249,404.38	73.930000	2,659,631.75	1,410,227.37	0.35
03232P405	AMSURG CORP COMMON STOCK								
			27,356.000	Local 78.805669	2,155,807.88	77.540000	2,121,184.24	-34,623.64	0.28
				Base 78.805669	2,155,807.88	77.540000	2,121,184.24	-34,623.64	0.28
03662Q105	ANSYS INC COMMON STOCK USD.01								
			44,547.000	Local 49.894227	2,222,638.15	90.750000	4,042,640.25	1,820,002.10	0.53
				Base 49.894227	2,222,638.15	90.750000	4,042,640.25	1,820,002.10	0.53
038336103	APTARGROUP INC COMMON STOCK USD.01								
			31,955.000	Local 44.203118	1,412,510.64	79.130000	2,528,599.15	1,116,088.51	0.33
				Base 44.203118	1,412,510.64	79.130000	2,528,599.15	1,116,088.51	0.33
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
			89,695.000	Local 16.872735	1,513,400.01	35.660000	3,198,523.70	1,685,123.69	0.42
				Base 16.872735	1,513,400.01	35.660000	3,198,523.70	1,685,123.69	0.42
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
			46,366.000	Local 31.346569	1,453,415.03	61.900000	2,870,055.40	1,416,640.37	0.38
				Base 31.346569	1,453,415.03	61.900000	2,870,055.40	1,416,640.37	0.38
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
			86,436.000	Local 12.776242	1,104,327.29	6.990000	604,187.64	-500,139.65	0.08
				Base 12.776242	1,104,327.29	6.990000	604,187.64	-500,139.65	0.08

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044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	31,402.000	49.904488	1,567,100.73	114.770000	3,604,007.54	2,036,906.81	0.47
		Base		49.904488	1,567,100.73	114.770000	3,604,007.54	2,036,906.81	0.47
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,965.000	17.519040	1,330,833.86	17.150000	1,302,799.75	-28,034.11	0.17
		Base		17.519040	1,330,833.86	17.150000	1,302,799.75	-28,034.11	0.17
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	51,727.000	34.457270	1,782,371.21	81.320000	4,206,439.64	2,424,068.43	0.55
		Base		34.457270	1,782,371.21	81.320000	4,206,439.64	2,424,068.43	0.55
053807103	AVNET INC COMMON STOCK USD1.								
		Local	65,027.000	28.945694	1,882,251.67	40.510000	2,634,243.77	751,992.10	0.35
		Base		28.945694	1,882,251.67	40.510000	2,634,243.77	751,992.10	0.35
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	220,692.000	7.815061	1,724,721.39	3.780000	834,215.76	-890,505.63	0.11
		Base		7.815061	1,724,721.39	3.780000	834,215.76	-890,505.63	0.11
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	43,004.000	17.757079	763,625.44	22.690000	975,760.76	212,135.32	0.13
		Base		17.757079	763,625.44	22.690000	975,760.76	212,135.32	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,778.000	52.600202	1,145,527.20	68.800000	1,498,326.40	352,799.20	0.20
		Base		52.600202	1,145,527.20	68.800000	1,498,326.40	352,799.20	0.20
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	41,316.000	44.795645	1,850,776.88	37.520000	1,550,176.32	-300,600.56	0.20
		Base		44.795645	1,850,776.88	37.520000	1,550,176.32	-300,600.56	0.20
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,713.000	25.279450	1,307,276.21	46.175000	2,387,847.78	1,080,571.57	0.31
		Base		25.279450	1,307,276.21	46.175000	2,387,847.78	1,080,571.57	0.31
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,287.000	78.272067	1,666,177.49	60.370000	1,285,096.19	-381,081.30	0.17
		Base		78.272067	1,666,177.49	60.370000	1,285,096.19	-381,081.30	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,911.000	45.062799	2,159,003.76	51.490000	2,466,937.39	307,933.63	0.32
		Base		45.062799	2,159,003.76	51.490000	2,466,937.39	307,933.63	0.32
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,628.000	26.911139	1,335,546.01	59.920000	2,973,709.76	1,638,163.75	0.39
		Base		26.911139	1,335,546.01	59.920000	2,973,709.76	1,638,163.75	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,453.000	35.106254	788,240.73	50.110000	1,125,119.83	336,879.10	0.15
		Base		35.106254	788,240.73	50.110000	1,125,119.83	336,879.10	0.15
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,560.000	97.223155	1,026,676.52	143.020000	1,510,291.20	483,614.68	0.20
		Base		97.223155	1,026,676.52	143.020000	1,510,291.20	483,614.68	0.20
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,830.000	72.732084	1,369,545.14	112.770000	2,123,459.10	753,913.96	0.28
		Base		72.732084	1,369,545.14	112.770000	2,123,459.10	753,913.96	0.28
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	26,102.000	34.814682	908,732.84	63.040000	1,645,470.08	736,737.24	0.22
		Base		34.814682	908,732.84	63.040000	1,645,470.08	736,737.24	0.22
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,724.000	307.521198	1,452,730.14	171.030000	807,945.72	-644,784.42	0.11
		Base		307.521198	1,452,730.14	171.030000	807,945.72	-644,784.42	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	28,190.000	20.581022	580,179.00	45.530000	1,283,490.70	703,311.70	0.17
		Base		20.581022	580,179.00	45.530000	1,283,490.70	703,311.70	0.17
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,815.000	24.796161	1,483,182.36	65.200000	3,899,938.00	2,416,755.64	0.51
		Base		24.796161	1,483,182.36	65.200000	3,899,938.00	2,416,755.64	0.51
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	236,159.000	9.041952	2,135,338.38	9.180000	2,167,939.62	32,601.24	0.28
		Base		9.041952	2,135,338.38	9.180000	2,167,939.62	32,601.24	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	58,804.000	22.084680	1,298,667.55	37.470000	2,203,385.88	904,718.33	0.29
		Base		22.084680	1,298,667.55	37.470000	2,203,385.88	904,718.33	0.29
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,858.000	24.541187	1,125,409.76	45.320000	2,078,284.56	952,874.80	0.27
		Base		24.541187	1,125,409.76	45.320000	2,078,284.56	952,874.80	0.27
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,526.000	188.623483	1,796,827.30	138.950000	1,323,637.70	-473,189.60	0.17
		Base		188.623483	1,796,827.30	138.950000	1,323,637.70	-473,189.60	0.17
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,185.000	30.388884	1,251,566.20	66.620000	2,743,744.70	1,492,178.50	0.36
		Base		30.388884	1,251,566.20	66.620000	2,743,744.70	1,492,178.50	0.36
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	78,598.000	31.540637	2,479,031.02	55.490000	4,361,403.02	1,882,372.00	0.57
		Base		31.540637	2,479,031.02	55.490000	4,361,403.02	1,882,372.00	0.57
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,296.000	35.363451	576,282.79	61.680000	1,005,137.28	428,854.49	0.13
		Base		35.363451	576,282.79	61.680000	1,005,137.28	428,854.49	0.13
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	90,621.000	17.674475	1,601,678.63	17.460000	1,582,242.66	-19,435.97	0.21
		Base		17.674475	1,601,678.63	17.460000	1,582,242.66	-19,435.97	0.21
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,299.000	31.888857	1,221,311.34	43.080000	1,649,920.92	428,609.58	0.22
		Base		31.888857	1,221,311.34	43.080000	1,649,920.92	428,609.58	0.22
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	24,525.000	55.661380	1,365,095.35	50.060000	1,227,721.50	-137,373.85	0.16
		Base		55.661380	1,365,095.35	50.060000	1,227,721.50	-137,373.85	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,208.000	360.492994	795,968.53	511.410000	1,129,193.28	333,224.75	0.15
		Base		360.492994	795,968.53	511.410000	1,129,193.28	333,224.75	0.15

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127055101	CABOT CORP COMMON STOCK USD1.								
		31,573.000	Local	30.376155	959,066.33	45.660000	1,441,623.18	482,556.85	0.19
			Base	30.376155	959,066.33	45.660000	1,441,623.18	482,556.85	0.19
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		152,231.000	Local	9.455061	1,439,353.43	24.300000	3,699,213.30	2,259,859.87	0.48
			Base	9.455061	1,439,353.43	24.300000	3,699,213.30	2,259,859.87	0.48
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		37,732.000	Local	41.116525	1,551,408.72	36.710000	1,385,141.72	-166,267.00	0.18
			Base	41.116525	1,551,408.72	36.710000	1,385,141.72	-166,267.00	0.18
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		44,021.000	Local	46.388857	2,042,083.87	88.420000	3,892,336.82	1,850,252.95	0.51
			Base	46.388857	2,042,083.87	88.420000	3,892,336.82	1,850,252.95	0.51
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		42,473.000	Local	33.031849	1,402,961.71	26.210000	1,113,217.33	-289,744.38	0.15
			Base	33.031849	1,402,961.71	26.210000	1,113,217.33	-289,744.38	0.15
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		32,480.000	Local	46.737048	1,518,019.32	105.680000	3,432,486.40	1,914,467.08	0.45
			Base	46.737048	1,518,019.32	105.680000	3,432,486.40	1,914,467.08	0.45
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		23,574.000	Local	40.809102	962,033.78	32.930000	776,291.82	-185,741.96	0.10
			Base	40.809102	962,033.78	32.930000	776,291.82	-185,741.96	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		25,690.000	Local	51.103536	1,312,849.84	106.470000	2,735,214.30	1,422,364.46	0.36
			Base	51.103536	1,312,849.84	106.470000	2,735,214.30	1,422,364.46	0.36
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		19,759.000	Local	97.658243	1,929,629.22	131.510000	2,598,506.09	668,876.87	0.34
			Base	97.658243	1,929,629.22	131.510000	2,598,506.09	668,876.87	0.34
148806102	CATALENT INC COMMON STOCK USD.01								
		54,245.000	Local	32.863057	1,782,656.53	22.990000	1,247,092.55	-535,563.98	0.16
			Base	32.863057	1,782,656.53	22.990000	1,247,092.55	-535,563.98	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,102.000	14.016076	520,024.47	28.200000	1,046,276.40	526,251.93	0.14
		Base		14.016076	520,024.47	28.200000	1,046,276.40	526,251.93	0.14
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,871.000	39.121659	933,873.13	82.440000	1,967,925.24	1,034,052.11	0.26
		Base		39.121659	933,873.13	82.440000	1,967,925.24	1,034,052.11	0.26
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,578.000	26.857182	606,381.46	48.140000	1,086,904.92	480,523.46	0.14
		Base		26.857182	606,381.46	48.140000	1,086,904.92	480,523.46	0.14
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	67,098.000	11.351734	761,678.64	10.710000	718,619.58	-43,059.06	0.09
		Base		11.351734	761,678.64	10.710000	718,619.58	-43,059.06	0.09
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,083.000	120.979599	735,918.90	126.360000	768,647.88	32,728.98	0.10
		Base		120.979599	735,918.90	126.360000	768,647.88	32,728.98	0.10
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	65,422.000	17.152480	1,122,149.57	18.750000	1,226,662.50	104,512.93	0.16
		Base		17.152480	1,122,149.57	18.750000	1,226,662.50	104,512.93	0.16
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,490.000	24.643674	1,318,190.11	36.460000	1,950,245.40	632,055.29	0.26
		Base		24.643674	1,318,190.11	36.460000	1,950,245.40	632,055.29	0.26
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	24,541.000	49.958694	1,226,036.30	60.830000	1,492,829.03	266,792.73	0.20
		Base		49.958694	1,226,036.30	60.830000	1,492,829.03	266,792.73	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,500.000	41.051152	1,087,855.54	52.110000	1,380,915.00	293,059.46	0.18
		Base		41.051152	1,087,855.54	52.110000	1,380,915.00	293,059.46	0.18
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,034.000	43.286718	1,862,800.63	43.100000	1,854,765.40	-8,035.23	0.24
		Base		43.286718	1,862,800.63	43.100000	1,854,765.40	-8,035.23	0.24

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	42,011.000	29.816376	1,252,615.77	47.900000	2,012,326.90	759,711.13	0.26
		Base		29.816376	1,252,615.77	47.900000	2,012,326.90	759,711.13	0.26
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,958.000	14.247854	825,777.10	16.900000	979,490.20	153,713.10	0.13
		Base		14.247854	825,777.10	16.900000	979,490.20	153,713.10	0.13
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	69,046.000	28.644716	1,977,803.09	28.900000	1,995,429.40	17,626.31	0.26
		Base		28.644716	1,977,803.09	28.900000	1,995,429.40	17,626.31	0.26
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	57,058.000	22.134319	1,262,939.97	12.050000	687,548.90	-575,391.07	0.09
		Base		22.134319	1,262,939.97	12.050000	687,548.90	-575,391.07	0.09
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,810.000	74.547985	1,551,343.56	43.190000	898,783.90	-652,559.66	0.12
		Base		74.547985	1,551,343.56	43.190000	898,783.90	-652,559.66	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	17,092.000	87.338967	1,492,797.62	74.190000	1,268,055.48	-224,742.14	0.17
		Base		87.338967	1,492,797.62	74.190000	1,268,055.48	-224,742.14	0.17
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	70,168.000	31.055362	2,179,092.66	49.650000	3,483,841.20	1,304,748.54	0.46
		Base		31.055362	2,179,092.66	49.650000	3,483,841.20	1,304,748.54	0.46
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	23,799.000	38.530000	916,975.47	23.880000	568,320.12	-348,655.35	0.07
		Base		38.530000	916,975.47	23.880000	568,320.12	-348,655.35	0.07
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	116,054.000	11.425023	1,325,919.60	16.090000	1,867,308.86	541,389.26	0.24
		Base		11.425023	1,325,919.60	16.090000	1,867,308.86	541,389.26	0.24
212485106	CONVERGYS CORP COMMON STOCK								
		Local	48,819.000	11.613418	566,955.45	25.000000	1,220,475.00	653,519.55	0.16
		Base		11.613418	566,955.45	25.000000	1,220,475.00	653,519.55	0.16

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216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,513.000	85.205317	2,088,637.93	171.570000	4,205,695.41	2,117,057.48	0.55
		Base		85.205317	2,088,637.93	171.570000	4,205,695.41	2,117,057.48	0.55
217204106	COPART INC COMMON STOCK								
		Local	50,365.000	22.564334	1,136,452.70	49.010000	2,468,388.65	1,331,935.95	0.32
		Base		22.564334	1,136,452.70	49.010000	2,468,388.65	1,331,935.95	0.32
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	44,958.000	18.941849	851,587.66	38.480000	1,729,983.84	878,396.18	0.23
		Base		18.941849	851,587.66	38.480000	1,729,983.84	878,396.18	0.23
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,891.000	31.884711	1,526,990.71	29.570000	1,416,136.87	-110,853.84	0.19
		Base		31.884711	1,526,990.71	29.570000	1,416,136.87	-110,853.84	0.19
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,601.000	30.118591	2,036,046.90	35.020000	2,367,387.02	331,340.12	0.31
		Base		30.118591	2,036,046.90	35.020000	2,367,387.02	331,340.12	0.31
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,115.000	151.450425	1,834,821.90	171.470000	2,077,359.05	242,537.15	0.27
		Base		151.450425	1,834,821.90	171.470000	2,077,359.05	242,537.15	0.27
224399105	CRANE CO COMMON STOCK USD1.								
		Local	25,075.000	37.616162	943,225.25	56.720000	1,422,254.00	479,028.75	0.19
		Base		37.616162	943,225.25	56.720000	1,422,254.00	479,028.75	0.19
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,815.000	34.138720	1,734,759.08	24.440000	1,241,918.60	-492,840.48	0.16
		Base		34.138720	1,734,759.08	24.440000	1,241,918.60	-492,840.48	0.16
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,603.000	58.374970	1,611,324.29	63.730000	1,759,139.19	147,814.90	0.23
		Base		58.374970	1,611,324.29	63.730000	1,759,139.19	147,814.90	0.23
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	22,527.000	69.000000	1,554,363.00	84.250000	1,897,899.75	343,536.75	0.25
		Base		69.000000	1,554,363.00	84.250000	1,897,899.75	343,536.75	0.25

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232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	157,745.000	15.417476	2,432,029.69	10.550000	1,664,209.75	-767,819.94	0.22
		Base		15.417476	2,432,029.69	10.550000	1,664,209.75	-767,819.94	0.22
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	44,802.000	39.642578	1,776,066.77	48.040000	2,152,288.08	376,221.31	0.28
		Base		39.642578	1,776,066.77	48.040000	2,152,288.08	376,221.31	0.28
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	15,784.000	59.870004	944,988.15	116.430000	1,837,731.12	892,742.97	0.24
		Base		59.870004	944,988.15	116.430000	1,837,731.12	892,742.97	0.24
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		Local	74,827.000	21.413155	1,602,282.14	10.560000	790,173.12	-812,109.02	0.10
		Base		21.413155	1,602,282.14	10.560000	790,173.12	-812,109.02	0.10
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	46,431.000	19.923342	925,060.71	18.090000	839,936.79	-85,123.92	0.11
		Base		19.923342	925,060.71	18.090000	839,936.79	-85,123.92	0.11
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,204.000	63.935981	1,036,018.64	57.520000	932,054.08	-103,964.56	0.12
		Base		63.935981	1,036,018.64	57.520000	932,054.08	-103,964.56	0.12
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	177,394.000	7.550089	1,339,340.56	3.590000	636,844.46	-702,496.10	0.08
		Base		7.550089	1,339,340.56	3.590000	636,844.46	-702,496.10	0.08
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	24,751.000	25.241954	624,763.60	66.370000	1,642,723.87	1,017,960.27	0.22
		Base		25.241954	624,763.60	66.370000	1,642,723.87	1,017,960.27	0.22
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,576.000	24.972127	713,603.51	17.840000	509,795.84	-203,807.67	0.07
		Base		24.972127	713,603.51	17.840000	509,795.84	-203,807.67	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	45,117.000	32.536234	1,467,937.26	45.060000	2,032,972.02	565,034.76	0.27
		Base		32.536234	1,467,937.26	45.060000	2,032,972.02	565,034.76	0.27

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253651103	DIEBOLD INC COMMON STOCK USD1.25								
		32,964.000	Local	29.371298	968,195.46	24.830000	818,496.12	-149,699.34	0.11
			Base	29.371298	968,195.46	24.830000	818,496.12	-149,699.34	0.11
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		25,374.000	Local	63.760572	1,617,860.75	131.380000	3,333,636.12	1,715,775.37	0.44
			Base	63.760572	1,617,860.75	131.380000	3,333,636.12	1,715,775.37	0.44
257559203	DOMTAR CORP COMMON STOCK USD.01								
		31,667.000	Local	49.975445	1,582,572.42	35.010000	1,108,661.67	-473,910.75	0.15
			Base	49.975445	1,582,572.42	35.010000	1,108,661.67	-473,910.75	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		62,557.000	Local	25.495225	1,594,904.81	34.360000	2,149,458.52	554,553.71	0.28
			Base	25.495225	1,594,904.81	34.360000	2,149,458.52	554,553.71	0.28
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		105,952.000	Local	11.693079	1,238,905.15	16.920000	1,792,707.84	553,802.69	0.23
			Base	11.693079	1,238,905.15	16.920000	1,792,707.84	553,802.69	0.23
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		71,046.000	Local	29.859043	2,121,365.56	35.520000	2,523,553.92	402,188.36	0.33
			Base	29.859043	2,121,365.56	35.520000	2,523,553.92	402,188.36	0.33
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		36,295.000	Local	29.444104	1,068,673.77	40.870000	1,483,376.65	414,702.88	0.19
			Base	29.444104	1,068,673.77	40.870000	1,483,376.65	414,702.88	0.19
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		19,206.000	Local	74.626940	1,433,285.01	58.430000	1,122,206.58	-311,078.43	0.15
			Base	74.626940	1,433,285.01	58.430000	1,122,206.58	-311,078.43	0.15
264411505	DUKE REALTY CORP REIT USD.01								
		175,042.000	Local	13.060516	2,286,138.77	26.660000	4,666,619.72	2,380,480.95	0.61
			Base	13.060516	2,286,138.77	26.660000	4,666,619.72	2,380,480.95	0.61
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		46,369.000	Local	52.497367	2,434,250.43	43.620000	2,022,615.78	-411,634.65	0.26
			Base	52.497367	2,434,250.43	43.620000	2,022,615.78	-411,634.65	0.26

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26884U109	EPR PROPERTIES REIT USD.01								
		32,180.000	Local	54.566281	1,755,942.91	80.680000	2,596,282.40	840,339.49	0.34
			Base	54.566281	1,755,942.91	80.680000	2,596,282.40	840,339.49	0.34
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		24,430.000	Local	70.252402	1,716,266.17	77.150000	1,884,774.50	168,508.33	0.25
			Base	70.252402	1,716,266.17	77.150000	1,884,774.50	168,508.33	0.25
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		72,911.000	Local	22.429272	1,635,340.64	34.180000	2,492,097.98	856,757.34	0.33
			Base	22.429272	1,635,340.64	34.180000	2,492,097.98	856,757.34	0.33
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		57,391.000	Local	27.794835	1,595,173.35	35.340000	2,028,197.94	433,024.59	0.27
			Base	27.794835	1,595,173.35	35.340000	2,028,197.94	433,024.59	0.27
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		30,035.000	Local	46.609213	1,399,907.70	84.410000	2,535,254.35	1,135,346.65	0.33
			Base	46.609213	1,399,907.70	84.410000	2,535,254.35	1,135,346.65	0.33
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		33,429.000	Local	42.489973	1,420,397.31	46.140000	1,542,414.06	122,016.75	0.20
			Base	42.489973	1,420,397.31	46.140000	1,542,414.06	122,016.75	0.20
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		100.000	Local	50.802200	5,080.22	49.260000	4,926.00	-154.22	0.00
			Base	50.802200	5,080.22	49.260000	4,926.00	-154.22	0.00
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		49,116.000	Local	53.391142	2,622,359.34	48.210000	2,367,882.36	-254,476.98	0.31
			Base	53.391142	2,622,359.34	48.210000	2,367,882.36	-254,476.98	0.31
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		31,286.000	Local	25.034751	783,237.21	51.490000	1,610,916.14	827,678.93	0.21
			Base	25.034751	783,237.21	51.490000	1,610,916.14	827,678.93	0.21
294752100	EQUITY ONE INC REIT USD.01								
		46,012.000	Local	20.649696	950,133.82	32.180000	1,480,666.16	530,532.34	0.19
			Base	20.649696	950,133.82	32.180000	1,480,666.16	530,532.34	0.19

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297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,853.000	81.463265	1,209,973.87	62.040000	921,480.12	-288,493.75	0.12
		Base		81.463265	1,209,973.87	62.040000	921,480.12	-288,493.75	0.12
30241L109	FEI COMPANY COMMON STOCK								
		Local	20,675.000	103.831244	2,146,710.96	106.880000	2,209,744.00	63,033.04	0.29
		Base		103.831244	2,146,710.96	106.880000	2,209,744.00	63,033.04	0.29
302520101	FNB CORP COMMON STOCK USD.01								
		Local	105,554.000	11.866589	1,252,565.92	12.540000	1,323,647.16	71,081.24	0.17
		Base		11.866589	1,252,565.92	12.540000	1,323,647.16	71,081.24	0.17
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	20,971.000	42.184236	884,645.61	40.680000	853,100.28	-31,545.33	0.11
		Base		42.184236	884,645.61	40.680000	853,100.28	-31,545.33	0.11
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,685.000	67.534139	1,396,943.66	161.420000	3,338,972.70	1,942,029.04	0.44
		Base		67.534139	1,396,943.66	161.420000	3,338,972.70	1,942,029.04	0.44
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,776.000	30.188876	476,259.71	113.010000	1,782,845.76	1,306,586.05	0.23
		Base		30.188876	476,259.71	113.010000	1,782,845.76	1,306,586.05	0.23
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,468.000	10.503613	603,621.64	19.850000	1,140,739.80	537,118.16	0.15
		Base		10.503613	603,621.64	19.850000	1,140,739.80	537,118.16	0.15
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	47,876.000	21.839321	1,045,579.32	28.780000	1,377,871.28	332,291.96	0.18
		Base		21.839321	1,045,579.32	28.780000	1,377,871.28	332,291.96	0.18
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,442.000	16.716985	926,823.06	40.220000	2,229,877.24	1,303,054.18	0.29
		Base		16.716985	926,823.06	40.220000	2,229,877.24	1,303,054.18	0.29
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,665.000	11.093417	1,305,306.88	13.780000	1,621,423.70	316,116.82	0.21
		Base		11.093417	1,305,306.88	13.780000	1,621,423.70	316,116.82	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	59,122.000	22.913736	1,354,705.91	27.820000	1,644,774.04	290,068.13	0.22
		Base		22.913736	1,354,705.91	27.820000	1,644,774.04	290,068.13	0.22
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	178,969.000	12.222521	2,187,452.43	9.740000	1,743,158.06	-444,294.37	0.23
		Base		12.222521	2,187,452.43	9.740000	1,743,158.06	-444,294.37	0.23
337915102	FIRSTMERIT CORP COMMON STOCK								
		Local	84,241.000	17.291702	1,456,670.27	20.270000	1,707,565.07	250,894.80	0.22
		Base		17.291702	1,456,670.27	20.270000	1,707,565.07	250,894.80	0.22
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	92,096.000	13.338532	1,228,425.46	18.750000	1,726,800.00	498,374.54	0.23
		Base		13.338532	1,228,425.46	18.750000	1,726,800.00	498,374.54	0.23
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,833.000	23.184089	1,711,750.81	31.590000	2,332,384.47	620,633.66	0.31
		Base		23.184089	1,711,750.81	31.590000	2,332,384.47	620,633.66	0.31
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	20,936.000	32.719199	685,009.16	28.530000	597,304.08	-87,705.08	0.08
		Base		32.719199	685,009.16	28.530000	597,304.08	-87,705.08	0.08
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,771.000	9.951653	873,466.56	13.500000	1,184,908.50	311,441.94	0.16
		Base		9.951653	873,466.56	13.500000	1,184,908.50	311,441.94	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,695.000	31.654134	655,082.31	43.970000	909,959.15	254,876.84	0.12
		Base		31.654134	655,082.31	43.970000	909,959.15	254,876.84	0.12
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	52,597.000	32.769374	1,723,570.74	26.580000	1,398,028.26	-325,542.48	0.18
		Base		32.769374	1,723,570.74	26.580000	1,398,028.26	-325,542.48	0.18
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,743.000	34.795462	1,452,466.98	97.410000	4,066,185.63	2,613,718.65	0.53
		Base		34.795462	1,452,466.98	97.410000	4,066,185.63	2,613,718.65	0.53

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371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,919.000	76.365578	2,208,416.16	58.950000	1,704,775.05	-503,641.11	0.22
		Base		76.365578	2,208,416.16	58.950000	1,704,775.05	-503,641.11	0.22
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	146,145.000	9.879459	1,443,833.51	15.450000	2,257,940.25	814,106.74	0.30
		Base		9.879459	1,443,833.51	15.450000	2,257,940.25	814,106.74	0.30
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	252,216.000	5.024168	1,267,175.62	2.580000	650,717.28	-616,458.34	0.09
		Base		5.024168	1,267,175.62	2.580000	650,717.28	-616,458.34	0.09
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,139.000	36.992135	1,040,921.70	78.990000	2,222,699.61	1,181,777.91	0.29
		Base		36.992135	1,040,921.70	78.990000	2,222,699.61	1,181,777.91	0.29
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,167.000	430.894707	933,748.83	489.540000	1,060,833.18	127,084.35	0.14
		Base		430.894707	933,748.83	489.540000	1,060,833.18	127,084.35	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	20,021.000	26.703591	534,632.60	45.550000	911,956.55	377,323.95	0.12
		Base		26.703591	534,632.60	45.550000	911,956.55	377,323.95	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	78,154.000	23.751422	1,856,268.66	30.400000	2,375,881.60	519,612.94	0.31
		Base		23.751422	1,856,268.66	30.400000	2,375,881.60	519,612.94	0.31
397624107	GREIF INC CL A COMMON STOCK								
		Local	13,042.000	52.471444	684,332.57	37.270000	486,075.34	-198,257.23	0.06
		Base		52.471444	684,332.57	37.270000	486,075.34	-198,257.23	0.06
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,423.000	32.546716	1,055,262.16	15.050000	487,966.15	-567,296.01	0.06
		Base		32.546716	1,055,262.16	15.050000	487,966.15	-567,296.01	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	63,420.000	54.745564	3,471,963.65	31.260000	1,982,509.20	-1,489,454.45	0.26
		Base		54.745564	3,471,963.65	31.260000	1,982,509.20	-1,489,454.45	0.26

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404251100	HNI CORP COMMON STOCK USD1.								
		22,452.000	Local	30.897045	693,700.46	46.490000	1,043,793.48	350,093.02	0.14
			Base	30.897045	693,700.46	46.490000	1,043,793.48	350,093.02	0.14
404303109	HSN INC COMMON STOCK USD.01								
		16,138.000	Local	40.906490	660,148.94	48.930000	789,632.34	129,483.40	0.10
			Base	40.906490	660,148.94	48.930000	789,632.34	129,483.40	0.10
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		52,342.000	Local	24.863520	1,301,406.36	49.750000	2,604,014.50	1,302,608.14	0.34
			Base	24.863520	1,301,406.36	49.750000	2,604,014.50	1,302,608.14	0.34
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		23,614.000	Local	38.849582	917,394.04	32.520000	767,927.28	-149,466.76	0.10
			Base	38.849582	917,394.04	32.520000	767,927.28	-149,466.76	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		39,221.000	Local	31.415518	1,232,148.03	26.110000	1,024,060.31	-208,087.72	0.13
			Base	31.415518	1,232,148.03	26.110000	1,024,060.31	-208,087.72	0.13
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		21,733.000	Local	46.642802	1,013,688.02	84.620000	1,839,046.46	825,358.44	0.24
			Base	46.642802	1,013,688.02	84.620000	1,839,046.46	825,358.44	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		54,590.000	Local	24.374347	1,330,595.60	32.790000	1,790,006.10	459,410.50	0.23
			Base	24.374347	1,330,595.60	32.790000	1,790,006.10	459,410.50	0.23
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		57,070.000	Local	30.023425	1,713,436.88	34.990000	1,996,879.30	283,442.42	0.26
			Base	30.023425	1,713,436.88	34.990000	1,996,879.30	283,442.42	0.26
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		39,915.000	Local	30.216994	1,206,111.33	87.270000	3,483,382.05	2,277,270.72	0.46
			Base	30.216994	1,206,111.33	87.270000	3,483,382.05	2,277,270.72	0.46
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		49,287.000	Local	32.630772	1,608,272.85	52.800000	2,602,353.60	994,080.75	0.34
			Base	32.630772	1,608,272.85	52.800000	2,602,353.60	994,080.75	0.34

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431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	28,782.000	33.010383	950,104.84	50.450000	1,452,051.90	501,947.06	0.19
		Base		33.010383	950,104.84	50.450000	1,452,051.90	501,947.06	0.19
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	88,953.000	28.626864	2,546,445.44	23.770000	2,114,412.81	-432,032.63	0.28
		Base		28.626864	2,546,445.44	23.770000	2,114,412.81	-432,032.63	0.28
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,680.000	22.193811	1,701,821.42	28.800000	2,208,384.00	506,562.58	0.29
		Base		22.193811	1,701,821.42	28.800000	2,208,384.00	506,562.58	0.29
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,315.000	55.070883	1,449,190.29	105.470000	2,775,443.05	1,326,252.76	0.36
		Base		55.070883	1,449,190.29	105.470000	2,775,443.05	1,326,252.76	0.36
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,792.000	42.586004	1,013,206.20	168.030000	3,997,769.76	2,984,563.56	0.52
		Base		42.586004	1,013,206.20	168.030000	3,997,769.76	2,984,563.56	0.52
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,530.000	74.907826	1,388,042.01	80.000000	1,482,400.00	94,357.99	0.19
		Base		74.907826	1,388,042.01	80.000000	1,482,400.00	94,357.99	0.19
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	45,588.000	21.447293	977,739.20	31.980000	1,457,904.24	480,165.04	0.19
		Base		21.447293	977,739.20	31.980000	1,457,904.24	480,165.04	0.19
451107106	IDACORP INC COMMON STOCK								
		Local	25,509.000	38.212336	974,758.49	81.350000	2,075,157.15	1,100,398.66	0.27
		Base		38.212336	974,758.49	81.350000	2,075,157.15	1,100,398.66	0.27
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,405.000	38.579262	1,481,636.56	82.100000	3,153,050.50	1,671,413.94	0.41
		Base		38.579262	1,481,636.56	82.100000	3,153,050.50	1,671,413.94	0.41
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	45,301.000	31.544537	1,428,999.05	92.860000	4,206,650.86	2,777,651.81	0.55
		Base		31.544537	1,428,999.05	92.860000	4,206,650.86	2,777,651.81	0.55

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457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	75,069.000	19.705229	1,479,251.84	34.780000	2,610,899.82	1,131,647.98	0.34
		Base		19.705229	1,479,251.84	34.780000	2,610,899.82	1,131,647.98	0.34
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,424.000	44.215516	1,610,505.97	129.410000	4,713,629.84	3,103,123.87	0.62
		Base		44.215516	1,610,505.97	129.410000	4,713,629.84	3,103,123.87	0.62
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	67,617.000	7.657786	517,796.52	20.130000	1,361,130.21	843,333.69	0.18
		Base		7.657786	517,796.52	20.130000	1,361,130.21	843,333.69	0.18
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,494.000	38.337015	670,667.74	55.680000	974,065.92	303,398.18	0.13
		Base		38.337015	670,667.74	55.680000	974,065.92	303,398.18	0.13
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	28,028.000	18.698366	524,077.80	26.090000	731,250.52	207,172.72	0.10
		Base		18.698366	524,077.80	26.090000	731,250.52	207,172.72	0.10
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,423.000	27.356911	367,211.81	33.450000	448,999.35	81,787.54	0.06
		Base		27.356911	367,211.81	33.450000	448,999.35	81,787.54	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	68,297.000	12.267858	837,857.90	13.540000	924,741.38	86,883.48	0.12
		Base		12.267858	837,857.90	13.540000	924,741.38	86,883.48	0.12
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	96,667.000	21.093529	2,039,048.14	18.470000	1,785,439.49	-253,608.65	0.23
		Base		21.093529	2,039,048.14	18.470000	1,785,439.49	-253,608.65	0.23
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,466.000	88.824529	1,462,584.70	85.920000	1,414,758.72	-47,825.98	0.19
		Base		88.824529	1,462,584.70	85.920000	1,414,758.72	-47,825.98	0.19
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	73,802.000	7.350972	542,516.43	13.920000	1,027,323.84	484,807.41	0.13
		Base		7.350972	542,516.43	13.920000	1,027,323.84	484,807.41	0.13

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	163,004.000	11.458582	1,867,794.64	16.560000	2,699,346.24	831,551.60	0.35
		Base		11.458582	1,867,794.64	16.560000	2,699,346.24	831,551.60	0.35
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,829.000	68.068332	1,553,931.96	97.450000	2,224,686.05	670,754.09	0.29
		Base		68.068332	1,553,931.96	97.450000	2,224,686.05	670,754.09	0.29
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	49,655.000	16.947235	841,514.93	21.140000	1,049,706.70	208,191.77	0.14
		Base		16.947235	841,514.93	21.140000	1,049,706.70	208,191.77	0.14
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,406.000	77.459464	1,813,016.21	63.170000	1,478,557.02	-334,459.19	0.19
		Base		77.459464	1,813,016.21	63.170000	1,478,557.02	-334,459.19	0.19
48242W106	KBR INC COMMON STOCK USD.001								
		Local	72,063.000	26.144170	1,884,027.34	13.240000	954,114.12	-929,913.22	0.12
		Base		26.144170	1,884,027.34	13.240000	954,114.12	-929,913.22	0.12
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,669.000	19.483575	519,607.46	31.000000	826,739.00	307,131.54	0.11
		Base		19.483575	519,607.46	31.000000	826,739.00	307,131.54	0.11
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,755.000	37.953288	2,457,665.14	20.610000	1,334,600.55	-1,123,064.59	0.17
		Base		37.953288	2,457,665.14	20.610000	1,334,600.55	-1,123,064.59	0.17
48666K109	KB HOME COMMON STOCK USD1.								
		Local	42,278.000	13.166119	556,637.17	15.210000	643,048.38	86,411.21	0.08
		Base		13.166119	556,637.17	15.210000	643,048.38	86,411.21	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,320.000	27.785245	675,737.15	30.980000	753,433.60	77,696.45	0.10
		Base		27.785245	675,737.15	30.980000	753,433.60	77,696.45	0.10
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,322.000	29.462103	1,187,970.90	22.110000	891,519.42	-296,451.48	0.12
		Base		29.462103	1,187,970.90	22.110000	891,519.42	-296,451.48	0.12

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49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		86,133.000	Local	31.210546	2,688,257.95	29.090000	2,505,608.97	-182,648.98	0.33
			Base	31.210546	2,688,257.95	29.090000	2,505,608.97	-182,648.98	0.33
49427F108	KILROY REALTY CORP REIT USD.01								
		46,641.000	Local	55.676565	2,596,810.65	66.290000	3,091,831.89	495,021.24	0.40
			Base	55.676565	2,596,810.65	66.290000	3,091,831.89	495,021.24	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		27,254.000	Local	49.260880	1,342,556.02	62.390000	1,700,377.06	357,821.04	0.22
			Base	49.260880	1,342,556.02	62.390000	1,700,377.06	357,821.04	0.22
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		44,822.000	Local	30.522812	1,368,093.48	13.680000	613,164.96	-754,928.52	0.08
			Base	30.522812	1,368,093.48	13.680000	613,164.96	-754,928.52	0.08
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		41,710.000	Local	36.726582	1,531,865.75	66.300000	2,765,373.00	1,233,507.25	0.36
			Base	36.726582	1,531,865.75	66.300000	2,765,373.00	1,233,507.25	0.36
513847103	LANCASTER COLONY CORP COMMON STOCK								
		9,846.000	Local	60.923526	599,853.04	127.610000	1,256,448.06	656,595.02	0.16
			Base	60.923526	599,853.04	127.610000	1,256,448.06	656,595.02	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		21,417.000	Local	43.205005	925,321.59	68.660000	1,470,491.22	545,169.63	0.19
			Base	43.205005	925,321.59	68.660000	1,470,491.22	545,169.63	0.19
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		57,206.000	Local	35.813845	2,048,766.80	23.580000	1,348,917.48	-699,849.32	0.18
			Base	35.813845	2,048,766.80	23.580000	1,348,917.48	-699,849.32	0.18
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		32,725.000	Local	41.594934	1,361,194.21	47.870000	1,566,545.75	205,351.54	0.21
			Base	41.594934	1,361,194.21	47.870000	1,566,545.75	205,351.54	0.21
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		19,637.000	Local	52.430099	1,029,569.85	142.600000	2,800,236.20	1,770,666.35	0.37
			Base	52.430099	1,029,569.85	142.600000	2,800,236.20	1,770,666.35	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	31,695.000	24.895807	789,072.61	37.750000	1,196,486.25	407,413.64	0.16
		Base		24.895807	789,072.61	37.750000	1,196,486.25	407,413.64	0.16
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	74,189.000	34.463462	2,556,809.80	39.720000	2,946,787.08	389,977.28	0.39
		Base		34.463462	2,556,809.80	39.720000	2,946,787.08	389,977.28	0.39
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	21,967.000	37.253645	818,350.83	65.370000	1,435,982.79	617,631.96	0.19
		Base		37.253645	818,350.83	65.370000	1,435,982.79	617,631.96	0.19
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,683.000	32.764669	1,038,083.00	59.080000	1,871,831.64	833,748.64	0.25
		Base		32.764669	1,038,083.00	59.080000	1,871,831.64	833,748.64	0.25
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	73,928.000	24.682698	1,824,742.48	23.500000	1,737,308.00	-87,434.48	0.23
		Base		24.682698	1,824,742.48	23.500000	1,737,308.00	-87,434.48	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	72,733.000	9.259441	673,466.94	17.350000	1,261,917.55	588,450.61	0.17
		Base		9.259441	673,466.94	17.350000	1,261,917.55	588,450.61	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	98,821.000	20.380925	2,014,063.40	24.000000	2,371,704.00	357,640.60	0.31
		Base		20.380925	2,014,063.40	24.000000	2,371,704.00	357,640.60	0.31
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,105.000	30.701541	494,448.32	52.530000	845,995.65	351,547.33	0.11
		Base		30.701541	494,448.32	52.530000	845,995.65	351,547.33	0.11
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,328.000	62.953641	1,531,536.19	70.560000	1,716,583.68	185,047.49	0.22
		Base		62.953641	1,531,536.19	70.560000	1,716,583.68	185,047.49	0.22
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	43,946.000	34.227741	1,504,172.30	77.120000	3,389,115.52	1,884,943.22	0.44
		Base		34.227741	1,504,172.30	77.120000	3,389,115.52	1,884,943.22	0.44

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554489104	MACK CALI REALTY CORP REIT USD.01								
		45,356.000	Local	26.250350	1,190,610.89	27.000000	1,224,612.00	34,001.11	0.16
			Base	26.250350	1,190,610.89	27.000000	1,224,612.00	34,001.11	0.16
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		36,500.000	Local	57.551213	2,100,619.27	64.130000	2,340,745.00	240,125.73	0.31
			Base	57.551213	2,100,619.27	64.130000	2,340,745.00	240,125.73	0.31
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		36,175.000	Local	49.009002	1,772,900.66	64.340000	2,327,499.50	554,598.84	0.30
			Base	49.009002	1,772,900.66	64.340000	2,327,499.50	554,598.84	0.30
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		19,006.000	Local	101.542627	1,929,919.17	145.400000	2,763,472.40	833,553.23	0.36
			Base	101.542627	1,929,919.17	145.400000	2,763,472.40	833,553.23	0.36
577933104	MAXIMUS INC COMMON STOCK								
		32,837.000	Local	62.879600	2,064,777.44	55.370000	1,818,184.69	-246,592.75	0.24
			Base	62.879600	2,064,777.44	55.370000	1,818,184.69	-246,592.75	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		120,359.000	Local	14.080000	1,694,654.72	15.210000	1,830,660.39	136,005.67	0.24
			Base	14.080000	1,694,654.72	15.210000	1,830,660.39	136,005.67	0.24
58502B106	MEDNAX INC COMMON STOCK USD.01								
		47,069.000	Local	32.836956	1,545,602.66	72.430000	3,409,207.67	1,863,605.01	0.45
			Base	32.836956	1,545,602.66	72.430000	3,409,207.67	1,863,605.01	0.45
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		50,884.000	Local	12.577851	640,011.36	21.260000	1,081,793.84	441,782.48	0.14
			Base	12.577851	640,011.36	21.260000	1,081,793.84	441,782.48	0.14
589400100	MERCURY GENERAL CORP COMMON STOCK								
		18,451.000	Local	43.416359	801,075.24	53.160000	980,855.16	179,779.92	0.13
			Base	43.416359	801,075.24	53.160000	980,855.16	179,779.92	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.								
		19,036.000	Local	37.631467	716,352.60	51.910000	988,158.76	271,806.16	0.13
			Base	37.631467	716,352.60	51.910000	988,158.76	271,806.16	0.13

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592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,541.000	104.986819	1,421,626.51	364.920000	4,941,381.72	3,519,755.21	0.65
		Base		104.986819	1,421,626.51	364.920000	4,941,381.72	3,519,755.21	0.65
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,229.000	29.772014	1,703,822.57	32.680000	1,870,243.72	166,421.15	0.24
		Base		29.772014	1,703,822.57	32.680000	1,870,243.72	166,421.15	0.24
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	38,207.000	63.803051	2,437,723.17	106.400000	4,065,224.80	1,627,501.63	0.53
		Base		63.803051	2,437,723.17	106.400000	4,065,224.80	1,627,501.63	0.53
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,282.000	21.117357	639,475.80	29.890000	905,128.98	265,653.18	0.12
		Base		21.117357	639,475.80	29.890000	905,128.98	265,653.18	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,622.000	30.646143	540,046.33	56.800000	1,000,929.60	460,883.27	0.13
		Base		30.646143	540,046.33	56.800000	1,000,929.60	460,883.27	0.13
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,900.000	70.009288	1,463,194.11	49.900000	1,042,910.00	-420,284.11	0.14
		Base		70.009288	1,463,194.11	49.900000	1,042,910.00	-420,284.11	0.14
626755102	MURPHY USA INC COMMON STOCK								
		Local	18,739.000	38.984484	730,530.24	74.160000	1,389,684.24	659,154.00	0.18
		Base		38.984484	730,530.24	74.160000	1,389,684.24	659,154.00	0.18
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	62,692.000	17.131501	1,074,008.05	27.770000	1,740,956.84	666,948.79	0.23
		Base		17.131501	1,074,008.05	27.770000	1,740,956.84	666,948.79	0.23
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,853.000	777.789191	1,441,243.37	1,780.340000	3,298,970.02	1,857,726.65	0.43
		Base		777.789191	1,441,243.37	1,780.340000	3,298,970.02	1,857,726.65	0.43
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	42,975.000	44.771430	1,924,052.22	56.880000	2,444,418.00	520,365.78	0.32
		Base		44.771430	1,924,052.22	56.880000	2,444,418.00	520,365.78	0.32

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636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,026.000	23.993709	1,224,302.97	27.400000	1,398,112.40	173,809.43	0.18
		Base		23.993709	1,224,302.97	27.400000	1,398,112.40	173,809.43	0.18
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	72,874.000	30.414273	2,216,409.72	51.720000	3,769,043.28	1,552,633.56	0.49
		Base		30.414273	2,216,409.72	51.720000	3,769,043.28	1,552,633.56	0.49
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	47,440.000	38.624402	1,832,341.64	22.250000	1,055,540.00	-776,801.64	0.14
		Base		38.624402	1,832,341.64	22.250000	1,055,540.00	-776,801.64	0.14
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,514.000	23.959882	659,232.20	23.510000	646,854.14	-12,378.06	0.08
		Base		23.959882	659,232.20	23.510000	646,854.14	-12,378.06	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,540.000	33.941228	1,477,801.08	38.550000	1,678,467.00	200,665.92	0.22
		Base		33.941228	1,477,801.08	38.550000	1,678,467.00	200,665.92	0.22
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	246,420.000	16.023582	3,948,531.18	14.990000	3,693,835.80	-254,695.38	0.48
		Base		16.023582	3,948,531.18	14.990000	3,693,835.80	-254,695.38	0.48
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,380.000	10.269824	640,631.65	12.100000	754,798.00	114,166.35	0.10
		Base		10.269824	640,631.65	12.100000	754,798.00	114,166.35	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	5,037.000	154.571739	778,577.85	414.380000	2,087,232.06	1,308,654.21	0.27
		Base		154.571739	778,577.85	414.380000	2,087,232.06	1,308,654.21	0.27
655663102	NORDSON CORP COMMON STOCK								
		Local	27,135.000	42.043432	1,140,848.52	83.610000	2,268,757.35	1,127,908.83	0.30
		Base		42.043432	1,140,848.52	83.610000	2,268,757.35	1,127,908.83	0.30
67011P100	NOW INC COMMON STOCK USD.01								
		Local	54,355.000	31.561659	1,715,533.96	18.140000	985,999.70	-729,534.26	0.13
		Base		31.561659	1,715,533.96	18.140000	985,999.70	-729,534.26	0.13

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670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	101,046.000	20.144978	2,035,569.48	32.750000	3,309,256.50	1,273,687.02	0.43
		Base		20.144978	2,035,569.48	32.750000	3,309,256.50	1,273,687.02	0.43
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,616.000	27.417773	1,360,360.21	29.860000	1,481,533.76	121,173.55	0.19
		Base		27.417773	1,360,360.21	29.860000	1,481,533.76	121,173.55	0.19
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	250,511.000	5.399855	1,352,723.05	3.310000	829,191.41	-523,531.64	0.11
		Base		5.399855	1,352,723.05	3.310000	829,191.41	-523,531.64	0.11
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,988.000	45.289918	1,176,994.38	32.880000	854,485.44	-322,508.94	0.11
		Base		45.289918	1,176,994.38	32.880000	854,485.44	-322,508.94	0.11
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,620.000	29.881062	1,034,482.37	60.310000	2,087,932.20	1,053,449.83	0.27
		Base		29.881062	1,034,482.37	60.310000	2,087,932.20	1,053,449.83	0.27
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	123,371.000	14.647650	1,807,095.26	19.290000	2,379,826.59	572,731.33	0.31
		Base		14.647650	1,807,095.26	19.290000	2,379,826.59	572,731.33	0.31
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	83,563.000	18.625516	1,556,403.97	24.840000	2,075,704.92	519,300.95	0.27
		Base		18.625516	1,556,403.97	24.840000	2,075,704.92	519,300.95	0.27
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	83,786.000	27.228908	2,281,401.28	33.950000	2,844,534.70	563,133.42	0.37
		Base		27.228908	2,281,401.28	33.950000	2,844,534.70	563,133.42	0.37
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,393.000	34.952917	922,512.34	66.590000	1,757,509.87	834,997.53	0.23
		Base		34.952917	922,512.34	66.590000	1,757,509.87	834,997.53	0.23
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,629.000	51.901969	1,537,803.44	85.140000	2,522,613.06	984,809.62	0.33
		Base		51.901969	1,537,803.44	85.140000	2,522,613.06	984,809.62	0.33

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688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	37,122.000	34.744395	1,289,781.42	47.710000	1,771,090.62	481,309.20	0.23
		Base		34.744395	1,289,781.42	47.710000	1,771,090.62	481,309.20	0.23
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	31,772.000	29.443534	935,479.95	37.380000	1,187,637.36	252,157.41	0.16
		Base		29.443534	935,479.95	37.380000	1,187,637.36	252,157.41	0.16
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	40,304.000	14.321481	577,212.98	35.440000	1,428,373.76	851,160.78	0.19
		Base		14.321481	577,212.98	35.440000	1,428,373.76	851,160.78	0.19
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,998.000	19.646971	1,139,485.01	37.580000	2,179,564.84	1,040,079.83	0.29
		Base		19.646971	1,139,485.01	37.580000	2,179,564.84	1,040,079.83	0.29
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	47,619.000	28.480538	1,356,214.73	66.930000	3,187,139.67	1,830,924.94	0.42
		Base		28.480538	1,356,214.73	66.930000	3,187,139.67	1,830,924.94	0.42
695263103	PACWEST BANCORP COMMON STOCK								
		Local	57,917.000	43.374532	2,512,122.79	39.780000	2,303,938.26	-208,184.53	0.30
		Base		43.374532	2,512,122.79	39.780000	2,303,938.26	-208,184.53	0.30
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	11,537.000	85.559049	987,094.75	211.940000	2,445,151.78	1,458,057.03	0.32
		Base		85.559049	987,094.75	211.940000	2,445,151.78	1,458,057.03	0.32
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,761.000	68.305830	1,827,932.32	62.880000	1,682,731.68	-145,200.64	0.22
		Base		68.305830	1,827,932.32	62.880000	1,682,731.68	-145,200.64	0.22
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	74,566.000	15.151474	1,129,784.80	21.320000	1,589,747.12	459,962.32	0.21
		Base		15.151474	1,129,784.80	21.320000	1,589,747.12	459,962.32	0.21
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	155,558.000	9.661786	1,502,968.09	8.880000	1,381,355.04	-121,613.05	0.18
		Base		9.661786	1,502,968.09	8.880000	1,381,355.04	-121,613.05	0.18

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727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,860.000	33.630298	567,006.82	44.000000	741,840.00	174,833.18	0.10
		Base		33.630298	567,006.82	44.000000	741,840.00	174,833.18	0.10
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,411.000	56.591114	1,720,992.36	81.760000	2,486,403.36	765,411.00	0.33
		Base		56.591114	1,720,992.36	81.760000	2,486,403.36	765,411.00	0.33
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	68,621.000	13.719268	941,429.90	11.250000	771,986.25	-169,443.65	0.10
		Base		13.719268	941,429.90	11.250000	771,986.25	-169,443.65	0.10
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,525.000	37.528376	1,595,894.19	35.240000	1,498,581.00	-97,313.19	0.20
		Base		37.528376	1,595,894.19	35.240000	1,498,581.00	-97,313.19	0.20
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,287.000	77.360000	1,646,762.32	94.030000	2,001,616.61	354,854.29	0.26
		Base		77.360000	1,646,762.32	94.030000	2,001,616.61	354,854.29	0.26
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,539.000	40.124205	1,305,601.51	82.690000	2,690,649.91	1,385,048.40	0.35
		Base		40.124205	1,305,601.51	82.690000	2,690,649.91	1,385,048.40	0.35
737464107	POST PROPERTIES INC REIT USD.01								
		Local	27,064.000	61.310000	1,659,293.84	61.050000	1,652,257.20	-7,036.64	0.22
		Base		61.310000	1,659,293.84	61.050000	1,652,257.20	-7,036.64	0.22
737630103	POTLATCH CORP REIT USD1.								
		Local	20,588.000	34.143898	702,954.57	34.100000	702,050.80	-903.77	0.09
		Base		34.143898	702,954.57	34.100000	702,050.80	-903.77	0.09
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,696.000	56.440000	1,506,722.24	55.400000	1,478,958.40	-27,763.84	0.19
		Base		56.440000	1,506,722.24	55.400000	1,478,958.40	-27,763.84	0.19
74164M108	PRIMERICA INC COMMON STOCK								
		Local	23,805.000	34.904683	830,905.97	57.240000	1,362,598.20	531,692.23	0.18
		Base		34.904683	830,905.97	57.240000	1,362,598.20	531,692.23	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,170.000	34.383814	1,381,197.82	44.030000	1,768,685.10	387,487.28	0.23
		Base		34.383814	1,381,197.82	44.030000	1,768,685.10	387,487.28	0.23
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	33,090.000	44.282780	1,465,317.20	50.990000	1,687,259.10	221,941.90	0.22
		Base		44.282780	1,465,317.20	50.990000	1,687,259.10	221,941.90	0.22
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	119,789.000	17.402843	2,084,669.14	17.630000	2,111,880.07	27,210.93	0.28
		Base		17.402843	2,084,669.14	17.630000	2,111,880.07	27,210.93	0.28
748356102	QUESTAR CORP COMMON STOCK								
		Local	88,747.000	17.589594	1,561,023.70	25.370000	2,251,511.39	690,487.69	0.29
		Base		17.589594	1,561,023.70	25.370000	2,251,511.39	690,487.69	0.29
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,218.000	25.138135	1,689,735.17	49.950000	3,357,539.10	1,667,803.93	0.44
		Base		25.138135	1,689,735.17	49.950000	3,357,539.10	1,667,803.93	0.44
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	54,078.000	33.505267	1,811,897.82	20.860000	1,128,067.08	-683,830.74	0.15
		Base		33.505267	1,811,897.82	20.860000	1,128,067.08	-683,830.74	0.15
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	63,736.000	29.509400	1,880,811.13	49.300000	3,142,184.80	1,261,373.67	0.41
		Base		29.509400	1,880,811.13	49.300000	3,142,184.80	1,261,373.67	0.41
754907103	RAYONIER INC REIT								
		Local	62,000.000	22.678634	1,406,075.28	26.240000	1,626,880.00	220,804.72	0.21
		Base		22.678634	1,406,075.28	26.240000	1,626,880.00	220,804.72	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,632.000	65.072343	1,472,717.26	55.050000	1,245,891.60	-226,825.66	0.16
		Base		65.072343	1,472,717.26	55.050000	1,245,891.60	-226,825.66	0.16
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	49,390.000	53.138624	2,624,516.62	83.730000	4,135,424.70	1,510,908.08	0.54
		Base		53.138624	2,624,516.62	83.730000	4,135,424.70	1,510,908.08	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,417.000	47.106904	1,527,064.50	96.990000	3,144,124.83	1,617,060.33	0.41
		Base		47.106904	1,527,064.50	96.990000	3,144,124.83	1,617,060.33	0.41
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,598.000	37.972338	1,389,711.62	76.900000	2,814,386.20	1,424,674.58	0.37
		Base		37.972338	1,389,711.62	76.900000	2,814,386.20	1,424,674.58	0.37
761152107	RESMED INC COMMON STOCK USD.004								
		Local	71,044.000	30.672775	2,179,116.65	63.230000	4,492,112.12	2,312,995.47	0.59
		Base		30.672775	2,179,116.65	63.230000	4,492,112.12	2,312,995.47	0.59
761283100	RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001								
		Local	19,107.000	41.462984	792,233.24	28.680000	547,988.76	-244,244.48	0.07
		Base		41.462984	792,233.24	28.680000	547,988.76	-244,244.48	0.07
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	47,583.000	11.816776	562,277.67	29.270000	1,392,754.41	830,476.74	0.18
		Base		11.816776	562,277.67	29.270000	1,392,754.41	830,476.74	0.18
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	33,039.000	75.742522	2,502,457.18	72.020000	2,379,468.78	-122,988.40	0.31
		Base		75.742522	2,502,457.18	72.020000	2,379,468.78	-122,988.40	0.31
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	68,851.000	24.750026	1,704,064.06	48.110000	3,312,421.61	1,608,357.55	0.43
		Base		24.750026	1,704,064.06	48.110000	3,312,421.61	1,608,357.55	0.43
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	216,524.000	9.467102	2,049,854.79	6.180000	1,338,118.32	-711,736.47	0.18
		Base		9.467102	2,049,854.79	6.180000	1,338,118.32	-711,736.47	0.18
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	34,447.000	58.779980	2,024,793.96	27.000000	930,069.00	-1,094,724.96	0.12
		Base		58.779980	2,024,793.96	27.000000	930,069.00	-1,094,724.96	0.12
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	76,900.000	252.682530	19,431,286.52	272.380000	20,946,022.00	1,514,735.48	2.74
		Base		252.682530	19,431,286.52	272.380000	20,946,022.00	1,514,735.48	2.74

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,212.000	61.560288	1,613,618.28	95.160000	2,494,333.92	880,715.64	0.33
		Base		61.560288	1,613,618.28	95.160000	2,494,333.92	880,715.64	0.33
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,818.000	35.840171	746,120.67	58.350000	1,214,730.30	468,609.63	0.16
		Base		35.840171	746,120.67	58.350000	1,214,730.30	468,609.63	0.16
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,925.000	48.131057	1,103,404.48	69.910000	1,602,686.75	499,282.27	0.21
		Base		48.131057	1,103,404.48	69.910000	1,602,686.75	499,282.27	0.21
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	120,157.000	22.289761	2,678,270.84	20.830000	2,502,870.31	-175,400.53	0.33
		Base		22.289761	2,678,270.84	20.830000	2,502,870.31	-175,400.53	0.33
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,682.000	31.089932	705,181.84	71.040000	1,611,329.28	906,147.44	0.21
		Base		31.089932	705,181.84	71.040000	1,611,329.28	906,147.44	0.21
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	98,024.000	9.607135	941,729.79	27.040000	2,650,568.96	1,708,839.17	0.35
		Base		9.607135	941,729.79	27.040000	2,650,568.96	1,708,839.17	0.35
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	27,162.000	74.939758	2,035,513.71	124.920000	3,393,077.04	1,357,563.33	0.44
		Base		74.939758	2,035,513.71	124.920000	3,393,077.04	1,357,563.33	0.44
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	19,646.000	42.840187	841,638.31	48.740000	957,546.04	115,907.73	0.13
		Base		42.840187	841,638.31	48.740000	957,546.04	115,907.73	0.13
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,499.000	32.485019	665,910.40	51.460000	1,054,878.54	388,968.14	0.14
		Base		32.485019	665,910.40	51.460000	1,054,878.54	388,968.14	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	67,246.000	36.623372	2,462,775.30	29.720000	1,998,551.12	-464,224.18	0.26
		Base		36.623372	2,462,775.30	29.720000	1,998,551.12	-464,224.18	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	37,661.000	53.064988	1,998,480.50	88.110000	3,318,310.71	1,319,830.21	0.43
		Base		53.064988	1,998,480.50	88.110000	3,318,310.71	1,319,830.21	0.43
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	40,246.000	31.781049	1,279,060.08	33.890000	1,363,936.94	84,876.86	0.18
		Base		31.781049	1,279,060.08	33.890000	1,363,936.94	84,876.86	0.18
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,981.000	31.098902	1,585,453.12	49.660000	2,531,716.46	946,263.34	0.33
		Base		31.098902	1,585,453.12	49.660000	2,531,716.46	946,263.34	0.33
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	26,369.000	27.584360	727,371.99	27.400000	722,510.60	-4,861.39	0.09
		Base		27.584360	727,371.99	27.400000	722,510.60	-4,861.39	0.09
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	2,500.000	78.701500	196,753.75	78.710000	196,775.00	21.25	0.03
		Base		78.701500	196,753.75	78.710000	196,775.00	21.25	0.03
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	23,449.000	102.068266	2,393,398.77	104.920000	2,460,269.08	66,870.31	0.32
		Base		102.068266	2,393,398.77	104.920000	2,460,269.08	66,870.31	0.32
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	71,696.000	21.699757	1,555,785.75	22.900000	1,641,838.40	86,052.65	0.22
		Base		21.699757	1,555,785.75	22.900000	1,641,838.40	86,052.65	0.22
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	123,241.000	13.381961	1,649,206.28	24.500000	3,019,404.50	1,370,198.22	0.40
		Base		13.381961	1,649,206.28	24.500000	3,019,404.50	1,370,198.22	0.40
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,634.000	48.431253	1,628,936.77	31.450000	1,057,789.30	-571,147.47	0.14
		Base		48.431253	1,628,936.77	31.450000	1,057,789.30	-571,147.47	0.14
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,612.000	24.979342	1,913,717.32	18.410000	1,410,426.92	-503,290.40	0.18
		Base		24.979342	1,913,717.32	18.410000	1,410,426.92	-503,290.40	0.18

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868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	134,407.000	6.471585	869,826.28	4.720000	634,401.04	-235,425.24	0.08
		Base		6.471585	869,826.28	4.720000	634,401.04	-235,425.24	0.08
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,641.000	82.888314	1,545,121.07	53.750000	1,001,953.75	-543,167.32	0.13
		Base		82.888314	1,545,121.07	53.750000	1,001,953.75	-543,167.32	0.13
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	76,821.000	25.589105	1,965,780.67	54.080000	4,154,479.68	2,188,699.01	0.54
		Base		25.589105	1,965,780.67	54.080000	4,154,479.68	2,188,699.01	0.54
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	63,501.000	19.625623	1,246,246.69	28.990000	1,840,893.99	594,647.30	0.24
		Base		19.625623	1,246,246.69	28.990000	1,840,893.99	594,647.30	0.24
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,665.000	90.853221	1,332,362.49	94.820000	1,390,535.30	58,172.81	0.18
		Base		90.853221	1,332,362.49	94.820000	1,390,535.30	58,172.81	0.18
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	86,548.000	15.839784	1,370,901.63	12.650000	1,094,832.20	-276,069.43	0.14
		Base		15.839784	1,370,901.63	12.650000	1,094,832.20	-276,069.43	0.14
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,794.000	14.571488	1,075,288.36	11.820000	872,245.08	-203,043.28	0.11
		Base		14.571488	1,075,288.36	11.820000	872,245.08	-203,043.28	0.11
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,517.000	19.454941	632,616.31	13.550000	440,605.35	-192,010.96	0.06
		Base		19.454941	632,616.31	13.550000	440,605.35	-192,010.96	0.06
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,088.000	33.948883	1,632,533.89	40.180000	1,932,175.84	299,641.95	0.25
		Base		33.948883	1,632,533.89	40.180000	1,932,175.84	299,641.95	0.25
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,532.000	57.663305	1,760,576.04	74.200000	2,265,474.40	504,898.36	0.30
		Base		57.663305	1,760,576.04	74.200000	2,265,474.40	504,898.36	0.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,809.000	40.933978	728,993.22	71.850000	1,279,576.65	550,583.43	0.17
		Base		40.933978	728,993.22	71.850000	1,279,576.65	550,583.43	0.17
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,455.000	100.152074	1,748,154.45	99.050000	1,728,917.75	-19,236.70	0.23
		Base		100.152074	1,748,154.45	99.050000	1,728,917.75	-19,236.70	0.23
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	22,058.000	66.747620	1,472,319.01	177.310000	3,911,103.98	2,438,784.97	0.51
		Base		66.747620	1,472,319.01	177.310000	3,911,103.98	2,438,784.97	0.51
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,914.000	33.989349	1,628,565.68	29.660000	1,421,129.24	-207,436.44	0.19
		Base		33.989349	1,628,565.68	29.660000	1,421,129.24	-207,436.44	0.19
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	30,825.000	49.356565	1,521,416.11	55.320000	1,705,239.00	183,822.89	0.22
		Base		49.356565	1,521,416.11	55.320000	1,705,239.00	183,822.89	0.22
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	50,245.000	31.733662	1,594,457.83	27.640000	1,388,771.80	-205,686.03	0.18
		Base		31.733662	1,594,457.83	27.640000	1,388,771.80	-205,686.03	0.18
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	102,805.000	20.218099	2,078,521.68	19.690000	2,024,230.45	-54,291.23	0.27
		Base		20.218099	2,078,521.68	19.690000	2,024,230.45	-54,291.23	0.27
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	55,253.000	23.705276	1,309,787.63	20.310000	1,122,188.43	-187,599.20	0.15
		Base		23.705276	1,309,787.63	20.310000	1,122,188.43	-187,599.20	0.15
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,022.000	44.529646	1,425,928.32	45.600000	1,460,203.20	34,274.88	0.19
		Base		44.529646	1,425,928.32	45.600000	1,460,203.20	34,274.88	0.19
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,104.000	31.783959	734,336.58	64.740000	1,495,752.96	761,416.38	0.20
		Base		31.783959	734,336.58	64.740000	1,495,752.96	761,416.38	0.20

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Base Currency: USD - US DOLLAR

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88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,858.000	43.475618	2,341,509.83	13.690000	737,316.02	-1,604,193.81	0.10
		Base		43.475618	2,341,509.83	13.690000	737,316.02	-1,604,193.81	0.10
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,494.000	22.894497	1,178,929.23	16.460000	847,591.24	-331,337.99	0.11
		Base		22.894497	1,178,929.23	16.460000	847,591.24	-331,337.99	0.11
887389104	TIMKEN CO COMMON STOCK								
		Local	34,875.000	25.249358	880,571.37	30.660000	1,069,267.50	188,696.13	0.14
		Base		25.249358	880,571.37	30.660000	1,069,267.50	188,696.13	0.14
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	77,201.000	27.587565	2,129,787.58	26.910000	2,077,478.91	-52,308.67	0.27
		Base		27.587565	2,129,787.58	26.910000	2,077,478.91	-52,308.67	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,083.000	21.501793	195,300.79	38.530000	349,967.99	154,667.20	0.05
		Base		21.501793	195,300.79	38.530000	349,967.99	154,667.20	0.05
891092108	TORO CO COMMON STOCK USD1.								
		Local	27,845.000	71.423657	1,988,791.73	88.200000	2,455,929.00	467,137.27	0.32
		Base		71.423657	1,988,791.73	88.200000	2,455,929.00	467,137.27	0.32
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,555.000	82.330670	2,350,952.29	102.650000	2,931,170.75	580,218.46	0.38
		Base		82.330670	2,350,952.29	102.650000	2,931,170.75	580,218.46	0.38
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK								
		Local	127,039.000	19.717989	2,504,953.64	24.360000	3,094,670.04	589,716.40	0.41
		Base		19.717989	2,504,953.64	24.360000	3,094,670.04	589,716.40	0.41
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	76,305.000	12.862832	981,498.38	18.570000	1,416,983.85	435,485.47	0.19
		Base		12.862832	981,498.38	18.570000	1,416,983.85	435,485.47	0.19
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	25,056.000	52.957874	1,326,912.49	35.500000	889,488.00	-437,424.49	0.12
		Base		52.957874	1,326,912.49	35.500000	889,488.00	-437,424.49	0.12

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898402102	TRUSTMARK CORP COMMON STOCK								
		Local	34,213.000	21.718807	743,065.55	24.850000	850,193.05	107,127.50	0.11
		Base		21.718807	743,065.55	24.850000	850,193.05	107,127.50	0.11
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,554.000	37.058683	946,997.58	56.280000	1,438,179.12	491,181.54	0.19
		Base		37.058683	946,997.58	56.280000	1,438,179.12	491,181.54	0.19
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,448.000	112.998338	1,858,596.67	166.710000	2,742,046.08	883,449.41	0.36
		Base		112.998338	1,858,596.67	166.710000	2,742,046.08	883,449.41	0.36
902681105	UGI CORP COMMON STOCK								
		Local	87,373.000	19.309287	1,687,110.32	45.250000	3,953,628.25	2,266,517.93	0.52
		Base		19.309287	1,687,110.32	45.250000	3,953,628.25	2,266,517.93	0.52
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,612.000	147.067395	2,148,948.78	210.290000	3,072,757.48	923,808.70	0.40
		Base		147.067395	2,148,948.78	210.290000	3,072,757.48	923,808.70	0.40
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	111,551.000	18.041784	2,012,579.02	15.470000	1,725,693.97	-286,885.05	0.23
		Base		18.041784	2,012,579.02	15.470000	1,725,693.97	-286,885.05	0.23
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,468.000	57.292977	1,459,137.54	46.800000	1,191,902.40	-267,235.14	0.16
		Base		57.292977	1,459,137.54	46.800000	1,191,902.40	-267,235.14	0.16
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	74,088.000	31.285787	2,317,901.40	16.860000	1,249,123.68	-1,068,777.72	0.16
		Base		31.285787	2,317,901.40	16.860000	1,249,123.68	-1,068,777.72	0.16
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,578.000	58.969690	1,331,417.65	105.920000	2,391,461.76	1,060,044.11	0.31
		Base		58.969690	1,331,417.65	105.920000	2,391,461.76	1,060,044.11	0.31
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,765.000	23.805533	1,113,265.73	29.860000	1,396,402.90	283,137.17	0.18
		Base		23.805533	1,113,265.73	29.860000	1,396,402.90	283,137.17	0.18

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918194101	VCA INC COMMON STOCK USD.001								
		Local	40,895.000	28.120284	1,149,979.00	67.610000	2,764,910.95	1,614,931.95	0.36
		Base		28.120284	1,149,979.00	67.610000	2,764,910.95	1,614,931.95	0.36
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	113,268.000	11.299257	1,279,844.20	9.120000	1,033,004.16	-246,840.04	0.14
		Base		11.299257	1,279,844.20	9.120000	1,033,004.16	-246,840.04	0.14
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,479.000	94.355840	1,083,110.69	135.270000	1,552,764.33	469,653.64	0.20
		Base		94.355840	1,083,110.69	135.270000	1,552,764.33	469,653.64	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,898.000	31.381841	1,157,927.16	108.030000	3,986,090.94	2,828,163.78	0.52
		Base		31.381841	1,157,927.16	108.030000	3,986,090.94	2,828,163.78	0.52
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,899.000	26.771032	1,121,679.49	52.670000	2,206,820.33	1,085,140.84	0.29
		Base		26.771032	1,121,679.49	52.670000	2,206,820.33	1,085,140.84	0.29
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,760.000	35.404768	1,974,169.87	18.540000	1,033,790.40	-940,379.47	0.14
		Base		35.404768	1,974,169.87	18.540000	1,033,790.40	-940,379.47	0.14
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	22,784.000	75.076598	1,710,545.20	71.400000	1,626,777.60	-83,767.60	0.21
		Base		75.076598	1,710,545.20	71.400000	1,626,777.60	-83,767.60	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,594.000	8.833301	605,911.43	12.390000	849,879.66	243,968.23	0.11
		Base		8.833301	605,911.43	12.390000	849,879.66	243,968.23	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	30,730.000	21.614002	664,198.29	47.730000	1,466,742.90	802,544.61	0.19
		Base		21.614002	664,198.29	47.730000	1,466,742.90	802,544.61	0.19
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,470.000	37.283529	949,611.48	70.790000	1,803,021.30	853,409.82	0.24
		Base		37.283529	949,611.48	70.790000	1,803,021.30	853,409.82	0.24

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92939N102	WP GLIMCHER INC REIT USD.0001								
		93,764.000	Local	19.277308	1,807,517.53	11.190000	1,049,219.16	-758,298.37	0.14
			Base	19.277308	1,807,517.53	11.190000	1,049,219.16	-758,298.37	0.14
929740108	WABTEC CORP COMMON STOCK USD.01								
		45,592.000	Local	31.004439	1,413,554.40	70.230000	3,201,926.16	1,788,371.76	0.42
			Base	31.004439	1,413,554.40	70.230000	3,201,926.16	1,788,371.76	0.42
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		41,233.000	Local	28.395040	1,170,812.70	17.220000	710,032.26	-460,780.44	0.09
			Base	28.395040	1,170,812.70	17.220000	710,032.26	-460,780.44	0.09
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		46,080.000	Local	17.072262	786,689.83	24.260000	1,117,900.80	331,210.97	0.15
			Base	17.072262	786,689.83	24.260000	1,117,900.80	331,210.97	0.15
94106B101	WASTE CONNECTIONS INC COMMON STOCK								
		61,998.000	Local	65.500000	4,060,869.00	72.050000	4,466,955.90	406,086.90	0.59
			Base	65.500000	4,060,869.00	72.050000	4,466,955.90	406,086.90	0.59
942622200	WATSCO INC COMMON STOCK USD.5								
		13,050.000	Local	66.432993	866,950.56	140.690000	1,836,004.50	969,053.94	0.24
			Base	66.432993	866,950.56	140.690000	1,836,004.50	969,053.94	0.24
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		19,576.000	Local	61.594730	1,205,778.43	58.110000	1,137,561.36	-68,217.07	0.15
			Base	61.594730	1,205,778.43	58.110000	1,137,561.36	-68,217.07	0.15
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		46,378.000	Local	21.554408	999,650.34	33.950000	1,574,533.10	574,882.76	0.21
			Base	21.554408	999,650.34	33.950000	1,574,533.10	574,882.76	0.21
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		58,412.000	Local	23.626392	1,380,064.80	40.820000	2,384,377.84	1,004,313.04	0.31
			Base	23.626392	1,380,064.80	40.820000	2,384,377.84	1,004,313.04	0.31
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		22,390.000	Local	36.023604	806,568.49	107.280000	2,401,999.20	1,595,430.71	0.31
			Base	36.023604	806,568.49	107.280000	2,401,999.20	1,595,430.71	0.31

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95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	107,889.000	5.033260	543,033.40	9.620000	1,037,892.18	494,858.78	0.14
		Base		5.033260	543,033.40	9.620000	1,037,892.18	494,858.78	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,601.000	22.919819	518,010.83	22.970000	519,144.97	1,134.14	0.07
		Base		22.919819	518,010.83	22.970000	519,144.97	1,134.14	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,976.000	60.495545	2,236,883.29	75.880000	2,805,738.88	568,855.59	0.37
		Base		60.495545	2,236,883.29	75.880000	2,805,738.88	568,855.59	0.37
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	71,691.000	26.392291	1,892,089.74	56.090000	4,021,148.19	2,129,058.45	0.53
		Base		26.392291	1,892,089.74	56.090000	4,021,148.19	2,129,058.45	0.53
959319104	WESTERN REFINING INC W/I COMMON STOCK USD.01								
		Local	40,600.000	38.834206	1,576,668.78	20.630000	837,578.00	-739,090.78	0.11
		Base		38.834206	1,576,668.78	20.630000	837,578.00	-739,090.78	0.11
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,580.000	70.322880	1,376,922.00	88.670000	1,736,158.60	359,236.60	0.23
		Base		70.322880	1,376,922.00	88.670000	1,736,158.60	359,236.60	0.23
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	89,517.000	20.894556	1,870,417.99	46.940000	4,201,927.98	2,331,509.99	0.55
		Base		20.894556	1,870,417.99	46.940000	4,201,927.98	2,331,509.99	0.55
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	24,413.000	42.772649	1,044,208.68	52.180000	1,273,870.34	229,661.66	0.17
		Base		42.772649	1,044,208.68	52.180000	1,273,870.34	229,661.66	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	41,593.000	30.591600	1,272,396.40	52.130000	2,168,243.09	895,846.69	0.28
		Base		30.591600	1,272,396.40	52.130000	2,168,243.09	895,846.69	0.28
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,306.000	22.168168	1,270,369.02	9.790000	561,025.74	-709,343.28	0.07
		Base		22.168168	1,270,369.02	9.790000	561,025.74	-709,343.28	0.07

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980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,826.000	30.441953	847,077.78	57.640000	1,603,890.64	756,812.86	0.21
		Base		30.441953	847,077.78	57.640000	1,603,890.64	756,812.86	0.21
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,838.000	41.315303	1,480,657.83	47.490000	1,701,946.62	221,288.79	0.22
		Base		41.315303	1,480,657.83	47.490000	1,701,946.62	221,288.79	0.22
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,751.000	16.599884	377,663.96	42.300000	962,367.30	584,703.34	0.13
		Base		16.599884	377,663.96	42.300000	962,367.30	584,703.34	0.13
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	140,269.000	15.249835	2,139,079.07	9.310000	1,305,904.39	-833,174.68	0.17
		Base		15.249835	2,139,079.07	9.310000	1,305,904.39	-833,174.68	0.17
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,432.000	36.740651	971,128.90	50.100000	1,324,243.20	353,114.30	0.17
		Base		36.740651	971,128.90	50.100000	1,324,243.20	353,114.30	0.17
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,724.000	31.560072	969,651.64	46.380000	1,424,979.12	455,327.48	0.19
		Base		31.560072	969,651.64	46.380000	1,424,979.12	455,327.48	0.19
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	88,411.000	29.554474	2,612,940.57	20.960000	1,853,094.56	-759,846.01	0.24
		Base		29.554474	2,612,940.57	20.960000	1,853,094.56	-759,846.01	0.24
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	31,359.000	69.296651	2,173,073.69	67.160000	2,106,070.44	-67,003.25	0.28
		Base		69.296651	2,173,073.69	67.160000	2,106,070.44	-67,003.25	0.28
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	152,458.000	10.260301	1,564,264.95	9.710000	1,480,367.18	-83,897.77	0.19
		Base		10.260301	1,564,264.95	9.710000	1,480,367.18	-83,897.77	0.19
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,424.000	87.751941	1,879,997.58	182.670000	3,913,522.08	2,033,524.50	0.51
		Base		87.751941	1,879,997.58	182.670000	3,913,522.08	2,033,524.50	0.51

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G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	14,043.000	102.830000	1,444,041.69	102.840000	1,444,182.12	140.43	0.19
		Base		102.830000	1,444,041.69	102.840000	1,444,182.12	140.43	0.19
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,600.000	67.321881	1,454,152.62	50.230000	1,084,968.00	-369,184.62	0.14
		Base		67.321881	1,454,152.62	50.230000	1,084,968.00	-369,184.62	0.14
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,642.000	13.362485	1,906,051.55	10.050000	1,433,552.10	-472,499.45	0.19
		Base		13.362485	1,906,051.55	10.050000	1,433,552.10	-472,499.45	0.19
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	123,062.000	12.695005	1,562,272.68	8.240000	1,014,030.88	-548,241.80	0.13
		Base		12.695005	1,562,272.68	8.240000	1,014,030.88	-548,241.80	0.13
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	21,806.000	93.554323	2,040,045.57	117.440000	2,560,896.64	520,851.07	0.34
		Base		93.554323	2,040,045.57	117.440000	2,560,896.64	520,851.07	0.34
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	63,483.000	29.021486	1,842,371.00	17.660000	1,121,109.78	-721,261.22	0.15
		Base		29.021486	1,842,371.00	17.660000	1,121,109.78	-721,261.22	0.15
G84720104	STERIS PLC COMMON STOCK								
		Local	43,514.000	74.530216	3,243,107.81	68.750000	2,991,587.50	-251,520.31	0.39
		Base		74.530216	3,243,107.81	68.750000	2,991,587.50	-251,520.31	0.39
US DOLLAR Total									
		Local	20,403,822.000		585,724,903.19		762,225,193.88	176,500,290.69	99.83
		Base			585,724,903.19		762,225,193.88	176,500,290.69	99.83
EQUITY Total									
		Base	20,403,822.000		585,724,903.19		762,225,193.88	176,500,290.69	99.83

& 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: *June 30, 2016* *View Date:* *July 17, 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								
		21,712,731.390	Base	587,033,812.58		763,534,103.27	176,500,290.69	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	4,053.410	1.000000	4,053.41	1.000000	4,053.41	0.00	0.00
		Base		1.000000	4,053.41	1.000000	4,053.41	0.00	0.00
US DOLLAR Total									
		Local	4,053.410		4,053.41		4,053.41	0.00	0.00
		Base			4,053.41		4,053.41	0.00	0.00
CASH Total									
		Base	4,053.410		4,053.41		4,053.41	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4794966	31 Dec 2099		
		Local	396,819.870	100.000000	396,819.87	100.000000	396,819.87	0.00	0.08
		Base		100.000000	396,819.87	100.000000	396,819.87	0.00	0.08
US DOLLAR Total									
		Local	396,819.870		396,819.87		396,819.87	0.00	0.08
		Base			396,819.87		396,819.87	0.00	0.08
CASH EQUIVALENT Total									
		Base	396,819.870		396,819.87		396,819.87	0.00	0.08
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	31,188.000	11.700255	364,907.54	27.510000	857,981.88	493,074.34	0.17
		Base		11.700255	364,907.54	27.510000	857,981.88	493,074.34	0.17

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.								
		Local	25,618.000	24.240301	620,988.03	23.340000	597,924.12	-23,063.91	0.12
		Base		24.240301	620,988.03	23.340000	597,924.12	-23,063.91	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,990.000	24.300094	1,068,961.13	36.480000	1,604,755.20	535,794.07	0.31
		Base		24.300094	1,068,961.13	36.480000	1,604,755.20	535,794.07	0.31
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	186,787.000	6.164364	1,151,423.04	4.660000	870,427.42	-280,995.62	0.17
		Base		6.164364	1,151,423.04	4.660000	870,427.42	-280,995.62	0.17
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	27,119.000	26.244294	711,719.01	23.920000	648,686.48	-63,032.53	0.13
		Base		26.244294	711,719.01	23.920000	648,686.48	-63,032.53	0.13
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,670.000	11.487565	432,736.59	39.970000	1,505,669.90	1,072,933.31	0.29
		Base		11.487565	432,736.59	39.970000	1,505,669.90	1,072,933.31	0.29
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,949.000	65.350403	388,769.55	55.820000	332,073.18	-56,696.37	0.06
		Base		65.350403	388,769.55	55.820000	332,073.18	-56,696.37	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,481.000	46.249795	392,244.51	77.810000	659,906.61	267,662.10	0.13
		Base		46.249795	392,244.51	77.810000	659,906.61	267,662.10	0.13
002474104	AZZ INC COMMON STOCK USD1.								
		Local	20,327.000	29.516737	599,986.72	59.980000	1,219,213.46	619,226.74	0.24
		Base		29.516737	599,986.72	59.980000	1,219,213.46	619,226.74	0.24
002567105	ABAXIS INC COMMON STOCK								
		Local	16,587.000	32.358210	536,725.63	47.230000	783,404.01	246,678.38	0.15
		Base		32.358210	536,725.63	47.230000	783,404.01	246,678.38	0.15
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	56,158.000	25.389800	1,425,840.38	35.520000	1,994,732.16	568,891.78	0.39
		Base		25.389800	1,425,840.38	35.520000	1,994,732.16	568,891.78	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004446100	ACETO CORP COMMON STOCK USD.01								
		23,202.000	Local	20.803207	482,676.01	21.890000	507,891.78	25,215.77	0.10
			Base	20.803207	482,676.01	21.890000	507,891.78	25,215.77	0.10
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		36,128.000	Local	28.790024	1,040,125.99	25.505000	921,444.64	-118,681.35	0.18
			Base	28.790024	1,040,125.99	25.505000	921,444.64	-118,681.35	0.18
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		46,177.000	Local	25.959983	1,198,754.13	22.610000	1,044,061.97	-154,692.16	0.20
			Base	25.959983	1,198,754.13	22.610000	1,044,061.97	-154,692.16	0.20
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		10,573.000	Local	54.453279	575,734.52	51.660000	546,201.18	-29,533.34	0.11
			Base	54.453279	575,734.52	51.660000	546,201.18	-29,533.34	0.11
00738A106	ADTRAN INC COMMON STOCK USD.01								
		38,406.000	Local	20.949678	804,593.34	18.650000	716,271.90	-88,321.44	0.14
			Base	20.949678	804,593.34	18.650000	716,271.90	-88,321.44	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		27,533.000	Local	19.982757	550,185.26	19.510000	537,168.83	-13,016.43	0.11
			Base	19.982757	550,185.26	19.510000	537,168.83	-13,016.43	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		50,428.000	Local	9.126254	460,218.72	18.280000	921,823.84	461,605.12	0.18
			Base	9.126254	460,218.72	18.280000	921,823.84	461,605.12	0.18
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		31,033.000	Local	16.432865	509,961.10	37.960000	1,178,012.68	668,051.58	0.23
			Base	16.432865	509,961.10	37.960000	1,178,012.68	668,051.58	0.23
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		16,092.000	Local	28.801879	463,479.83	27.800000	447,357.60	-16,122.23	0.09
			Base	28.801879	463,479.83	27.800000	447,357.60	-16,122.23	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		11,890.000	Local	8.523080	101,339.42	10.470000	124,488.30	23,148.88	0.02
			Base	8.523080	101,339.42	10.470000	124,488.30	23,148.88	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	18,538.000	33.120046	613,979.41	48.240000	894,273.12	280,293.71	0.17
		Base		33.120046	613,979.41	48.240000	894,273.12	280,293.71	0.17
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	27,382.000	29.970982	820,665.44	35.830000	981,097.06	160,431.62	0.19
		Base		29.970982	820,665.44	35.830000	981,097.06	160,431.62	0.19
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,356.000	61.010627	448,794.17	65.970000	485,275.32	36,481.15	0.09
		Base		61.010627	448,794.17	65.970000	485,275.32	36,481.15	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,587.000	26.810793	605,575.39	39.930000	901,898.91	296,323.52	0.18
		Base		26.810793	605,575.39	39.930000	901,898.91	296,323.52	0.18
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	21,280.000	17.440845	371,141.18	13.440000	286,003.20	-85,137.98	0.06
		Base		17.440845	371,141.18	13.440000	286,003.20	-85,137.98	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,111.000	68.409052	691,683.92	151.500000	1,531,816.50	840,132.58	0.30
		Base		68.409052	691,683.92	151.500000	1,531,816.50	840,132.58	0.30
018522300	ALLETE INC COMMON STOCK								
		Local	36,333.000	44.703412	1,624,209.07	64.630000	2,348,201.79	723,992.72	0.46
		Base		44.703412	1,624,209.07	64.630000	2,348,201.79	723,992.72	0.46
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,835.000	28.393927	194,072.49	42.610000	291,239.35	97,166.86	0.06
		Base		28.393927	194,072.49	42.610000	291,239.35	97,166.86	0.06
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	22,016.000	23.394295	515,048.79	50.480000	1,111,367.68	596,318.89	0.22
		Base		23.394295	515,048.79	50.480000	1,111,367.68	596,318.89	0.22
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	30,981.000	33.256809	1,030,329.19	42.440000	1,314,833.64	284,504.45	0.26
		Base		33.256809	1,030,329.19	42.440000	1,314,833.64	284,504.45	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	59,996.000	16.427261	985,569.98	14.480000	868,742.08	-116,827.90	0.17
		Base		16.427261	985,569.98	14.480000	868,742.08	-116,827.90	0.17
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	64,527.000	25.572584	1,650,122.10	14.250000	919,509.75	-730,612.35	0.18
		Base		25.572584	1,650,122.10	14.250000	919,509.75	-730,612.35	0.18
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,592.000	37.988134	478,346.58	28.100000	353,835.20	-124,511.38	0.07
		Base		37.988134	478,346.58	28.100000	353,835.20	-124,511.38	0.07
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,594.000	70.818586	396,159.17	37.410000	209,271.54	-186,887.63	0.04
		Base		70.818586	396,159.17	37.410000	209,271.54	-186,887.63	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,668.000	21.628243	620,038.46	43.820000	1,256,231.76	636,193.30	0.25
		Base		21.628243	620,038.46	43.820000	1,256,231.76	636,193.30	0.25
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,117.000	14.310072	287,875.71	15.110000	303,967.87	16,092.16	0.06
		Base		14.310072	287,875.71	15.110000	303,967.87	16,092.16	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,722.000	41.833410	448,537.82	66.380000	711,726.36	263,188.54	0.14
		Base		41.833410	448,537.82	66.380000	711,726.36	263,188.54	0.14
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	15,044.000	27.895558	419,660.77	61.220000	920,993.68	501,332.91	0.18
		Base		27.895558	419,660.77	61.220000	920,993.68	501,332.91	0.18
03076K108	AMERIS BANCORP COMMON STOCK USD1.								
		Local	21,853.000	31.200190	681,817.75	29.700000	649,034.10	-32,783.65	0.13
		Base		31.200190	681,817.75	29.700000	649,034.10	-32,783.65	0.13
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,706.000	61.030253	592,359.64	79.440000	771,044.64	178,685.00	0.15
		Base		61.030253	592,359.64	79.440000	771,044.64	178,685.00	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,600.000	32.629400	672,165.65	35.540000	732,124.00	59,958.35	0.14
		Base		32.629400	672,165.65	35.540000	732,124.00	59,958.35	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	20,741.000	16.706815	346,516.06	14.370000	298,048.17	-48,467.89	0.06
		Base		16.706815	346,516.06	14.370000	298,048.17	-48,467.89	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,239.000	35.927255	403,786.42	53.650000	602,972.35	199,185.93	0.12
		Base		35.927255	403,786.42	53.650000	602,972.35	199,185.93	0.12
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	22,292.000	66.469076	1,481,728.64	53.280000	1,187,717.76	-294,010.88	0.23
		Base		66.469076	1,481,728.64	53.280000	1,187,717.76	-294,010.88	0.23
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,577.000	19.469171	439,555.48	46.350000	1,046,443.95	606,888.47	0.20
		Base		19.469171	439,555.48	46.350000	1,046,443.95	606,888.47	0.20
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,607.000	36.026065	1,102,649.77	45.140000	1,381,599.98	278,950.21	0.27
		Base		36.026065	1,102,649.77	45.140000	1,381,599.98	278,950.21	0.27
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,973.000	23.336490	442,763.22	16.250000	308,311.25	-134,451.97	0.06
		Base		23.336490	442,763.22	16.250000	308,311.25	-134,451.97	0.06
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,608.000	10.700981	584,359.17	9.420000	514,407.36	-69,951.81	0.10
		Base		10.700981	584,359.17	9.420000	514,407.36	-69,951.81	0.10
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,237.000	23.578236	241,370.40	17.000000	174,029.00	-67,341.40	0.03
		Base		23.578236	241,370.40	17.000000	174,029.00	-67,341.40	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	17,373.000	47.574348	826,509.15	52.740000	916,252.02	89,742.87	0.18
		Base		47.574348	826,509.15	52.740000	916,252.02	89,742.87	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,817.000	36.544089	541,473.76	56.150000	831,974.55	290,500.79	0.16
		Base		36.544089	541,473.76	56.150000	831,974.55	290,500.79	0.16
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,578.000	12.690586	908,366.73	15.330000	1,097,290.74	188,924.01	0.21
		Base		12.690586	908,366.73	15.330000	1,097,290.74	188,924.01	0.21
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,458.000	45.625916	887,789.08	41.420000	805,950.36	-81,838.72	0.16
		Base		45.625916	887,789.08	41.420000	805,950.36	-81,838.72	0.16
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	45,736.000	6.163108	281,875.90	12.520000	572,614.72	290,738.82	0.11
		Base		6.163108	281,875.90	12.520000	572,614.72	290,738.82	0.11
05379B107	AVISTA CORP COMMON STOCK								
		Local	49,573.000	27.333152	1,354,986.32	44.800000	2,220,870.40	865,884.08	0.43
		Base		27.333152	1,354,986.32	44.800000	2,220,870.40	865,884.08	0.43
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	49,126.000	24.779312	1,217,308.46	48.200000	2,367,873.20	1,150,564.74	0.46
		Base		24.779312	1,217,308.46	48.200000	2,367,873.20	1,150,564.74	0.46
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	45,005.000	18.798285	846,016.81	17.710000	797,038.55	-48,978.26	0.16
		Base		18.798285	846,016.81	17.710000	797,038.55	-48,978.26	0.16
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	11,402.000	41.109587	468,731.51	73.030000	832,688.06	363,956.55	0.16
		Base		41.109587	468,731.51	73.030000	832,688.06	363,956.55	0.16
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,763.000	43.374643	1,074,086.28	59.650000	1,477,112.95	403,026.67	0.29
		Base		43.374643	1,074,086.28	59.650000	1,477,112.95	403,026.67	0.29
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,520.000	17.765992	684,346.01	18.100000	697,212.00	12,865.99	0.14
		Base		17.765992	684,346.01	18.100000	697,212.00	12,865.99	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	33,223.000	4.471414	148,553.78	7.680000	255,152.64	106,598.86	0.05
		Base		4.471414	148,553.78	7.680000	255,152.64	106,598.86	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	16,111.000	33.956003	547,065.16	42.540000	685,361.94	138,296.78	0.13
		Base		33.956003	547,065.16	42.540000	685,361.94	138,296.78	0.13
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	47,447.000	11.949872	566,985.60	11.350000	538,523.45	-28,462.15	0.11
		Base		11.949872	566,985.60	11.350000	538,523.45	-28,462.15	0.11
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,653.000	11.773660	360,897.99	10.150000	311,127.95	-49,770.04	0.06
		Base		11.773660	360,897.99	10.150000	311,127.95	-49,770.04	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,579.000	27.286044	1,079,954.32	33.120000	1,310,856.48	230,902.16	0.26
		Base		27.286044	1,079,954.32	33.120000	1,310,856.48	230,902.16	0.26
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	39,464.000	19.324977	762,640.90	6.390000	252,174.96	-510,465.94	0.05
		Base		19.324977	762,640.90	6.390000	252,174.96	-510,465.94	0.05
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	30,853.000	18.537867	571,948.81	1.680000	51,833.04	-520,115.77	0.01
		Base		18.537867	571,948.81	1.680000	51,833.04	-520,115.77	0.01
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	62,430.000	10.527846	657,253.40	14.920000	931,455.60	274,202.20	0.18
		Base		10.527846	657,253.40	14.920000	931,455.60	274,202.20	0.18
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,916.000	19.637195	135,810.84	17.780000	122,966.48	-12,844.36	0.02
		Base		19.637195	135,810.84	17.780000	122,966.48	-12,844.36	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,672.000	17.218690	665,881.17	21.150000	817,912.80	152,031.63	0.16
		Base		17.218690	665,881.17	21.150000	817,912.80	152,031.63	0.16

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08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,401.000	10.193562	146,797.48	9.270000	133,497.27	-13,300.21	0.03
		Base		10.193562	146,797.48	9.270000	133,497.27	-13,300.21	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	827.000	384.749202	318,187.59	403.340000	333,562.18	15,374.59	0.07
		Base		384.749202	318,187.59	403.340000	333,562.18	15,374.59	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,515.000	44.780323	694,766.71	43.830000	680,022.45	-14,744.26	0.13
		Base		44.780323	694,766.71	43.830000	680,022.45	-14,744.26	0.13
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,779.000	27.478277	323,666.63	13.080000	154,069.32	-169,597.31	0.03
		Base		27.478277	323,666.63	13.080000	154,069.32	-169,597.31	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,250.000	32.221348	1,200,245.22	67.900000	2,529,275.00	1,329,029.78	0.49
		Base		32.221348	1,200,245.22	67.900000	2,529,275.00	1,329,029.78	0.49
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	32,438.000	11.079043	359,382.01	10.360000	336,057.68	-23,324.33	0.07
		Base		11.079043	359,382.01	10.360000	336,057.68	-23,324.33	0.07
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	9,104.000	40.988694	373,161.07	27.380000	249,267.52	-123,893.55	0.05
		Base		40.988694	373,161.07	27.380000	249,267.52	-123,893.55	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,529.000	48.732526	756,767.40	37.950000	589,325.55	-167,441.85	0.12
		Base		48.732526	756,767.40	37.950000	589,325.55	-167,441.85	0.12
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,391.000	30.395969	923,763.89	22.950000	697,473.45	-226,290.44	0.14
		Base		30.395969	923,763.89	22.950000	697,473.45	-226,290.44	0.14
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	31,911.000	21.836610	696,828.06	2.010000	64,141.11	-632,686.95	0.01
		Base		21.836610	696,828.06	2.010000	64,141.11	-632,686.95	0.01

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101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	65,048.000	8.499948	552,904.59	11.780000	766,265.44	213,360.85	0.15
		Base		8.499948	552,904.59	11.780000	766,265.44	213,360.85	0.15
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,727.000	25.318595	752,645.87	21.530000	640,022.31	-112,623.56	0.13
		Base		25.318595	752,645.87	21.530000	640,022.31	-112,623.56	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	63,291.000	10.169634	643,646.32	18.400000	1,164,554.40	520,908.08	0.23
		Base		10.169634	643,646.32	18.400000	1,164,554.40	520,908.08	0.23
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,641.000	30.443964	1,115,497.28	30.560000	1,119,748.96	4,251.68	0.22
		Base		30.443964	1,115,497.28	30.560000	1,119,748.96	4,251.68	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,986.000	18.760358	637,589.53	21.180000	719,823.48	82,233.95	0.14
		Base		18.760358	637,589.53	21.180000	719,823.48	82,233.95	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	38,687.000	28.034176	1,084,558.15	28.490000	1,102,192.63	17,634.48	0.22
		Base		28.034176	1,084,558.15	28.490000	1,102,192.63	17,634.48	0.22
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	27,432.000	48.637074	1,334,212.21	11.410000	312,999.12	-1,021,213.09	0.06
		Base		48.637074	1,334,212.21	11.410000	312,999.12	-1,021,213.09	0.06
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	0.250	8.600000	2.15	9.180000	2.30	0.15	0.00
		Base		8.600000	2.15	9.180000	2.30	0.15	0.00
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,210.000	9.191843	507,481.63	11.030000	608,966.30	101,484.67	0.12
		Base		9.191843	507,481.63	11.030000	608,966.30	101,484.67	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	53,816.000	10.819574	582,266.17	11.220000	603,815.52	21,549.35	0.12
		Base		10.819574	582,266.17	11.220000	603,815.52	21,549.35	0.12

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118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,956.000	42.433053	931,660.11	25.990000	570,636.44	-361,023.67	0.11
		Base		42.433053	931,660.11	25.990000	570,636.44	-361,023.67	0.11
125071100	CDI CORP COMMON STOCK USD.1								
		Local	11,178.000	13.854268	154,863.01	6.100000	68,185.80	-86,677.21	0.01
		Base		13.854268	154,863.01	6.100000	68,185.80	-86,677.21	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,441.000	19.930037	507,040.06	40.310000	1,025,526.71	518,486.65	0.20
		Base		19.930037	507,040.06	40.310000	1,025,526.71	518,486.65	0.20
126501105	CTS CORP COMMON STOCK								
		Local	25,692.000	11.654404	299,424.94	17.920000	460,400.64	160,975.70	0.09
		Base		11.654404	299,424.94	17.920000	460,400.64	160,975.70	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,629.000	12.916306	1,015,596.22	16.390000	1,288,729.31	273,133.09	0.25
		Base		12.916306	1,015,596.22	16.390000	1,288,729.31	273,133.09	0.25
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,552.000	43.799412	812,566.70	42.340000	785,491.68	-27,075.02	0.15
		Base		43.799412	812,566.70	42.340000	785,491.68	-27,075.02	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	19,072.000	64.620844	1,232,448.73	90.410000	1,724,299.52	491,850.79	0.34
		Base		64.620844	1,232,448.73	90.410000	1,724,299.52	491,850.79	0.34
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	24,353.000	23.180636	564,518.04	44.320000	1,079,324.96	514,806.92	0.21
		Base		23.180636	564,518.04	44.320000	1,079,324.96	514,806.92	0.21
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	13,525.000	12.930413	174,883.84	7.310000	98,867.75	-76,016.09	0.02
		Base		12.930413	174,883.84	7.310000	98,867.75	-76,016.09	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,668.000	15.301939	438,676.00	14.810000	424,573.08	-14,102.92	0.08
		Base		15.301939	438,676.00	14.810000	424,573.08	-14,102.92	0.08

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128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,623.000	30.106078	349,922.95	67.000000	778,741.00	428,818.05	0.15
		Base		30.106078	349,922.95	67.000000	778,741.00	428,818.05	0.15
129500104	CALERES INC COMMON STOCK USD.01								
		Local	34,240.000	15.178208	519,701.85	24.210000	828,950.40	309,248.55	0.16
		Base		15.178208	519,701.85	24.210000	828,950.40	309,248.55	0.16
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,674.000	16.293115	646,413.05	13.150000	521,713.10	-124,699.95	0.10
		Base		16.293115	646,413.05	13.150000	521,713.10	-124,699.95	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,624.000	26.021199	979,021.60	34.930000	1,314,206.32	335,184.72	0.26
		Base		26.021199	979,021.60	34.930000	1,314,206.32	335,184.72	0.26
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,674.000	7.490748	551,873.38	10.210000	752,211.54	200,338.16	0.15
		Base		7.490748	551,873.38	10.210000	752,211.54	200,338.16	0.15
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,081.000	13.019311	326,537.35	51.730000	1,297,440.13	970,902.78	0.25
		Base		13.019311	326,537.35	51.730000	1,297,440.13	970,902.78	0.25
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,126.000	21.335935	600,094.52	68.730000	1,933,099.98	1,333,005.46	0.38
		Base		21.335935	600,094.52	68.730000	1,933,099.98	1,333,005.46	0.38
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,334.000	44.552553	371,300.98	52.640000	438,701.76	67,400.78	0.09
		Base		44.552553	371,300.98	52.640000	438,701.76	67,400.78	0.09
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	75,247.000	12.218929	919,437.77	9.700000	729,895.90	-189,541.87	0.14
		Base		12.218929	919,437.77	9.700000	729,895.90	-189,541.87	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,455.000	37.023963	572,205.35	13.100000	202,460.50	-369,744.85	0.04
		Base		37.023963	572,205.35	13.100000	202,460.50	-369,744.85	0.04

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14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	25,423.000	17.552059	446,225.99	21.940000	557,780.62	111,554.63	0.11
		Base		17.552059	446,225.99	21.940000	557,780.62	111,554.63	0.11
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	35,464.000	26.682532	946,269.31	39.810000	1,411,821.84	465,552.53	0.28
		Base		26.682532	946,269.31	39.810000	1,411,821.84	465,552.53	0.28
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	53,604.000	5.955848	319,257.28	5.950000	318,943.80	-313.48	0.06
		Base		5.955848	319,257.28	5.950000	318,943.80	-313.48	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	52,738.000	12.098665	638,059.41	13.780000	726,729.64	88,670.23	0.14
		Base		12.098665	638,059.41	13.780000	726,729.64	88,670.23	0.14
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	42,870.000	33.965082	1,456,083.08	35.850000	1,536,889.50	80,806.42	0.30
		Base		33.965082	1,456,083.08	35.850000	1,536,889.50	80,806.42	0.30
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,825.000	22.756480	428,390.74	42.620000	802,321.50	373,930.76	0.16
		Base		22.756480	428,390.74	42.620000	802,321.50	373,930.76	0.16
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,315.000	28.206105	573,007.03	37.720000	766,281.80	193,274.77	0.15
		Base		28.206105	573,007.03	37.720000	766,281.80	193,274.77	0.15
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,512.000	100.216672	652,610.97	93.700000	610,174.40	-42,436.57	0.12
		Base		100.216672	652,610.97	93.700000	610,174.40	-42,436.57	0.12
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	58,899.000	5.463940	321,820.63	7.430000	437,619.57	115,798.94	0.09
		Base		5.463940	321,820.63	7.430000	437,619.57	115,798.94	0.09
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,656.000	20.858772	451,717.56	8.170000	176,929.52	-274,788.04	0.03
		Base		20.858772	451,717.56	8.170000	176,929.52	-274,788.04	0.03

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153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,751.000	15.811946	122,558.39	22.830000	176,955.33	54,396.94	0.03
		Base		15.811946	122,558.39	22.830000	176,955.33	54,396.94	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,992.000	9.573077	248,823.41	21.710000	564,286.32	315,462.91	0.11
		Base		9.573077	248,823.41	21.710000	564,286.32	315,462.91	0.11
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,365.000	21.620435	526,781.91	23.600000	575,014.00	48,232.09	0.11
		Base		21.620435	526,781.91	23.600000	575,014.00	48,232.09	0.11
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,918.000	13.494560	525,181.27	6.330000	246,350.94	-278,830.33	0.05
		Base		13.494560	525,181.27	6.330000	246,350.94	-278,830.33	0.05
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,030.000	25.327807	406,004.75	27.170000	435,535.10	29,530.35	0.09
		Base		25.327807	406,004.75	27.170000	435,535.10	29,530.35	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,992.000	34.306736	823,087.20	24.130000	578,926.96	-244,160.24	0.11
		Base		34.306736	823,087.20	24.130000	578,926.96	-244,160.24	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	12,985.000	74.223278	963,789.27	136.310000	1,769,985.35	806,196.08	0.35
		Base		74.223278	963,789.27	136.310000	1,769,985.35	806,196.08	0.35
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	142,319.000	3.993791	568,392.28	8.240000	1,172,708.56	604,316.28	0.23
		Base		3.993791	568,392.28	8.240000	1,172,708.56	604,316.28	0.23
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	47,121.000	30.408030	1,432,856.76	23.250000	1,095,563.25	-337,293.51	0.21
		Base		30.408030	1,432,856.76	23.250000	1,095,563.25	-337,293.51	0.21
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,802.000	49.982175	739,836.16	80.180000	1,186,824.36	446,988.20	0.23
		Base		49.982175	739,836.16	80.180000	1,186,824.36	446,988.20	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,972.000	30.332065	393,467.55	34.610000	448,960.92	55,493.37	0.09
		Base		30.332065	393,467.55	34.610000	448,960.92	55,493.37	0.09
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	56,947.000	4.289257	244,260.29	1.500000	85,420.50	-158,839.79	0.02
		Base		4.289257	244,260.29	1.500000	85,420.50	-158,839.79	0.02
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	164,742.000	3.372538	555,598.72	4.570000	752,870.94	197,272.22	0.15
		Base		3.372538	555,598.72	4.570000	752,870.94	197,272.22	0.15
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,878.000	43.180849	556,082.97	56.990000	733,917.22	177,834.25	0.14
		Base		43.180849	556,082.97	56.990000	733,917.22	177,834.25	0.14
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	48,804.000	20.296862	990,568.06	38.790000	1,893,107.16	902,539.10	0.37
		Base		20.296862	990,568.06	38.790000	1,893,107.16	902,539.10	0.37
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,758.000	35.558798	418,100.35	45.470000	534,636.26	116,535.91	0.10
		Base		35.558798	418,100.35	45.470000	534,636.26	116,535.91	0.10
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,415.000	40.415908	542,179.40	65.370000	876,938.55	334,759.15	0.17
		Base		40.415908	542,179.40	65.370000	876,938.55	334,759.15	0.17
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	48,046.000	16.738188	804,202.98	2.060000	98,974.76	-705,228.22	0.02
		Base		16.738188	804,202.98	2.060000	98,974.76	-705,228.22	0.02
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,279.000	36.831529	1,188,884.91	40.060000	1,293,096.74	104,211.83	0.25
		Base		36.831529	1,188,884.91	40.060000	1,293,096.74	104,211.83	0.25
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	19,050.000	51.689058	984,676.55	91.780000	1,748,409.00	763,732.45	0.34
		Base		51.689058	984,676.55	91.780000	1,748,409.00	763,732.45	0.34

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192576106	COHU INC COMMON STOCK USD1.								
		Local	19,810.000	12.082075	239,345.91	10.850000	214,938.50	-24,407.41	0.04
		Base		12.082075	239,345.91	10.850000	214,938.50	-24,407.41	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,490.000	21.993633	1,000,490.36	28.060000	1,276,449.40	275,959.04	0.25
		Base		21.993633	1,000,490.36	28.060000	1,276,449.40	275,959.04	0.25
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	29,172.000	13.224405	385,782.33	32.570000	950,132.04	564,349.71	0.19
		Base		13.224405	385,782.33	32.570000	950,132.04	564,349.71	0.19
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	34,595.000	28.947903	1,001,452.69	41.090000	1,421,508.55	420,055.86	0.28
		Base		28.947903	1,001,452.69	41.090000	1,421,508.55	420,055.86	0.28
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,380.000	60.126576	503,860.71	39.920000	334,529.60	-169,331.11	0.07
		Base		60.126576	503,860.71	39.920000	334,529.60	-169,331.11	0.07
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,269.000	23.770093	434,255.82	12.840000	234,573.96	-199,681.86	0.05
		Base		23.770093	434,255.82	12.840000	234,573.96	-199,681.86	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,240.000	31.141963	630,313.33	47.730000	966,055.20	335,741.87	0.19
		Base		31.141963	630,313.33	47.730000	966,055.20	335,741.87	0.19
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,727.000	23.895115	949,281.25	27.240000	1,082,163.48	132,882.23	0.21
		Base		23.895115	949,281.25	27.240000	1,082,163.48	132,882.23	0.21
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	13,824.000	45.438882	628,147.10	12.240000	169,205.76	-458,941.34	0.03
		Base		45.438882	628,147.10	12.240000	169,205.76	-458,941.34	0.03
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,284.000	33.659921	1,221,316.59	46.860000	1,700,268.24	478,951.65	0.33
		Base		33.659921	1,221,316.59	46.860000	1,700,268.24	478,951.65	0.33

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21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	23,930.000	43.534757	1,041,786.73	88.690000	2,122,351.70	1,080,564.97	0.42
		Base		43.534757	1,041,786.73	88.690000	2,122,351.70	1,080,564.97	0.42
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,984.000	27.844438	222,309.99	43.180000	344,749.12	122,439.13	0.07
		Base		27.844438	222,309.99	43.180000	344,749.12	122,439.13	0.07
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	156,539.000	9.219565	1,443,221.43	10.400000	1,628,005.60	184,784.17	0.32
		Base		9.219565	1,443,221.43	10.400000	1,628,005.60	184,784.17	0.32
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,967.000	37.304460	1,192,511.67	29.920000	956,452.64	-236,059.03	0.19
		Base		37.304460	1,192,511.67	29.920000	956,452.64	-236,059.03	0.19
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,524.000	20.012240	1,151,184.08	11.280000	648,870.72	-502,313.36	0.13
		Base		20.012240	1,151,184.08	11.280000	648,870.72	-502,313.36	0.13
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,697.000	8.187812	210,402.21	13.920000	357,702.24	147,300.03	0.07
		Base		8.187812	210,402.21	13.920000	357,702.24	147,300.03	0.07
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	20,206.000	6.684743	135,071.91	11.810000	238,632.86	103,560.95	0.05
		Base		6.684743	135,071.91	11.810000	238,632.86	103,560.95	0.05
229669106	CUBIC CORP COMMON STOCK								
		Local	17,137.000	48.039349	823,250.33	40.160000	688,221.92	-135,028.41	0.13
		Base		48.039349	823,250.33	40.160000	688,221.92	-135,028.41	0.13
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,726.000	25.850114	509,919.34	25.130000	495,714.38	-14,204.96	0.10
		Base		25.850114	509,919.34	25.130000	495,714.38	-14,204.96	0.10
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,448.000	26.347984	486,067.60	48.645000	897,402.96	411,335.36	0.18
		Base		26.347984	486,067.60	48.645000	897,402.96	411,335.36	0.18

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23331S100	DHI GROUP INC COMMON STOCK USD.01								
		32,532.000	Local	8.163341	265,569.80	6.230000	202,674.36	-62,895.44	0.04
			Base	8.163341	265,569.80	6.230000	202,674.36	-62,895.44	0.04
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		17,033.000	Local	7.750864	132,020.46	10.610000	180,720.13	48,699.67	0.04
			Base	7.750864	132,020.46	10.610000	180,720.13	48,699.67	0.04
23335C101	DTS INC COMMON STOCK USD.0001								
		13,716.000	Local	31.423499	431,004.71	26.450000	362,788.20	-68,216.51	0.07
			Base	31.423499	431,004.71	26.450000	362,788.20	-68,216.51	0.07
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		9,959.000	Local	67.159709	668,843.54	14.930000	148,687.87	-520,155.67	0.03
			Base	67.159709	668,843.54	14.930000	148,687.87	-520,155.67	0.03
234264109	DAKTRONICS INC COMMON STOCK								
		30,351.000	Local	10.373076	314,833.22	6.250000	189,693.75	-125,139.47	0.04
			Base	10.373076	314,833.22	6.250000	189,693.75	-125,139.47	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		129,063.000	Local	16.894572	2,180,464.14	14.900000	1,923,038.70	-257,425.44	0.38
			Base	16.894572	2,180,464.14	14.900000	1,923,038.70	-257,425.44	0.38
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		8,380.000	Local	62.057553	520,042.29	67.130000	562,549.40	42,507.11	0.11
			Base	62.057553	520,042.29	67.130000	562,549.40	42,507.11	0.11
249908104	DEPOMED INC COMMON STOCK								
		47,917.000	Local	12.119116	580,711.69	19.620000	940,131.54	359,419.85	0.18
			Base	12.119116	580,711.69	19.620000	940,131.54	359,419.85	0.18
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		157,513.000	Local	10.557323	1,662,915.64	9.030000	1,422,342.39	-240,573.25	0.28
			Base	10.557323	1,662,915.64	9.030000	1,422,342.39	-240,573.25	0.28
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		20,290.000	Local	11.204310	227,335.45	10.730000	217,711.70	-9,623.75	0.04
			Base	11.204310	227,335.45	10.730000	217,711.70	-9,623.75	0.04

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253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,178.000	14.232593	344,115.63	17.010000	411,267.78	67,152.15	0.08
		Base		14.232593	344,115.63	17.010000	411,267.78	67,152.15	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	12,995.000	61.270969	796,216.24	84.780000	1,101,716.10	305,499.86	0.22
		Base		61.270969	796,216.24	84.780000	1,101,716.10	305,499.86	0.22
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,319.000	24.660064	747,668.48	18.790000	569,694.01	-177,974.47	0.11
		Base		24.660064	747,668.48	18.790000	569,694.01	-177,974.47	0.11
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	28,459.000	27.680808	787,768.11	35.000000	996,065.00	208,296.89	0.19
		Base		27.680808	787,768.11	35.000000	996,065.00	208,296.89	0.19
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,615.000	39.092920	923,179.31	57.200000	1,350,778.00	427,598.69	0.26
		Base		39.092920	923,179.31	57.200000	1,350,778.00	427,598.69	0.26
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,218.000	34.747621	667,779.78	84.840000	1,630,455.12	962,675.34	0.32
		Base		34.747621	667,779.78	84.840000	1,630,455.12	962,675.34	0.32
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	24,583.000	24.310737	597,630.84	89.760000	2,206,570.08	1,608,939.24	0.43
		Base		24.310737	597,630.84	89.760000	2,206,570.08	1,608,939.24	0.43
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	25,576.000	13.765365	352,062.98	14.600000	373,409.60	21,346.62	0.07
		Base		13.765365	352,062.98	14.600000	373,409.60	21,346.62	0.07
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,392.000	20.406153	314,091.50	9.400000	144,684.80	-169,406.70	0.03
		Base		20.406153	314,091.50	9.400000	144,684.80	-169,406.70	0.03
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,237.000	49.494377	1,249,089.60	68.920000	1,739,334.04	490,244.44	0.34
		Base		49.494377	1,249,089.60	68.920000	1,739,334.04	490,244.44	0.34

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278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,040.000	21.087723	422,597.96	47.900000	959,916.00	537,318.04	0.19
		Base		21.087723	422,597.96	47.900000	959,916.00	537,318.04	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,617.000	25.426928	498,800.05	22.420000	439,813.14	-58,986.91	0.09
		Base		25.426928	498,800.05	22.420000	439,813.14	-58,986.91	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,137.000	16.479844	216,495.71	14.020000	184,180.74	-32,314.97	0.04
		Base		16.479844	216,495.71	14.020000	184,180.74	-32,314.97	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	70,090.000	10.197844	714,766.90	14.610000	1,024,014.90	309,248.00	0.20
		Base		10.197844	714,766.90	14.610000	1,024,014.90	309,248.00	0.20
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,750.000	33.506007	1,063,815.73	47.270000	1,500,822.50	437,006.77	0.29
		Base		33.506007	1,063,815.73	47.270000	1,500,822.50	437,006.77	0.29
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	21,726.000	12.940605	281,147.59	5.840000	126,879.84	-154,267.75	0.02
		Base		12.940605	281,147.59	5.840000	126,879.84	-154,267.75	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,939.000	24.134532	891,505.49	43.040000	1,589,854.56	698,349.07	0.31
		Base		24.134532	891,505.49	43.040000	1,589,854.56	698,349.07	0.31
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,166.000	22.668974	207,783.82	20.120000	184,419.92	-23,363.90	0.04
		Base		22.668974	207,783.82	20.120000	184,419.92	-23,363.90	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	24,506.000	22.144094	542,663.17	28.120000	689,108.72	146,445.55	0.13
		Base		22.144094	542,663.17	28.120000	689,108.72	146,445.55	0.13
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,443.000	18.388712	467,864.00	29.020000	738,355.86	270,491.86	0.14
		Base		18.388712	467,864.00	29.020000	738,355.86	270,491.86	0.14

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29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,407.000	46.554333	484,490.94	22.050000	229,474.35	-255,016.59	0.04
		Base		46.554333	484,490.94	22.050000	229,474.35	-255,016.59	0.04
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,612.000	29.216409	543,775.81	23.530000	437,940.36	-105,835.45	0.09
		Base		29.216409	543,775.81	23.530000	437,940.36	-105,835.45	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,229.000	28.858013	468,336.69	37.280000	605,017.12	136,680.43	0.12
		Base		28.858013	468,336.69	37.280000	605,017.12	136,680.43	0.12
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	33,928.000	36.126447	1,225,698.08	59.470000	2,017,698.16	792,000.08	0.39
		Base		36.126447	1,225,698.08	59.470000	2,017,698.16	792,000.08	0.39
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,546.000	21.477351	290,932.20	21.120000	286,091.52	-4,840.68	0.06
		Base		21.477351	290,932.20	21.120000	286,091.52	-4,840.68	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	17,037.000	47.035918	801,350.94	44.390000	756,272.43	-45,078.51	0.15
		Base		47.035918	801,350.94	44.390000	756,272.43	-45,078.51	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	21,064.000	27.683264	583,120.27	7.360000	155,031.04	-428,089.23	0.03
		Base		27.683264	583,120.27	7.360000	155,031.04	-428,089.23	0.03
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,645.000	12.153767	445,374.81	21.010000	769,911.45	324,536.64	0.15
		Base		12.153767	445,374.81	21.010000	769,911.45	324,536.64	0.15
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,390.000	74.412367	326,670.29	81.790000	359,058.10	32,387.81	0.07
		Base		74.412367	326,670.29	81.790000	359,058.10	32,387.81	0.07
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,187.000	34.679328	700,071.59	39.940000	806,268.78	106,197.19	0.16
		Base		34.679328	700,071.59	39.940000	806,268.78	106,197.19	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,138.000	33.586883	978,654.59	30.560000	890,457.28	-88,197.31	0.17
		Base		33.586883	978,654.59	30.560000	890,457.28	-88,197.31	0.17
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	20,015.000	22.259998	445,533.86	33.040000	661,295.60	215,761.74	0.13
		Base		22.259998	445,533.86	33.040000	661,295.60	215,761.74	0.13
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	31,119.000	44.979100	1,399,704.61	44.190000	1,375,148.61	-24,556.00	0.27
		Base		44.979100	1,399,704.61	44.190000	1,375,148.61	-24,556.00	0.27
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	38,131.000	7.261774	276,898.72	8.050000	306,954.55	30,055.83	0.06
		Base		7.261774	276,898.72	8.050000	306,954.55	30,055.83	0.06
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	31,034.000	38.357350	1,190,381.99	34.850000	1,081,534.90	-108,847.09	0.21
		Base		38.357350	1,190,381.99	34.850000	1,081,534.90	-108,847.09	0.21
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,251.000	28.739197	754,432.66	52.410000	1,375,814.91	621,382.25	0.27
		Base		28.739197	754,432.66	52.410000	1,375,814.91	621,382.25	0.27
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,355.000	26.769697	544,897.18	58.410000	1,188,935.55	644,038.37	0.23
		Base		26.769697	544,897.18	58.410000	1,188,935.55	644,038.37	0.23
30219E103	EXPRESS INC COMMON STOCK								
		Local	53,684.000	18.708453	1,004,344.60	14.510000	778,954.84	-225,389.76	0.15
		Base		18.708453	1,004,344.60	14.510000	778,954.84	-225,389.76	0.15
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	27,560.000	15.077565	415,537.70	12.850000	354,146.00	-61,391.70	0.07
		Base		15.077565	415,537.70	12.850000	354,146.00	-61,391.70	0.07
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	39,978.000	23.260038	929,889.80	7.560000	302,233.68	-627,656.12	0.06
		Base		23.260038	929,889.80	7.560000	302,233.68	-627,656.12	0.06

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30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,909.000	24.518057	341,021.66	24.960000	347,168.64	6,146.98	0.07
		Base		24.518057	341,021.66	24.960000	347,168.64	6,146.98	0.07
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,059.000	42.663764	557,146.09	33.830000	441,785.97	-115,360.12	0.09
		Base		42.663764	557,146.09	33.830000	441,785.97	-115,360.12	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	47,417.000	7.629309	361,758.94	12.880000	610,730.96	248,972.02	0.12
		Base		7.629309	361,758.94	12.880000	610,730.96	248,972.02	0.12
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,472.000	31.169503	1,292,661.61	25.870000	1,072,880.64	-219,780.97	0.21
		Base		31.169503	1,292,661.61	25.870000	1,072,880.64	-219,780.97	0.21
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	33,115.000	21.456637	710,536.55	20.190000	668,591.85	-41,944.70	0.13
		Base		21.456637	710,536.55	20.190000	668,591.85	-41,944.70	0.13
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	91,919.000	4.845479	445,391.60	3.970000	364,918.43	-80,473.17	0.07
		Base		4.845479	445,391.60	3.970000	364,918.43	-80,473.17	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	22,150.000	44.329638	981,901.48	51.330000	1,136,959.50	155,058.02	0.22
		Base		44.329638	981,901.48	51.330000	1,136,959.50	155,058.02	0.22
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	69,586.000	6.064750	422,021.70	9.200000	640,191.20	218,169.50	0.13
		Base		6.064750	422,021.70	9.200000	640,191.20	218,169.50	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,513.000	16.504681	800,691.59	19.450000	943,577.85	142,886.26	0.18
		Base		16.504681	800,691.59	19.450000	943,577.85	142,886.26	0.18
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,806.000	20.151858	1,043,987.16	32.790000	1,698,718.74	654,731.58	0.33
		Base		20.151858	1,043,987.16	32.790000	1,698,718.74	654,731.58	0.33

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320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,782.000	12.633315	805,778.07	17.560000	1,120,011.92	314,233.85	0.22
		Base		12.633315	805,778.07	17.560000	1,120,011.92	314,233.85	0.22
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,419.000	37.540037	466,209.72	16.790000	208,515.01	-257,694.71	0.04
		Base		37.540037	466,209.72	16.790000	208,515.01	-257,694.71	0.04
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,919.000	33.035669	1,417,857.86	46.410000	1,991,870.79	574,012.93	0.39
		Base		33.035669	1,417,857.86	46.410000	1,991,870.79	574,012.93	0.39
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,216.000	20.638497	871,274.77	13.200000	557,251.20	-314,023.57	0.11
		Base		20.638497	871,274.77	13.200000	557,251.20	-314,023.57	0.11
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	26,589.000	15.639114	415,828.41	11.890000	316,143.21	-99,685.20	0.06
		Base		15.639114	415,828.41	11.890000	316,143.21	-99,685.20	0.06
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,829.000	34.762344	272,154.39	36.860000	288,576.94	16,422.55	0.06
		Base		34.762344	272,154.39	36.860000	288,576.94	16,422.55	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,880.000	35.335858	843,820.29	44.530000	1,063,376.40	219,556.11	0.21
		Base		35.335858	843,820.29	44.530000	1,063,376.40	219,556.11	0.21
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	56,852.000	19.018579	1,081,244.23	20.590000	1,170,582.68	89,338.45	0.23
		Base		19.018579	1,081,244.23	20.590000	1,170,582.68	89,338.45	0.23
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	31,748.000	26.102927	828,715.73	11.050000	350,815.40	-477,900.33	0.07
		Base		26.102927	828,715.73	11.050000	350,815.40	-477,900.33	0.07
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,050.000	26.368906	792,385.63	33.050000	993,152.50	200,766.87	0.19
		Base		26.368906	792,385.63	33.050000	993,152.50	200,766.87	0.19

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35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	69,929.000	12.607608	881,637.42	12.270000	858,028.83	-23,608.59	0.17
		Base		12.607608	881,637.42	12.270000	858,028.83	-23,608.59	0.17
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,459.000	14.000038	384,427.05	16.110000	442,364.49	57,937.44	0.09
		Base		14.000038	384,427.05	16.110000	442,364.49	57,937.44	0.09
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	39,172.000	28.146702	1,102,562.61	43.990000	1,723,176.28	620,613.67	0.34
		Base		28.146702	1,102,562.61	43.990000	1,723,176.28	620,613.67	0.34
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,830.000	15.239633	271,722.65	10.880000	193,990.40	-77,732.25	0.04
		Base		15.239633	271,722.65	10.880000	193,990.40	-77,732.25	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,494.000	39.593845	613,467.04	76.570000	1,186,375.58	572,908.54	0.23
		Base		39.593845	613,467.04	76.570000	1,186,375.58	572,908.54	0.23
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,010.000	24.231616	1,405,676.06	34.180000	1,982,781.80	577,105.74	0.39
		Base		24.231616	1,405,676.06	34.180000	1,982,781.80	577,105.74	0.39
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	31,455.000	39.306562	1,236,387.91	45.720000	1,438,122.60	201,734.69	0.28
		Base		39.306562	1,236,387.91	45.720000	1,438,122.60	201,734.69	0.28
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	91,388.000	12.303582	1,124,399.74	13.810000	1,262,068.28	137,668.54	0.25
		Base		12.303582	1,124,399.74	13.810000	1,262,068.28	137,668.54	0.25
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,620.000	23.806579	919,410.10	12.710000	490,860.20	-428,549.90	0.10
		Base		23.806579	919,410.10	12.710000	490,860.20	-428,549.90	0.10
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	22,971.000	11.193965	257,136.56	15.800000	362,941.80	105,805.24	0.07
		Base		11.193965	257,136.56	15.800000	362,941.80	105,805.24	0.07

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371532102	GENESCO INC COMMON STOCK USD1.								
		Local	16,399.000	55.550498	910,972.61	64.310000	1,054,619.69	143,647.08	0.21
		Base		55.550498	910,972.61	64.310000	1,054,619.69	143,647.08	0.21
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,571.000	51.033628	1,458,081.78	34.250000	978,556.75	-479,525.03	0.19
		Base		51.033628	1,458,081.78	34.250000	978,556.75	-479,525.03	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,453.000	45.236024	472,852.16	16.370000	171,115.61	-301,736.55	0.03
		Base		45.236024	472,852.16	16.370000	171,115.61	-301,736.55	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,869.201	20.187478	421,296.53	21.450000	447,644.36	26,347.83	0.09
		Base		20.187478	421,296.53	21.450000	447,644.36	26,347.83	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,324.000	13.411337	312,806.02	31.570000	736,338.68	423,532.66	0.14
		Base		13.411337	312,806.02	31.570000	736,338.68	423,532.66	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,735.000	16.663149	995,373.19	26.580000	1,587,756.30	592,383.11	0.31
		Base		16.663149	995,373.19	26.580000	1,587,756.30	592,383.11	0.31
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	34,119.000	19.553599	667,149.25	19.560000	667,367.64	218.39	0.13
		Base		19.553599	667,149.25	19.560000	667,367.64	218.39	0.13
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,781.000	23.042913	1,285,356.72	23.060000	1,286,309.86	953.14	0.25
		Base		23.042913	1,285,356.72	23.060000	1,286,309.86	953.14	0.25
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	46,025.000	31.058054	1,429,446.95	31.540000	1,451,628.50	22,181.55	0.28
		Base		31.058054	1,429,446.95	31.540000	1,451,628.50	22,181.55	0.28
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,917.000	21.216339	719,594.56	22.990000	779,751.83	60,157.27	0.15
		Base		21.216339	719,594.56	22.990000	779,751.83	60,157.27	0.15

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393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		28,362.000	Local	23.607381	669,552.55	19.720000	559,298.64	-110,253.91	0.11
			Base	23.607381	669,552.55	19.720000	559,298.64	-110,253.91	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		20,050.000	Local	32.523108	652,088.32	29.130000	584,056.50	-68,031.82	0.11
			Base	32.523108	652,088.32	29.130000	584,056.50	-68,031.82	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		21,758.000	Local	45.366129	987,076.23	16.100000	350,303.80	-636,772.43	0.07
			Base	45.366129	987,076.23	16.100000	350,303.80	-636,772.43	0.07
398433102	GRIFFON CORP COMMON STOCK USD.25								
		28,869.000	Local	11.044171	318,834.18	16.860000	486,731.34	167,897.16	0.10
			Base	11.044171	318,834.18	16.860000	486,731.34	167,897.16	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		16,448.000	Local	53.074501	872,969.40	49.360000	811,873.28	-61,096.12	0.16
			Base	53.074501	872,969.40	49.360000	811,873.28	-61,096.12	0.16
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		10,557.000	Local	25.482610	269,019.91	6.940000	73,265.58	-195,754.33	0.01
			Base	25.482610	269,019.91	6.940000	73,265.58	-195,754.33	0.01
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		20,226.000	Local	33.914953	685,963.83	3.130000	63,307.38	-622,656.45	0.01
			Base	33.914953	685,963.83	3.130000	63,307.38	-622,656.45	0.01
40416E103	HCI GROUP INC COMMON STOCK								
		6,834.000	Local	42.089636	287,640.57	27.280000	186,431.52	-101,209.05	0.04
			Base	42.089636	287,640.57	27.280000	186,431.52	-101,209.05	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		27,177.000	Local	20.527583	557,878.12	28.880000	784,871.76	226,993.64	0.15
			Base	20.527583	557,878.12	28.880000	784,871.76	226,993.64	0.15
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		65,999.000	Local	14.519261	958,256.69	17.610000	1,162,242.39	203,985.70	0.23
			Base	14.519261	958,256.69	17.610000	1,162,242.39	203,985.70	0.23

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,031.000	33.598350	1,344,975.56	28.990000	1,160,498.69	-184,476.87	0.23
		Base		33.598350	1,344,975.56	28.990000	1,160,498.69	-184,476.87	0.23
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,293.000	11.799456	298,443.63	23.490000	594,132.57	295,688.94	0.12
		Base		11.799456	298,443.63	23.490000	594,132.57	295,688.94	0.12
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,641.000	6.173486	374,366.36	2.850000	172,826.85	-201,539.51	0.03
		Base		6.173486	374,366.36	2.850000	172,826.85	-201,539.51	0.03
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,817.000	15.890628	998,201.56	6.640000	417,104.88	-581,096.68	0.08
		Base		15.890628	998,201.56	6.640000	417,104.88	-581,096.68	0.08
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	37,113.000	7.418301	275,315.42	1.590000	59,009.67	-216,305.75	0.01
		Base		7.418301	275,315.42	1.590000	59,009.67	-216,305.75	0.01
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	15,778.000	14.600863	230,372.41	18.030000	284,477.34	54,104.93	0.06
		Base		14.600863	230,372.41	18.030000	284,477.34	54,104.93	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,405.000	24.902597	931,481.64	37.960000	1,419,893.80	488,412.16	0.28
		Base		24.902597	931,481.64	37.960000	1,419,893.80	488,412.16	0.28
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,451.000	38.931768	290,080.60	43.410000	323,447.91	33,367.31	0.06
		Base		38.931768	290,080.60	43.410000	323,447.91	33,367.31	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,789.000	54.682329	535,285.32	32.080000	314,031.12	-221,254.20	0.06
		Base		54.682329	535,285.32	32.080000	314,031.12	-221,254.20	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,751.000	21.111692	1,198,109.62	41.380000	2,348,356.38	1,150,246.76	0.46
		Base		21.111692	1,198,109.62	41.380000	2,348,356.38	1,150,246.76	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		58,076.000	Local	7.003340	406,725.98	17.940000	1,041,883.44	635,157.46	0.20
			Base	7.003340	406,725.98	17.940000	1,041,883.44	635,157.46	0.20
42222N103	HEALTHSTREAM INC COMMON STOCK								
		19,160.000	Local	27.349388	524,014.28	26.520000	508,123.20	-15,891.08	0.10
			Base	27.349388	524,014.28	26.520000	508,123.20	-15,891.08	0.10
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		24,658.000	Local	13.122683	323,579.11	11.550000	284,799.90	-38,779.21	0.06
			Base	13.122683	323,579.11	11.550000	284,799.90	-38,779.21	0.06
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		27,719.000	Local	31.667266	877,784.96	30.385000	842,241.82	-35,543.14	0.16
			Base	31.667266	877,784.96	30.385000	842,241.82	-35,543.14	0.16
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		46,347.000	Local	17.589344	815,213.34	17.390000	805,974.33	-9,239.01	0.16
			Base	17.589344	815,213.34	17.390000	805,974.33	-9,239.01	0.16
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		13,676.000	Local	21.647942	296,057.25	16.880000	230,850.88	-65,206.37	0.05
			Base	21.647942	296,057.25	16.880000	230,850.88	-65,206.37	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		78,429.000	Local	5.230033	410,186.26	6.760000	530,180.04	119,993.78	0.10
			Base	5.230033	410,186.26	6.760000	530,180.04	119,993.78	0.10
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,551.000	Local	41.515824	728,644.23	34.790000	610,599.29	-118,044.94	0.12
			Base	41.515824	728,644.23	34.790000	610,599.29	-118,044.94	0.12
431571108	HILLENBRAND INC COMMON STOCK								
		49,420.000	Local	23.716586	1,172,073.69	30.040000	1,484,576.80	312,503.11	0.29
			Base	23.716586	1,172,073.69	30.040000	1,484,576.80	312,503.11	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		95,782.000	Local	10.361419	992,437.45	19.790000	1,895,525.78	903,088.33	0.37
			Base	10.361419	992,437.45	19.790000	1,895,525.78	903,088.33	0.37

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		31,468.000	Local	19.247042	605,665.92	33.790000	1,063,303.72	457,637.80	0.21
			Base	19.247042	605,665.92	33.790000	1,063,303.72	457,637.80	0.21
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		25,258.000	Local	29.786398	752,344.84	8.340000	210,651.72	-541,693.12	0.04
			Base	29.786398	752,344.84	8.340000	210,651.72	-541,693.12	0.04
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		26,837.000	Local	35.549530	954,042.74	38.370000	1,029,735.69	75,692.95	0.20
			Base	35.549530	954,042.74	38.370000	1,029,735.69	75,692.95	0.20
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		11,350.000	Local	56.510837	641,398.00	112.750000	1,279,712.50	638,314.50	0.25
			Base	56.510837	641,398.00	112.750000	1,279,712.50	638,314.50	0.25
45071R109	IXIA COMMON STOCK								
		48,728.000	Local	15.350010	747,975.28	9.820000	478,508.96	-269,466.32	0.09
			Base	15.350010	747,975.28	9.820000	478,508.96	-269,466.32	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		38,064.000	Local	21.580104	821,425.08	6.760000	257,312.64	-564,112.44	0.05
			Base	21.580104	821,425.08	6.760000	257,312.64	-564,112.44	0.05
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		54,416.000	Local	22.902528	1,246,263.96	28.820000	1,568,269.12	322,005.16	0.31
			Base	22.902528	1,246,263.96	28.820000	1,568,269.12	322,005.16	0.31
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		20,628.000	Local	31.629464	652,452.59	45.700000	942,699.60	290,247.01	0.18
			Base	31.629464	652,452.59	45.700000	942,699.60	290,247.01	0.18
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		8,672.000	Local	59.294408	514,201.11	80.660000	699,483.52	185,282.41	0.14
			Base	59.294408	514,201.11	80.660000	699,483.52	185,282.41	0.14
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		33,019.000	Local	26.653963	880,087.22	34.040000	1,123,966.76	243,879.54	0.22
			Base	26.653963	880,087.22	34.040000	1,123,966.76	243,879.54	0.22

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45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,786.000	19.002431	547,003.98	26.000000	748,436.00	201,432.02	0.15
		Base		19.002431	547,003.98	26.000000	748,436.00	201,432.02	0.15
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,799.000	47.083057	885,114.38	45.990000	864,566.01	-20,548.37	0.17
		Base		47.083057	885,114.38	45.990000	864,566.01	-20,548.37	0.17
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,179.000	50.174728	761,602.20	42.210000	640,705.59	-120,896.61	0.13
		Base		50.174728	761,602.20	42.210000	640,705.59	-120,896.61	0.13
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	12,747.000	31.753571	404,762.77	77.230000	984,450.81	579,688.04	0.19
		Base		31.753571	404,762.77	77.230000	984,450.81	579,688.04	0.19
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	11,402.000	45.024679	513,371.39	50.110000	571,354.22	57,982.83	0.11
		Base		45.024679	513,371.39	50.110000	571,354.22	57,982.83	0.11
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	13,024.000	23.865788	310,828.02	36.290000	472,640.96	161,812.94	0.09
		Base		23.865788	310,828.02	36.290000	472,640.96	161,812.94	0.09
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	22,768.000	44.539032	1,014,064.67	79.780000	1,816,431.04	802,366.37	0.36
		Base		44.539032	1,014,064.67	79.780000	1,816,431.04	802,366.37	0.36
45825N107	INTELIQUENT INC COMMON STOCK USD.001								
		Local	2,900.000	19.891600	57,685.64	19.890000	57,681.00	-4.64	0.01
		Base		19.891600	57,685.64	19.890000	57,681.00	-4.64	0.01
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	19,805.000	27.864549	551,857.40	30.930000	612,568.65	60,711.25	0.12
		Base		27.864549	551,857.40	30.930000	612,568.65	60,711.25	0.12
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,396.000	21.951072	294,056.56	28.570000	382,723.72	88,667.16	0.07
		Base		21.951072	294,056.56	28.570000	382,723.72	88,667.16	0.07

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45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	45,667.000	20.772236	948,605.70	35.400000	1,616,611.80	668,006.10	0.32
		Base		20.772236	948,605.70	35.400000	1,616,611.80	668,006.10	0.32
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	13,853.000	37.291597	516,600.49	40.990000	567,834.47	51,233.98	0.11
		Base		37.291597	516,600.49	40.990000	567,834.47	51,233.98	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	51,345.000	16.399866	842,051.11	15.250000	783,011.25	-59,039.86	0.15
		Base		16.399866	842,051.11	15.250000	783,011.25	-59,039.86	0.15
46113M108	INTERVAL LEISURE GROUP W/I COMMON STOCK USD.01								
		Local	86,945.000	14.889975	1,294,608.87	15.900000	1,382,425.50	87,816.63	0.27
		Base		14.889975	1,294,608.87	15.900000	1,382,425.50	87,816.63	0.27
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,799.000	29.757963	351,114.21	27.290000	321,994.71	-29,119.50	0.06
		Base		29.757963	351,114.21	27.290000	321,994.71	-29,119.50	0.06
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,655.000	23.900086	565,356.54	12.130000	286,935.15	-278,421.39	0.06
		Base		23.900086	565,356.54	12.130000	286,935.15	-278,421.39	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	44,135.000	14.951946	659,904.15	1.440000	63,554.40	-596,349.75	0.01
		Base		14.951946	659,904.15	1.440000	63,554.40	-596,349.75	0.01
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	26,044.000	14.549060	378,915.71	16.720000	435,455.68	56,539.97	0.09
		Base		14.549060	378,915.71	16.720000	435,455.68	56,539.97	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,667.000	9.451429	601,744.12	8.880000	565,362.96	-36,381.16	0.11
		Base		9.451429	601,744.12	8.880000	565,362.96	-36,381.16	0.11
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,543.000	29.237243	629,857.92	35.080000	755,728.44	125,870.52	0.15
		Base		29.237243	629,857.92	35.080000	755,728.44	125,870.52	0.15

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464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	212,451.000	101.765477	21,620,177.28	116.210000	24,688,930.71	3,068,753.43	4.83
		Base		101.765477	21,620,177.28	116.210000	24,688,930.71	3,068,753.43	4.83
465741106	ITRON INC COMMON STOCK								
		Local	29,722.000	34.620996	1,029,005.23	43.100000	1,281,018.20	252,012.97	0.25
		Base		34.620996	1,029,005.23	43.100000	1,281,018.20	252,012.97	0.25
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,536.000	62.647982	722,707.12	119.270000	1,375,898.72	653,191.60	0.27
		Base		62.647982	722,707.12	119.270000	1,375,898.72	653,191.60	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,913.000	22.366989	512,494.83	61.220000	1,402,733.86	890,239.03	0.27
		Base		22.366989	512,494.83	61.220000	1,402,733.86	890,239.03	0.27
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,101.000	58.910100	830,691.32	90.410000	1,274,871.41	444,180.09	0.25
		Base		58.910100	830,691.32	90.410000	1,274,871.41	444,180.09	0.25
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	21,224.000	35.414032	751,627.42	42.520000	902,444.48	150,817.06	0.18
		Base		35.414032	751,627.42	42.520000	902,444.48	150,817.06	0.18
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	67,363.000	13.105664	882,836.86	13.010000	876,392.63	-6,444.23	0.17
		Base		13.105664	882,836.86	13.010000	876,392.63	-6,444.23	0.17
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	23,323.000	16.804864	391,939.84	18.970000	442,437.31	50,497.47	0.09
		Base		16.804864	391,939.84	18.970000	442,437.31	50,497.47	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,787.000	15.602473	1,042,042.38	11.290000	754,025.23	-288,017.15	0.15
		Base		15.602473	1,042,042.38	11.290000	754,025.23	-288,017.15	0.15
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,264.000	14.360258	161,753.95	14.680000	165,355.52	3,601.57	0.03
		Base		14.360258	161,753.95	14.680000	165,355.52	3,601.57	0.03

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49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,379.000	24.426647	1,596,989.78	28.030000	1,832,573.37	235,583.59	0.36
		Base		24.426647	1,596,989.78	28.030000	1,832,573.37	235,583.59	0.36
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	47,807.000	18.782880	897,953.14	26.580000	1,270,710.06	372,756.92	0.25
		Base		18.782880	897,953.14	26.580000	1,270,710.06	372,756.92	0.25
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	49,151.000	3.959362	194,606.58	2.220000	109,115.22	-85,491.36	0.02
		Base		3.959362	194,606.58	2.220000	109,115.22	-85,491.36	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,173.000	35.088173	567,481.03	30.730000	496,996.29	-70,484.74	0.10
		Base		35.088173	567,481.03	30.730000	496,996.29	-70,484.74	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,922.000	19.519427	876,851.68	20.700000	929,885.40	53,033.72	0.18
		Base		19.519427	876,851.68	20.700000	929,885.40	53,033.72	0.18
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	24,187.000	28.444256	687,981.22	27.930000	675,542.91	-12,438.31	0.13
		Base		28.444256	687,981.22	27.930000	675,542.91	-12,438.31	0.13
501014104	KRISPY KREME DOUGHNUTS INC COMMON STOCK								
		Local	47,834.000	17.456219	835,000.76	20.960000	1,002,600.64	167,599.88	0.20
		Base		17.456219	835,000.76	20.960000	1,002,600.64	167,599.88	0.20
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,194.000	10.564424	583,092.83	12.170000	671,710.98	88,618.15	0.13
		Base		10.564424	583,092.83	12.170000	671,710.98	88,618.15	0.13
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	10,233.000	25.347168	259,377.57	43.280000	442,884.24	183,506.67	0.09
		Base		25.347168	259,377.57	43.280000	442,884.24	183,506.67	0.09
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	16,097.000	34.787738	559,978.22	12.080000	194,451.76	-365,526.46	0.04
		Base		34.787738	559,978.22	12.080000	194,451.76	-365,526.46	0.04

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502175102	LTC PROPERTIES INC REIT USD.01								
		Local	29,735.000	34.288716	1,019,574.98	51.730000	1,538,191.55	518,616.57	0.30
		Base		34.288716	1,019,574.98	51.730000	1,538,191.55	518,616.57	0.30
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	39,128.000	13.647524	534,000.33	27.820000	1,088,540.96	554,540.63	0.21
		Base		13.647524	534,000.33	27.820000	1,088,540.96	554,540.63	0.21
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,532.000	52.389187	394,595.36	41.160000	310,017.12	-84,578.24	0.06
		Base		52.389187	394,595.36	41.160000	310,017.12	-84,578.24	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,903.000	39.765375	870,981.01	23.790000	521,072.37	-349,908.64	0.10
		Base		39.765375	870,981.01	23.790000	521,072.37	-349,908.64	0.10
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	34,377.000	19.783090	680,083.29	26.910000	925,085.07	245,001.78	0.18
		Base		19.783090	680,083.29	26.910000	925,085.07	245,001.78	0.18
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,403.000	86.190239	465,685.86	88.330000	477,246.99	11,561.13	0.09
		Base		86.190239	465,685.86	88.330000	477,246.99	11,561.13	0.09
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	165,885.000	9.627196	1,597,007.45	10.110000	1,677,097.35	80,089.90	0.33
		Base		9.627196	1,597,007.45	10.110000	1,677,097.35	80,089.90	0.33
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,860.000	63.840923	948,676.12	119.270000	1,772,352.20	823,676.08	0.35
		Base		63.840923	948,676.12	119.270000	1,772,352.20	823,676.08	0.35
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,449.000	69.360896	586,030.21	67.860000	573,349.14	-12,681.07	0.11
		Base		69.360896	586,030.21	67.860000	573,349.14	-12,681.07	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,278.000	25.742006	496,254.39	7.840000	151,139.52	-345,114.87	0.03
		Base		25.742006	496,254.39	7.840000	151,139.52	-345,114.87	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,686.000	40.244637	752,011.28	71.070000	1,328,014.02	576,002.74	0.26
		Base		40.244637	752,011.28	71.070000	1,328,014.02	576,002.74	0.26
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	17,585.000	63.015510	1,108,127.74	118.190000	2,078,371.15	970,243.41	0.41
		Base		63.015510	1,108,127.74	118.190000	2,078,371.15	970,243.41	0.41
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	38,735.000	12.297157	476,330.38	6.340000	245,579.90	-230,750.48	0.05
		Base		12.297157	476,330.38	6.340000	245,579.90	-230,750.48	0.05
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,605.000	40.213745	788,390.48	63.430000	1,243,545.15	455,154.67	0.24
		Base		40.213745	788,390.48	63.430000	1,243,545.15	455,154.67	0.24
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,254.000	28.466131	605,019.15	15.420000	327,736.68	-277,282.47	0.06
		Base		28.466131	605,019.15	15.420000	327,736.68	-277,282.47	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	37,193.000	23.754315	883,494.24	24.200000	900,070.60	16,576.36	0.18
		Base		23.754315	883,494.24	24.200000	900,070.60	16,576.36	0.18
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,252.000	22.111835	668,927.24	20.230000	611,997.96	-56,929.28	0.12
		Base		22.111835	668,927.24	20.230000	611,997.96	-56,929.28	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,260.000	14.452835	263,908.77	12.100000	220,946.00	-42,962.77	0.04
		Base		14.452835	263,908.77	12.100000	220,946.00	-42,962.77	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,432.000	14.673437	197,093.61	38.560000	517,937.92	320,844.31	0.10
		Base		14.673437	197,093.61	38.560000	517,937.92	320,844.31	0.10
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	53,804.000	25.879746	1,392,433.87	36.280000	1,952,009.12	559,575.25	0.38
		Base		25.879746	1,392,433.87	36.280000	1,952,009.12	559,575.25	0.38

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	30,749.000	23.485128	722,144.20	24.340000	748,430.66	26,286.46	0.15
		Base		23.485128	722,144.20	24.340000	748,430.66	26,286.46	0.15
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,347.000	16.271552	314,805.71	18.830000	364,304.01	49,498.30	0.07
		Base		16.271552	314,805.71	18.830000	364,304.01	49,498.30	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,856.000	28.656481	1,199,445.66	43.060000	1,802,319.36	602,873.70	0.35
		Base		28.656481	1,199,445.66	43.060000	1,802,319.36	602,873.70	0.35
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,864.000	45.554981	586,019.27	43.840000	563,957.76	-22,061.51	0.11
		Base		45.554981	586,019.27	43.840000	563,957.76	-22,061.51	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	14,295.000	30.595175	437,358.03	24.080000	344,223.60	-93,134.43	0.07
		Base		30.595175	437,358.03	24.080000	344,223.60	-93,134.43	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	43,645.000	26.468981	1,155,238.66	34.180000	1,491,786.10	336,547.44	0.29
		Base		26.468981	1,155,238.66	34.180000	1,491,786.10	336,547.44	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,308.000	53.321314	1,029,527.94	65.770000	1,269,887.16	240,359.22	0.25
		Base		53.321314	1,029,527.94	65.770000	1,269,887.16	240,359.22	0.25
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,231.000	29.211332	561,763.12	37.820000	727,316.42	165,553.30	0.14
		Base		29.211332	561,763.12	37.820000	727,316.42	165,553.30	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	14,734.000	12.733529	187,615.82	21.100000	310,887.40	123,271.58	0.06
		Base		12.733529	187,615.82	21.100000	310,887.40	123,271.58	0.06
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	19,089.000	11.218882	214,157.23	16.970000	323,940.33	109,783.10	0.06
		Base		11.218882	214,157.23	16.970000	323,940.33	109,783.10	0.06

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57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,253.000	29.577215	569,450.13	68.490000	1,318,637.97	749,187.84	0.26
		Base		29.577215	569,450.13	68.490000	1,318,637.97	749,187.84	0.26
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,054.000	21.718635	392,108.23	19.800000	357,469.20	-34,639.03	0.07
		Base		21.718635	392,108.23	19.800000	357,469.20	-34,639.03	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,575.000	25.079211	867,113.73	52.515000	1,815,706.13	948,592.40	0.36
		Base		25.079211	867,113.73	52.515000	1,815,706.13	948,592.40	0.36
576690101	MATERION CORP COMMON STOCK								
		Local	15,710.000	32.939587	517,480.91	24.760000	388,979.60	-128,501.31	0.08
		Base		32.939587	517,480.91	24.760000	388,979.60	-128,501.31	0.08
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,873.000	14.879828	310,586.65	16.490000	344,195.77	33,609.12	0.07
		Base		14.879828	310,586.65	16.490000	344,195.77	33,609.12	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	33,925.000	25.989472	881,692.84	32.290000	1,095,438.25	213,745.41	0.21
		Base		25.989472	881,692.84	32.290000	1,095,438.25	213,745.41	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,126.000	42.980065	1,079,917.11	55.640000	1,398,010.64	318,093.53	0.27
		Base		42.980065	1,079,917.11	55.640000	1,398,010.64	318,093.53	0.27
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	54,561.000	23.231133	1,267,513.86	33.630000	1,834,886.43	567,372.57	0.36
		Base		23.231133	1,267,513.86	33.630000	1,834,886.43	567,372.57	0.36
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,339.000	22.099507	162,188.28	33.270000	244,168.53	81,980.25	0.05
		Base		22.099507	162,188.28	33.270000	244,168.53	81,980.25	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	44,936.000	24.801122	1,114,463.24	46.870000	2,106,150.32	991,687.08	0.41
		Base		24.801122	1,114,463.24	46.870000	2,106,150.32	991,687.08	0.41

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	31,393.000	16.520506	518,628.24	24.860000	780,429.98	261,801.74	0.15
		Base		16.520506	518,628.24	24.860000	780,429.98	261,801.74	0.15
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,998.000	20.260624	668,560.06	19.500000	643,461.00	-25,099.06	0.13
		Base		20.260624	668,560.06	19.500000	643,461.00	-25,099.06	0.13
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,750.000	15.643896	543,625.37	19.830000	689,092.50	145,467.13	0.13
		Base		15.643896	543,625.37	19.830000	689,092.50	145,467.13	0.13
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,179.000	30.606982	893,081.14	37.540000	1,095,379.66	202,298.52	0.21
		Base		30.606982	893,081.14	37.540000	1,095,379.66	202,298.52	0.21
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,947.000	16.708222	483,652.90	34.230000	990,855.81	507,202.91	0.19
		Base		16.708222	483,652.90	34.230000	990,855.81	507,202.91	0.19
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,364.000	139.396723	1,026,517.47	175.020000	1,288,847.28	262,329.81	0.25
		Base		139.396723	1,026,517.47	175.020000	1,288,847.28	262,329.81	0.25
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	78,182.000	11.221718	877,336.32	7.980000	623,892.36	-253,443.96	0.12
		Base		11.221718	877,336.32	7.980000	623,892.36	-253,443.96	0.12
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,860.000	26.401683	920,362.67	34.640000	1,207,550.40	287,187.73	0.24
		Base		26.401683	920,362.67	34.640000	1,207,550.40	287,187.73	0.24
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	49,598.000	15.801366	783,716.15	10.800000	535,658.40	-248,057.75	0.10
		Base		15.801366	783,716.15	10.800000	535,658.40	-248,057.75	0.10
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,515.000	12.679904	107,969.38	21.970000	187,074.55	79,105.17	0.04
		Base		12.679904	107,969.38	21.970000	187,074.55	79,105.17	0.04

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609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	29,071.000	25.479996	740,728.97	68.320000	1,986,130.72	1,245,401.75	0.39
		Base		25.479996	740,728.97	68.320000	1,986,130.72	1,245,401.75	0.39
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	31,890.000	17.390315	554,577.16	24.630000	785,450.70	230,873.54	0.15
		Base		17.390315	554,577.16	24.630000	785,450.70	230,873.54	0.15
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,291.000	42.184573	1,066,890.03	63.560000	1,607,495.96	540,605.93	0.31
		Base		42.184573	1,066,890.03	63.560000	1,607,495.96	540,605.93	0.31
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	69,748.000	4.628065	322,798.29	2.390000	166,697.72	-156,100.57	0.03
		Base		4.628065	322,798.29	2.390000	166,697.72	-156,100.57	0.03
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	25,761.000	45.847504	1,181,077.54	53.920000	1,389,033.12	207,955.58	0.27
		Base		45.847504	1,181,077.54	53.920000	1,389,033.12	207,955.58	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,373.000	34.106590	490,214.02	27.180000	390,658.14	-99,555.88	0.08
		Base		34.106590	490,214.02	27.180000	390,658.14	-99,555.88	0.08
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,835.000	20.325173	260,873.59	21.680000	278,262.80	17,389.21	0.05
		Base		20.325173	260,873.59	21.680000	278,262.80	17,389.21	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,802.000	22.789614	1,021,020.29	31.880000	1,428,287.76	407,267.47	0.28
		Base		22.789614	1,021,020.29	31.880000	1,428,287.76	407,267.47	0.28
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,289.000	60.522082	622,711.70	63.400000	652,322.60	29,610.90	0.13
		Base		60.522082	622,711.70	63.400000	652,322.60	29,610.90	0.13
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,189.000	12.544277	215,623.57	14.400000	247,521.60	31,898.03	0.05
		Base		12.544277	215,623.57	14.400000	247,521.60	31,898.03	0.05

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628778102	N B T BANCORP INC COMMON STOCK USD.01								
		33,689.000	Local	22.333558	752,395.24	28.630000	964,516.07	212,120.83	0.19
			Base	22.333558	752,395.24	28.630000	964,516.07	212,120.83	0.19
62914B100	NIC INC COMMON STOCK								
		48,073.000	Local	16.823294	808,746.21	21.940000	1,054,721.62	245,975.41	0.21
			Base	16.823294	808,746.21	21.940000	1,054,721.62	245,975.41	0.21
630077105	NANOMETRICS INC COMMON STOCK								
		19,135.000	Local	16.225230	310,469.77	20.790000	397,816.65	87,346.88	0.08
			Base	16.225230	310,469.77	20.790000	397,816.65	87,346.88	0.08
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		3,812.000	Local	93.250063	355,469.24	94.350000	359,662.20	4,192.96	0.07
			Base	93.250063	355,469.24	94.350000	359,662.20	4,192.96	0.07
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		8,662.000	Local	54.025526	467,969.11	91.970000	796,644.14	328,675.03	0.16
			Base	54.025526	467,969.11	91.970000	796,644.14	328,675.03	0.16
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		25,971.000	Local	19.988399	519,118.72	37.800000	981,703.80	462,585.08	0.19
			Base	19.988399	519,118.72	37.800000	981,703.80	462,585.08	0.19
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		37,360.000	Local	11.771064	439,766.96	16.150000	603,364.00	163,597.04	0.12
			Base	11.771064	439,766.96	16.150000	603,364.00	163,597.04	0.12
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		13,125.000	Local	30.109736	395,190.29	72.370000	949,856.25	554,665.96	0.19
			Base	30.109736	395,190.29	72.370000	949,856.25	554,665.96	0.19
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		106,865.000	Local	12.552567	1,341,430.07	14.230000	1,520,688.95	179,258.88	0.30
			Base	12.552567	1,341,430.07	14.230000	1,520,688.95	179,258.88	0.30
640491106	NEOGEN CORP COMMON STOCK USD.16								
		29,427.000	Local	31.984204	941,199.16	56.250000	1,655,268.75	714,069.59	0.32
			Base	31.984204	941,199.16	56.250000	1,655,268.75	714,069.59	0.32

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64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,539.000	35.142033	897,492.38	47.540000	1,214,124.06	316,631.68	0.24
		Base		35.142033	897,492.38	47.540000	1,214,124.06	316,631.68	0.24
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	65,965.000	11.734342	774,055.88	5.790000	381,937.35	-392,118.53	0.07
		Base		11.734342	774,055.88	5.790000	381,937.35	-392,118.53	0.07
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	42,058.000	10.930501	459,715.01	4.620000	194,307.96	-265,407.05	0.04
		Base		10.930501	459,715.01	4.620000	194,307.96	-265,407.05	0.04
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	30,722.000	15.485686	475,751.25	14.830000	455,607.26	-20,143.99	0.09
		Base		15.485686	475,751.25	14.830000	455,607.26	-20,143.99	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,880.000	12.619688	1,008,060.68	14.830000	1,184,620.40	176,559.72	0.23
		Base		12.619688	1,008,060.68	14.830000	1,184,620.40	176,559.72	0.23
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	21,562.000	46.109831	994,220.18	64.820000	1,397,648.84	403,428.66	0.27
		Base		46.109831	994,220.18	64.820000	1,397,648.84	403,428.66	0.27
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	37,797.000	40.617050	1,535,202.63	63.070000	2,383,856.79	848,654.16	0.47
		Base		40.617050	1,535,202.63	63.070000	2,383,856.79	848,654.16	0.47
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	22,849.000	14.539499	332,213.01	25.360000	579,450.64	247,237.63	0.11
		Base		14.539499	332,213.01	25.360000	579,450.64	247,237.63	0.11
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	39,082.000	30.379878	1,187,306.41	59.720000	2,333,977.04	1,146,670.63	0.46
		Base		30.379878	1,187,306.41	59.720000	2,333,977.04	1,146,670.63	0.46
67103X102	OFG BANCORP COMMON STOCK USD1.								
		Local	34,440.000	15.237985	524,796.22	8.300000	285,852.00	-238,944.22	0.06
		Base		15.237985	524,796.22	8.300000	285,852.00	-238,944.22	0.06

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Base Currency: USD - US DOLLAR

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671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	13,781.000	48.690000	670,996.89	58.130000	801,089.53	130,092.64	0.16
		Base		48.690000	670,996.89	58.130000	801,089.53	130,092.64	0.16
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,717.000	12.039170	1,272,744.93	12.530000	1,324,634.01	51,889.08	0.26
		Base		12.039170	1,272,744.93	12.530000	1,324,634.01	51,889.08	0.26
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,134.000	23.242365	165,811.03	27.310000	194,829.54	29,018.51	0.04
		Base		23.242365	165,811.03	27.310000	194,829.54	29,018.51	0.04
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,169.000	19.562057	551,043.57	34.230000	964,224.87	413,181.30	0.19
		Base		19.562057	551,043.57	34.230000	964,224.87	413,181.30	0.19
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	37,677.000	18.569623	699,647.67	36.950000	1,392,165.15	692,517.48	0.27
		Base		18.569623	699,647.67	36.950000	1,392,165.15	692,517.48	0.27
684000102	OPUS BANK COMMON STOCK								
		Local	14,779.000	34.887160	515,597.34	33.800000	499,530.20	-16,067.14	0.10
		Base		34.887160	515,597.34	33.800000	499,530.20	-16,067.14	0.10
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,411.000	8.488649	181,750.46	5.310000	113,692.41	-68,058.05	0.02
		Base		8.488649	181,750.46	5.310000	113,692.41	-68,058.05	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,077.000	13.747594	413,486.38	15.990000	480,931.23	67,444.85	0.09
		Base		13.747594	413,486.38	15.990000	480,931.23	67,444.85	0.09
690070107	OUTERWALL INC COMMON STOCK USD.001								
		Local	13,501.000	50.491495	681,685.68	42.000000	567,042.00	-114,643.68	0.11
		Base		50.491495	681,685.68	42.000000	567,042.00	-114,643.68	0.11
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	11,564.000	45.740611	528,944.43	56.620000	654,753.68	125,809.25	0.13
		Base		45.740611	528,944.43	56.620000	654,753.68	125,809.25	0.13

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69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	36,325.000	42.687210	1,550,612.89	57.610000	2,092,683.25	542,070.36	0.41
		Base		42.687210	1,550,612.89	57.610000	2,092,683.25	542,070.36	0.41
69336V101	PGT INC COMMON STOCK USD.01								
		Local	38,180.000	9.075605	346,506.58	10.300000	393,254.00	46,747.42	0.08
		Base		9.075605	346,506.58	10.300000	393,254.00	46,747.42	0.08
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,334.000	30.745369	1,117,102.25	24.140000	877,102.76	-239,999.49	0.17
		Base		30.745369	1,117,102.25	24.140000	877,102.76	-239,999.49	0.17
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,289.000	65.569538	1,002,492.66	106.080000	1,621,857.12	619,364.46	0.32
		Base		65.569538	1,002,492.66	106.080000	1,621,857.12	619,364.46	0.32
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,613.000	24.180169	522,606.00	68.000000	1,469,684.00	947,078.00	0.29
		Base		24.180169	522,606.00	68.000000	1,469,684.00	947,078.00	0.29
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,869.000	26.881329	426,579.81	14.530000	230,576.57	-196,003.24	0.05
		Base		26.881329	426,579.81	14.530000	230,576.57	-196,003.24	0.05
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	63,961.000	17.032076	1,089,388.63	16.730000	1,070,067.53	-19,321.10	0.21
		Base		17.032076	1,089,388.63	16.730000	1,070,067.53	-19,321.10	0.21
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	54,483.000	16.113303	877,901.09	21.450000	1,168,660.35	290,759.26	0.23
		Base		16.113303	877,901.09	21.450000	1,168,660.35	290,759.26	0.23
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,315.000	12.930468	366,126.21	20.310000	575,077.65	208,951.44	0.11
		Base		12.930468	366,126.21	20.310000	575,077.65	208,951.44	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,829.000	12.836904	203,195.36	18.760000	296,952.04	93,756.68	0.06
		Base		12.836904	203,195.36	18.760000	296,952.04	93,756.68	0.06

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71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,103.000	16.458009	396,687.39	24.660000	594,379.98	197,692.59	0.12
		Base		16.458009	396,687.39	24.660000	594,379.98	197,692.59	0.12
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,524.000	31.987731	464,589.81	18.660000	271,017.84	-193,571.97	0.05
		Base		31.987731	464,589.81	18.660000	271,017.84	-193,571.97	0.05
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK								
		Local	63,584.000	34.135187	2,170,451.76	60.120000	3,822,670.08	1,652,218.32	0.75
		Base		34.135187	2,170,451.76	60.120000	3,822,670.08	1,652,218.32	0.75
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	30,349.000	25.484858	773,439.97	48.850000	1,482,548.65	709,108.68	0.29
		Base		25.484858	773,439.97	48.850000	1,482,548.65	709,108.68	0.29
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	50,728.000	10.772480	546,466.35	4.600000	233,348.80	-313,117.55	0.05
		Base		10.772480	546,466.35	4.600000	233,348.80	-313,117.55	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,107.000	33.364223	370,576.42	37.700000	418,733.90	48,157.48	0.08
		Base		33.364223	370,576.42	37.700000	418,733.90	48,157.48	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,151.000	32.967874	862,142.88	43.200000	1,129,723.20	267,580.32	0.22
		Base		32.967874	862,142.88	43.200000	1,129,723.20	267,580.32	0.22
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,171.000	60.564926	1,039,960.34	54.640000	938,223.44	-101,736.90	0.18
		Base		60.564926	1,039,960.34	54.640000	938,223.44	-101,736.90	0.18
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,880.000	38.256895	263,207.44	39.340000	270,659.20	7,451.76	0.05
		Base		38.256895	263,207.44	39.340000	270,659.20	7,451.76	0.05
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,588.000	39.778149	898,508.83	50.070000	1,130,981.16	232,472.33	0.22
		Base		39.778149	898,508.83	50.070000	1,130,981.16	232,472.33	0.22

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74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,719.000	38.524982	1,607,223.73	53.550000	2,234,052.45	626,828.72	0.44
		Base		38.524982	1,607,223.73	53.550000	2,234,052.45	626,828.72	0.44
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	39,461.000	24.166991	953,653.64	27.460000	1,083,599.06	129,945.42	0.21
		Base		24.166991	953,653.64	27.460000	1,083,599.06	129,945.42	0.21
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,565.000	76.763999	1,425,123.64	57.560000	1,068,601.40	-356,522.24	0.21
		Base		76.763999	1,425,123.64	57.560000	1,068,601.40	-356,522.24	0.21
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,557.000	45.083544	430,863.43	44.880000	428,918.16	-1,945.27	0.08
		Base		45.083544	430,863.43	44.880000	428,918.16	-1,945.27	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,399.000	15.130277	702,029.73	19.640000	911,276.36	209,246.63	0.18
		Base		15.130277	702,029.73	19.640000	911,276.36	209,246.63	0.18
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	65,239.000	10.183195	664,341.46	14.740000	961,622.86	297,281.40	0.19
		Base		10.183195	664,341.46	14.740000	961,622.86	297,281.40	0.19
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	10,380.000	48.874064	507,312.78	89.200000	925,896.00	418,583.22	0.18
		Base		48.874064	507,312.78	89.200000	925,896.00	418,583.22	0.18
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,912.000	34.294400	1,197,286.09	11.910000	415,801.92	-781,484.17	0.08
		Base		34.294400	1,197,286.09	11.910000	415,801.92	-781,484.17	0.08
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	19,170.000	25.931435	497,105.61	29.810000	571,457.70	74,352.09	0.11
		Base		25.931435	497,105.61	29.810000	571,457.70	74,352.09	0.11
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,863.000	17.139895	460,429.01	18.590000	499,383.17	38,954.16	0.10
		Base		17.139895	460,429.01	18.590000	499,383.17	38,954.16	0.10

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74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,139.000	7.594937	213,713.94	3.550000	99,893.45	-113,820.49	0.02
		Base		7.594937	213,713.94	3.550000	99,893.45	-113,820.49	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,116.000	12.555422	290,231.14	10.710000	247,572.36	-42,658.78	0.05
		Base		12.555422	290,231.14	10.710000	247,572.36	-42,658.78	0.05
749607107	RLI CORP COMMON STOCK USD1.								
		Local	29,798.000	36.973453	1,101,734.94	68.780000	2,049,506.44	947,771.50	0.40
		Base		36.973453	1,101,734.94	68.780000	2,049,506.44	947,771.50	0.40
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,329.000	11.437850	987,418.12	12.080000	1,042,854.32	55,436.20	0.20
		Base		11.437850	987,418.12	12.080000	1,042,854.32	55,436.20	0.20
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,943.000	22.965001	779,501.02	13.590000	461,285.37	-318,215.65	0.09
		Base		22.965001	779,501.02	13.590000	461,285.37	-318,215.65	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,839.000	32.407241	448,483.81	40.260000	557,158.14	108,674.33	0.11
		Base		32.407241	448,483.81	40.260000	557,158.14	108,674.33	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,703.000	41.620361	445,462.72	47.430000	507,643.29	62,180.57	0.10
		Base		41.620361	445,462.72	47.430000	507,643.29	62,180.57	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,200.000	15.595742	455,395.66	12.450000	363,540.00	-91,855.66	0.07
		Base		15.595742	455,395.66	12.450000	363,540.00	-91,855.66	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,382.000	18.679799	492,810.45	27.360000	721,811.52	229,001.07	0.14
		Base		18.679799	492,810.45	27.360000	721,811.52	229,001.07	0.14
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,638.000	11.878150	494,582.39	12.280000	511,314.64	16,732.25	0.10
		Base		11.878150	494,582.39	12.280000	511,314.64	16,732.25	0.10

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76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	28,830.000	11.428191	329,474.74	14.780000	426,107.40	96,632.66	0.08
		Base		11.428191	329,474.74	14.780000	426,107.40	96,632.66	0.08
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	78,911.000	16.068174	1,267,955.66	21.670000	1,710,001.37	442,045.71	0.33
		Base		16.068174	1,267,955.66	21.670000	1,710,001.37	442,045.71	0.33
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,322.000	56.691802	245,021.97	59.830000	258,585.26	13,563.29	0.05
		Base		56.691802	245,021.97	59.830000	258,585.26	13,563.29	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,741.000	24.698130	586,358.31	7.460000	177,107.86	-409,250.45	0.03
		Base		24.698130	586,358.31	7.460000	177,107.86	-409,250.45	0.03
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,220.000	28.975451	643,834.53	31.940000	709,706.80	65,872.27	0.14
		Base		28.975451	643,834.53	31.940000	709,706.80	65,872.27	0.14
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	14,119.000	49.559479	699,730.28	61.100000	862,670.90	162,940.62	0.17
		Base		49.559479	699,730.28	61.100000	862,670.90	162,940.62	0.17
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	64,379.000	10.855204	698,847.16	15.640000	1,006,887.56	308,040.40	0.20
		Base		10.855204	698,847.16	15.640000	1,006,887.56	308,040.40	0.20
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,204.000	8.594024	405,672.31	3.610000	170,406.44	-235,265.87	0.03
		Base		8.594024	405,672.31	3.610000	170,406.44	-235,265.87	0.03
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,218.000	9.921724	240,284.31	15.530000	376,105.54	135,821.23	0.07
		Base		9.921724	240,284.31	15.530000	376,105.54	135,821.23	0.07
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	26,466.000	7.437135	196,831.22	15.950000	422,132.70	225,301.48	0.08
		Base		7.437135	196,831.22	15.950000	422,132.70	225,301.48	0.08

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783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,371.000	22.798903	624,028.78	24.450000	669,220.95	45,192.17	0.13
		Base		22.798903	624,028.78	24.450000	669,220.95	45,192.17	0.13
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,631.000	12.319626	402,001.72	14.850000	484,570.35	82,568.63	0.09
		Base		12.319626	402,001.72	14.850000	484,570.35	82,568.63	0.09
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,695.000	33.610782	1,098,904.51	26.070000	852,358.65	-246,545.86	0.17
		Base		33.610782	1,098,904.51	26.070000	852,358.65	-246,545.86	0.17
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	51,191.000	22.665152	1,160,251.78	20.635000	1,056,326.29	-103,925.49	0.21
		Base		22.665152	1,160,251.78	20.635000	1,056,326.29	-103,925.49	0.21
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,056.000	46.928120	518,837.30	61.580000	680,828.48	161,991.18	0.13
		Base		46.928120	518,837.30	61.580000	680,828.48	161,991.18	0.13
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	18,801.000	24.736465	465,070.27	14.980000	281,638.98	-183,431.29	0.06
		Base		24.736465	465,070.27	14.980000	281,638.98	-183,431.29	0.06
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,616.000	34.967264	685,917.85	25.140000	493,146.24	-192,771.61	0.10
		Base		34.967264	685,917.85	25.140000	493,146.24	-192,771.61	0.10
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	15,581.000	54.178114	844,149.20	86.640000	1,349,937.84	505,788.64	0.26
		Base		54.178114	844,149.20	86.640000	1,349,937.84	505,788.64	0.26
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,747.000	16.637138	960,744.83	26.810000	1,548,197.07	587,452.24	0.30
		Base		16.637138	960,744.83	26.810000	1,548,197.07	587,452.24	0.30
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,928.000	42.443336	378,934.10	61.710000	550,946.88	172,012.78	0.11
		Base		42.443336	378,934.10	61.710000	550,946.88	172,012.78	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,127.000	35.451877	713,539.93	37.110000	746,912.97	33,373.04	0.15
		Base		35.451877	713,539.93	37.110000	746,912.97	33,373.04	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,891.000	31.016023	647,955.73	39.610000	827,492.51	179,536.78	0.16
		Base		31.016023	647,955.73	39.610000	827,492.51	179,536.78	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	22,900.000	25.680330	588,079.56	24.420000	559,218.00	-28,861.56	0.11
		Base		25.680330	588,079.56	24.420000	559,218.00	-28,861.56	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,960.000	32.156521	770,470.25	35.280000	845,308.80	74,838.55	0.17
		Base		32.156521	770,470.25	35.280000	845,308.80	74,838.55	0.17
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,142.000	13.129553	513,916.97	13.060000	511,194.52	-2,722.45	0.10
		Base		13.129553	513,916.97	13.060000	511,194.52	-2,722.45	0.10
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,737.000	11.612476	461,444.96	9.190000	365,183.03	-96,261.93	0.07
		Base		11.612476	461,444.96	9.190000	365,183.03	-96,261.93	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	41,837.000	15.947496	667,195.39	15.840000	662,698.08	-4,497.31	0.13
		Base		15.947496	667,195.39	15.840000	662,698.08	-4,497.31	0.13
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,487.000	72.208185	901,663.60	57.950000	723,621.65	-178,041.95	0.14
		Base		72.208185	901,663.60	57.950000	723,621.65	-178,041.95	0.14
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,614.000	19.674482	720,361.49	21.380000	782,807.32	62,445.83	0.15
		Base		19.674482	720,361.49	21.380000	782,807.32	62,445.83	0.15
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,347.000	13.486466	1,110,569.98	10.870000	895,111.89	-215,458.09	0.18
		Base		13.486466	1,110,569.98	10.870000	895,111.89	-215,458.09	0.18

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816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	45,208.000	19.378436	876,060.32	38.210000	1,727,397.68	851,337.36	0.34
		Base		19.378436	876,060.32	38.210000	1,727,397.68	851,337.36	0.34
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,196.000	19.865220	1,017,019.81	23.860000	1,221,536.56	204,516.75	0.24
		Base		19.865220	1,017,019.81	23.860000	1,221,536.56	204,516.75	0.24
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,712.000	26.457076	124,665.74	36.210000	170,621.52	45,955.78	0.03
		Base		26.457076	124,665.74	36.210000	170,621.52	45,955.78	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	17,062.000	44.689220	762,487.48	49.390000	842,692.18	80,204.70	0.16
		Base		44.689220	762,487.48	49.390000	842,692.18	80,204.70	0.16
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	100.000	46.767500	4,676.75	45.800000	4,580.00	-96.75	0.00
		Base		46.767500	4,676.75	45.800000	4,580.00	-96.75	0.00
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,418.000	37.359533	837,526.00	46.185000	1,035,375.33	197,849.33	0.20
		Base		37.359533	837,526.00	46.185000	1,035,375.33	197,849.33	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	32,210.000	30.117810	970,094.66	39.970000	1,287,433.70	317,339.04	0.25
		Base		30.117810	970,094.66	39.970000	1,287,433.70	317,339.04	0.25
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,301.000	15.091678	230,917.76	2.290000	35,039.29	-195,878.47	0.01
		Base		15.091678	230,917.76	2.290000	35,039.29	-195,878.47	0.01
830879102	SKYWEST INC COMMON STOCK								
		Local	40,301.000	14.159931	570,659.39	26.460000	1,066,364.46	495,705.07	0.21
		Base		14.159931	570,659.39	26.460000	1,066,364.46	495,705.07	0.21
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	38,077.000	13.304360	506,590.11	27.050000	1,029,982.85	523,392.74	0.20
		Base		13.304360	506,590.11	27.050000	1,029,982.85	523,392.74	0.20

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,525.000	16.538252	372,524.12	17.110000	385,402.75	12,878.63	0.08
		Base		16.538252	372,524.12	17.110000	385,402.75	12,878.63	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	62,330.000	27.315320	1,702,563.90	31.620000	1,970,874.60	268,310.70	0.39
		Base		27.315320	1,702,563.90	31.620000	1,970,874.60	268,310.70	0.39
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,122.450	25.859663	494,500.12	30.920000	591,266.15	96,766.03	0.12
		Base		25.859663	494,500.12	30.920000	591,266.15	96,766.03	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,388.000	21.928378	644,431.17	30.580000	898,685.04	254,253.87	0.18
		Base		21.928378	644,431.17	30.580000	898,685.04	254,253.87	0.18
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	47,773.000	9.841227	470,144.92	6.570000	313,868.61	-156,276.31	0.06
		Base		9.841227	470,144.92	6.570000	313,868.61	-156,276.31	0.06
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,786.000	46.247158	1,655,000.80	70.840000	2,535,080.24	880,079.44	0.50
		Base		46.247158	1,655,000.80	70.840000	2,535,080.24	880,079.44	0.50
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,160.000	14.971778	241,943.93	19.165000	309,706.40	67,762.47	0.06
		Base		14.971778	241,943.93	19.165000	309,706.40	67,762.47	0.06
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,228.000	16.888921	358,518.02	4.880000	103,592.64	-254,925.38	0.02
		Base		16.888921	358,518.02	4.880000	103,592.64	-254,925.38	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,315.000	35.139653	432,744.83	87.420000	1,076,577.30	643,832.47	0.21
		Base		35.139653	432,744.83	87.420000	1,076,577.30	643,832.47	0.21
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	15,486.000	20.658924	319,924.09	39.780000	616,033.08	296,108.99	0.12
		Base		20.658924	319,924.09	39.780000	616,033.08	296,108.99	0.12

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854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	10,043.000	44.015774	442,050.42	82.630000	829,853.09	387,802.67	0.16
		Base		44.015774	442,050.42	82.630000	829,853.09	387,802.67	0.16
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	23,277.000	9.124100	212,381.68	7.720000	179,698.44	-32,683.24	0.04
		Base		9.124100	212,381.68	7.720000	179,698.44	-32,683.24	0.04
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	14,355.000	43.061743	618,151.32	59.530000	854,553.15	236,401.83	0.17
		Base		43.061743	618,151.32	59.530000	854,553.15	236,401.83	0.17
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	94,218.000	12.083839	1,138,515.11	15.700000	1,479,222.60	340,707.49	0.29
		Base		12.083839	1,138,515.11	15.700000	1,479,222.60	340,707.49	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	18,314.000	20.381763	373,271.60	41.410000	758,382.74	385,111.14	0.15
		Base		20.381763	373,271.60	41.410000	758,382.74	385,111.14	0.15
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	94,952.000	12.255262	1,163,661.67	11.860000	1,126,130.72	-37,530.95	0.22
		Base		12.255262	1,163,661.67	11.860000	1,126,130.72	-37,530.95	0.22
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,748.000	43.077475	376,841.75	49.130000	429,789.24	52,947.49	0.08
		Base		43.077475	376,841.75	49.130000	429,789.24	52,947.49	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	14,872.000	35.706218	531,022.87	64.010000	951,956.72	420,933.85	0.19
		Base		35.706218	531,022.87	64.010000	951,956.72	420,933.85	0.19
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,420.000	13.320077	911,359.70	13.240000	905,880.80	-5,478.90	0.18
		Base		13.320077	911,359.70	13.240000	905,880.80	-5,478.90	0.18
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,318.000	13.731253	690,929.17	5.820000	292,850.76	-398,078.41	0.06
		Base		13.731253	690,929.17	5.820000	292,850.76	-398,078.41	0.06

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86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,225.000	18.901725	552,402.90	24.850000	726,241.25	173,838.35	0.14
		Base		18.901725	552,402.90	24.850000	726,241.25	173,838.35	0.14
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,535.000	19.846288	348,004.66	26.780000	469,587.30	121,582.64	0.09
		Base		19.846288	348,004.66	26.780000	469,587.30	121,582.64	0.09
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	27,131.000	16.350507	443,605.61	20.370000	552,658.47	109,052.86	0.11
		Base		16.350507	443,605.61	20.370000	552,658.47	109,052.86	0.11
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,338.000	41.183575	878,775.12	47.670000	1,017,182.46	138,407.34	0.20
		Base		41.183575	878,775.12	47.670000	1,017,182.46	138,407.34	0.20
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,207.000	15.967844	162,983.78	23.480000	239,660.36	76,676.58	0.05
		Base		15.967844	162,983.78	23.480000	239,660.36	76,676.58	0.05
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,412.000	18.905447	574,952.44	28.960000	880,731.52	305,779.08	0.17
		Base		18.905447	574,952.44	28.960000	880,731.52	305,779.08	0.17
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	31,561.000	34.212874	1,079,792.51	31.860000	1,005,533.46	-74,259.05	0.20
		Base		34.212874	1,079,792.51	31.860000	1,005,533.46	-74,259.05	0.20
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	151,908.000	8.782904	1,334,193.38	6.660000	1,011,707.28	-322,486.10	0.20
		Base		8.782904	1,334,193.38	6.660000	1,011,707.28	-322,486.10	0.20
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	51,061.000	11.578915	591,230.99	7.530000	384,489.33	-206,741.66	0.08
		Base		11.578915	591,230.99	7.530000	384,489.33	-206,741.66	0.08
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,138.000	33.690610	1,284,892.48	12.660000	482,827.08	-802,065.40	0.09
		Base		33.690610	1,284,892.48	12.660000	482,827.08	-802,065.40	0.09

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
			66,532.000	Local 17.998702	1,197,489.64	37.920000	2,522,893.44	1,325,403.80	0.49
				Base 17.998702	1,197,489.64	37.920000	2,522,893.44	1,325,403.80	0.49
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
			49,983.000	Local 15.288891	764,184.66	19.170000	958,174.11	193,989.45	0.19
				Base 15.288891	764,184.66	19.170000	958,174.11	193,989.45	0.19
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
			29,378.000	Local 14.540416	427,168.33	7.720000	226,798.16	-200,370.17	0.04
				Base 14.540416	427,168.33	7.720000	226,798.16	-200,370.17	0.04
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
			41,245.000	Local 19.143459	789,571.96	24.880000	1,026,175.60	236,603.64	0.20
				Base 19.143459	789,571.96	24.880000	1,026,175.60	236,603.64	0.20
878155100	TEAM INC COMMON STOCK USD.3								
			23,143.000	Local 28.922138	669,345.05	24.830000	574,640.69	-94,704.36	0.11
				Base 28.922138	669,345.05	24.830000	574,640.69	-94,704.36	0.11
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
			12,830.000	Local 19.856408	254,757.71	27.130000	348,077.90	93,320.19	0.07
				Base 19.856408	254,757.71	27.130000	348,077.90	93,320.19	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
			13,853.000	Local 43.961859	609,003.63	53.870000	746,261.11	137,257.48	0.15
				Base 43.961859	609,003.63	53.870000	746,261.11	137,257.48	0.15
88157K101	TESCO CORP COMMON STOCK								
			36,288.000	Local 12.107722	439,365.02	6.690000	242,766.72	-196,598.30	0.05
				Base 12.107722	439,365.02	6.690000	242,766.72	-196,598.30	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
			70,895.000	Local 10.119122	717,395.13	6.370000	451,601.15	-265,793.98	0.09
				Base 10.119122	717,395.13	6.370000	451,601.15	-265,793.98	0.09
88162G103	TETRA TECH INC COMMON STOCK USD.01								
			45,432.000	Local 23.718607	1,077,583.74	30.745000	1,396,806.84	319,223.10	0.27
				Base 23.718607	1,077,583.74	30.745000	1,396,806.84	319,223.10	0.27

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88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	36,130.000	19.744613	713,372.88	30.640000	1,107,023.20	393,650.32	0.22
		Base		19.744613	713,372.88	30.640000	1,107,023.20	393,650.32	0.22
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	36,001.000	36.390752	1,310,103.48	46.760000	1,683,406.76	373,303.28	0.33
		Base		36.390752	1,310,103.48	46.760000	1,683,406.76	373,303.28	0.33
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,913.000	18.726454	691,249.61	4.410000	162,786.33	-528,463.28	0.03
		Base		18.726454	691,249.61	4.410000	162,786.33	-528,463.28	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,825.000	18.089137	539,508.51	9.620000	286,916.50	-252,592.01	0.06
		Base		18.089137	539,508.51	9.620000	286,916.50	-252,592.01	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,293.000	22.655696	776,931.78	6.200000	212,616.60	-564,315.18	0.04
		Base		22.655696	776,931.78	6.200000	212,616.60	-564,315.18	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,662.000	43.075550	416,195.96	65.000000	628,030.00	211,834.04	0.12
		Base		43.075550	416,195.96	65.000000	628,030.00	211,834.04	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	30,163.000	29.048657	876,194.65	36.200000	1,091,900.60	215,705.95	0.21
		Base		29.048657	876,194.65	36.200000	1,091,900.60	215,705.95	0.21
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,462.000	19.608267	381,616.10	16.120000	313,727.44	-67,888.66	0.06
		Base		19.608267	381,616.10	16.120000	313,727.44	-67,888.66	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,003.000	43.232672	994,481.16	44.920000	1,033,294.76	38,813.60	0.20
		Base		43.232672	994,481.16	44.920000	1,033,294.76	38,813.60	0.20
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,300.000	17.359033	578,055.81	18.920000	630,036.00	51,980.19	0.12
		Base		17.359033	578,055.81	18.920000	630,036.00	51,980.19	0.12

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	74,893.000	5.526317	413,882.46	6.410000	480,064.13	66,181.67	0.09
		Base		5.526317	413,882.46	6.410000	480,064.13	66,181.67	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,932.000	8.093452	282,720.48	7.020000	245,222.64	-37,497.84	0.05
		Base		8.093452	282,720.48	7.020000	245,222.64	-37,497.84	0.05
89969Q104	TUMI HOLDINGS INC COMMON STOCK USD.01								
		Local	44,037.000	17.906243	788,537.23	26.740000	1,177,549.38	389,012.15	0.23
		Base		17.906243	788,537.23	26.740000	1,177,549.38	389,012.15	0.23
902104108	II VI INC COMMON STOCK								
		Local	41,607.000	21.452881	892,590.04	18.760000	780,547.32	-112,042.72	0.15
		Base		21.452881	892,590.04	18.760000	780,547.32	-112,042.72	0.15
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	32,985.000	45.333222	1,495,316.34	53.210000	1,755,131.85	259,815.51	0.34
		Base		45.333222	1,495,316.34	53.210000	1,755,131.85	259,815.51	0.34
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,843.000	43.697159	473,808.30	60.910000	660,447.13	186,638.83	0.13
		Base		43.697159	473,808.30	60.910000	660,447.13	186,638.83	0.13
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,806.000	49.501670	485,413.38	60.210000	590,419.26	105,005.88	0.12
		Base		49.501670	485,413.38	60.210000	590,419.26	105,005.88	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	49,801.000	31.264942	1,557,025.39	34.470000	1,716,640.47	159,615.08	0.34
		Base		31.264942	1,557,025.39	34.470000	1,716,640.47	159,615.08	0.34
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,948.000	25.755890	539,534.39	22.970000	481,175.56	-58,358.83	0.09
		Base		25.755890	539,534.39	22.970000	481,175.56	-58,358.83	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,753.000	29.673737	348,755.43	27.230000	320,034.19	-28,721.24	0.06
		Base		29.673737	348,755.43	27.230000	320,034.19	-28,721.24	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,991.000	67.759782	812,507.54	115.720000	1,387,598.52	575,090.98	0.27
		Base		67.759782	812,507.54	115.720000	1,387,598.52	575,090.98	0.27
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,328.000	23.936072	965,293.90	15.560000	627,503.68	-337,790.22	0.12
		Base		23.936072	965,293.90	15.560000	627,503.68	-337,790.22	0.12
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	55,137.000	14.704229	810,747.10	18.290000	1,008,455.73	197,708.63	0.20
		Base		14.704229	810,747.10	18.290000	1,008,455.73	197,708.63	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	50,846.000	28.155547	1,431,596.95	37.510000	1,907,233.46	475,636.51	0.37
		Base		28.155547	1,431,596.95	37.510000	1,907,233.46	475,636.51	0.37
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,699.000	22.520474	376,069.40	42.430000	708,538.57	332,469.17	0.14
		Base		22.520474	376,069.40	42.430000	708,538.57	332,469.17	0.14
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,057.000	23.225725	326,484.01	16.380000	230,253.66	-96,230.35	0.05
		Base		23.225725	326,484.01	16.380000	230,253.66	-96,230.35	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,817.000	45.355075	808,091.38	57.740000	1,028,753.58	220,662.20	0.20
		Base		45.355075	808,091.38	57.740000	1,028,753.58	220,662.20	0.20
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,318.000	29.157217	330,001.38	72.280000	818,065.04	488,063.66	0.16
		Base		29.157217	330,001.38	72.280000	818,065.04	488,063.66	0.16
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,921.000	37.297545	593,814.22	92.690000	1,475,717.49	881,903.27	0.29
		Base		37.297545	593,814.22	92.690000	1,475,717.49	881,903.27	0.29
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,616.000	42.283317	406,596.38	57.180000	549,842.88	143,246.50	0.11
		Base		42.283317	406,596.38	57.180000	549,842.88	143,246.50	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		25,253.000	Local	15.987089	403,721.95	18.580000	469,200.74	65,478.79	0.09
			Base	15.987089	403,721.95	18.580000	469,200.74	65,478.79	0.09
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		16,611.000	Local	14.256814	236,819.93	2.260000	37,540.86	-199,279.07	0.01
			Base	14.256814	236,819.93	2.260000	37,540.86	-199,279.07	0.01
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		20,756.000	Local	19.245473	399,459.03	24.780000	514,333.68	114,874.65	0.10
			Base	19.245473	399,459.03	24.780000	514,333.68	114,874.65	0.10
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		17,073.000	Local	46.928346	801,207.65	45.950000	784,504.35	-16,703.30	0.15
			Base	46.928346	801,207.65	45.950000	784,504.35	-16,703.30	0.15
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		15,629.000	Local	8.193446	128,055.37	2.790000	43,604.91	-84,450.46	0.01
			Base	8.193446	128,055.37	2.790000	43,604.91	-84,450.46	0.01
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		23,403.000	Local	12.416679	290,587.54	16.390000	383,575.17	92,987.63	0.08
			Base	12.416679	290,587.54	16.390000	383,575.17	92,987.63	0.08
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		13,623.000	Local	29.883475	407,102.58	41.660000	567,534.18	160,431.60	0.11
			Base	29.883475	407,102.58	41.660000	567,534.18	160,431.60	0.11
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		31,248.000	Local	36.607210	1,143,902.10	16.560000	517,466.88	-626,435.22	0.10
			Base	36.607210	1,143,902.10	16.560000	517,466.88	-626,435.22	0.10
92335C106	VERA BRADLEY INC COMMON STOCK								
		15,925.000	Local	17.178163	273,562.24	14.170000	225,657.25	-47,904.99	0.04
			Base	17.178163	273,562.24	14.170000	225,657.25	-47,904.99	0.04
923454102	VERITIV CORP COMMON STOCK USD.01								
		6,400.000	Local	40.253381	257,621.64	37.580000	240,512.00	-17,109.64	0.05
			Base	40.253381	257,621.64	37.580000	240,512.00	-17,109.64	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,882.000	22.642849	359,613.73	31.000000	492,342.00	132,728.27	0.10
		Base		22.642849	359,613.73	31.000000	492,342.00	132,728.27	0.10
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	182,352.000	6.298852	1,148,608.24	6.630000	1,208,993.76	60,385.52	0.24
		Base		6.298852	1,148,608.24	6.630000	1,208,993.76	60,385.52	0.24
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,934.000	11.911362	154,061.55	10.070000	130,245.38	-23,816.17	0.03
		Base		11.911362	154,061.55	10.070000	130,245.38	-23,816.17	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,357.000	24.259144	518,102.53	28.880000	616,790.16	98,687.63	0.12
		Base		24.259144	518,102.53	28.880000	616,790.16	98,687.63	0.12
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,688.000	107.070452	501,946.28	71.180000	333,691.84	-168,254.44	0.07
		Base		107.070452	501,946.28	71.180000	333,691.84	-168,254.44	0.07
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	19,033.000	41.698321	793,644.15	30.570000	581,838.81	-211,805.34	0.11
		Base		41.698321	793,644.15	30.570000	581,838.81	-211,805.34	0.11
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,445.000	50.952112	532,194.81	117.450000	1,226,765.25	694,570.44	0.24
		Base		50.952112	532,194.81	117.450000	1,226,765.25	694,570.44	0.24
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,415.000	40.752521	1,157,982.88	59.810000	1,699,501.15	541,518.27	0.33
		Base		40.752521	1,157,982.88	59.810000	1,699,501.15	541,518.27	0.33
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,304.000	19.705959	419,815.74	22.780000	485,305.12	65,489.38	0.09
		Base		19.705959	419,815.74	22.780000	485,305.12	65,489.38	0.09
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,849.000	39.590384	865,010.30	58.260000	1,272,922.74	407,912.44	0.25
		Base		39.590384	865,010.30	58.260000	1,272,922.74	407,912.44	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,999.000	46.719044	934,334.16	49.260000	985,150.74	50,816.58	0.19
		Base		46.719044	934,334.16	49.260000	985,150.74	50,816.58	0.19
97186T108	WILSHIRE BANCORP INC COMMON STOCK								
		Local	55,660.000	5.760919	320,652.76	10.420000	579,977.20	259,324.44	0.11
		Base		5.760919	320,652.76	10.420000	579,977.20	259,324.44	0.11
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,090.000	12.918176	272,444.34	22.920000	483,382.80	210,938.46	0.09
		Base		12.918176	272,444.34	22.920000	483,382.80	210,938.46	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,416.000	38.582518	1,559,351.03	51.000000	2,061,216.00	501,864.97	0.40
		Base		38.582518	1,559,351.03	51.000000	2,061,216.00	501,864.97	0.40
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	78,076.000	20.832652	1,626,530.16	20.320000	1,586,504.32	-40,025.84	0.31
		Base		20.832652	1,626,530.16	20.320000	1,586,504.32	-40,025.84	0.31
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	6,566.000	64.743093	425,103.15	45.600000	299,409.60	-125,693.55	0.06
		Base		64.743093	425,103.15	45.600000	299,409.60	-125,693.55	0.06
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	26,872.000	16.070267	431,840.22	18.410000	494,713.52	62,873.30	0.10
		Base		16.070267	431,840.22	18.410000	494,713.52	62,873.30	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	18,704.000	10.642803	199,062.98	17.430000	326,010.72	126,947.74	0.06
		Base		10.642803	199,062.98	17.430000	326,010.72	126,947.74	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	25,373.000	22.523519	571,489.24	27.330000	693,444.09	121,954.85	0.14
		Base		22.523519	571,489.24	27.330000	693,444.09	121,954.85	0.14
989817101	ZUMIEZ INC COMMON STOCK								
		Local	14,796.000	25.570670	378,343.64	14.310000	211,730.76	-166,612.88	0.04
		Base		25.570670	378,343.64	14.310000	211,730.76	-166,612.88	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		68,479.000	Local	8.681799	594,520.91	9.900000	677,942.10	83,421.19	0.13
			Base	8.681799	594,520.91	9.900000	677,942.10	83,421.19	0.13
G3323L100	FABRINET COMMON STOCK USD.01								
		24,026.000	Local	20.696508	497,254.30	37.120000	891,845.12	394,590.82	0.17
			Base	20.696508	497,254.30	37.120000	891,845.12	394,590.82	0.17
US DOLLAR Total									
		19,311,345.901	Local		428,908,316.30		510,692,617.01	81,784,300.71	99.92
			Base		428,908,316.30		510,692,617.01	81,784,300.71	99.92
EQUITY Total									
		19,311,345.901	Base		428,908,316.30		510,692,617.01	81,784,300.71	99.92

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		19,712,219.181	Base	429,309,189.58		511,093,490.29	81,784,300.71	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,736,706.970	1.000000	5,736,706.97	1.000000	5,736,706.97	0.00	0.29
		Base		1.000000	5,736,706.97	1.000000	5,736,706.97	0.00	0.29
US DOLLAR Total									
		Local	5,736,706.970		5,736,706.97		5,736,706.97	0.00	0.29
		Base			5,736,706.97		5,736,706.97	0.00	0.29
CASH Total									
		Base	5,736,706.970		5,736,706.97		5,736,706.97	0.00	0.29
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.0401	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.313000	5,015,650.00	15,650.00	0.25
		Base		100.000000	5,000,000.00	100.313000	5,015,650.00	15,650.00	0.25
US DOLLAR Total									
		Local	5,000,000.000		5,000,000.00		5,015,650.00	15,650.00	0.25
		Base			5,000,000.00		5,015,650.00	15,650.00	0.25
CASH EQUIVALENT Total									
		Base	5,000,000.000		5,000,000.00		5,015,650.00	15,650.00	0.25
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	657,864.940	1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
		Base		1.000000	657,864.94	1.000000	657,864.94	0.00	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		657,864.940	Local		657,864.94		657,864.94	0.00	0.03
			Base		657,864.94		657,864.94	0.00	0.03
EQUITY Total									
		657,864.940	Base		657,864.94		657,864.94	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	99.898936	4,994,946.80	110.319000	5,515,950.00	521,003.20	0.28
			Base	99.898936	4,994,946.80	110.319000	5,515,950.00	521,003.20	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.684493	4,984,224.66	120.242200	6,012,110.00	1,027,885.34	0.31
			Base	99.684493	4,984,224.66	120.242200	6,012,110.00	1,027,885.34	0.31
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	102.604000	10,260,400.00	34,500.00	0.52
			Base	102.259000	10,225,900.00	102.604000	10,260,400.00	34,500.00	0.52
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.919711	3,969,810.13	109.845600	4,364,165.69	394,355.56	0.22
			Base	99.919711	3,969,810.13	109.845600	4,364,165.69	394,355.56	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		5,000,000.000	Local	107.987055	5,399,352.73	110.150000	5,507,500.00	108,147.27	0.28
			Base	107.987055	5,399,352.73	110.150000	5,507,500.00	108,147.27	0.28
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		5,000,000.000	Local	99.734311	4,986,715.57	146.760900	7,338,045.00	2,351,329.43	0.37
			Base	99.734311	4,986,715.57	146.760900	7,338,045.00	2,351,329.43	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.1966	18 Mar 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	99.531700	6,967,219.00	-32,781.00	0.35
			Base	100.000000	7,000,000.00	99.531700	6,967,219.00	-32,781.00	0.35

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026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.923350	2,997,700.50	125.581600	3,767,448.00	769,747.50	0.19
		Base		99.923350	2,997,700.50	125.581600	3,767,448.00	769,747.50	0.19
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	108.381768	5,419,088.40	111.402600	5,570,130.00	151,041.60	0.28
		Base		108.381768	5,419,088.40	111.402600	5,570,130.00	151,041.60	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	99.681700	6,977,719.00	-22,281.00	0.35
		Base		100.000000	7,000,000.00	99.681700	6,977,719.00	-22,281.00	0.35
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.9266	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.988600	9,898,860.00	-101,140.00	0.50
		Base		100.000000	10,000,000.00	98.988600	9,898,860.00	-101,140.00	0.50
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	100.234000	7,016,380.00	16,380.00	0.36
		Base		100.000000	7,000,000.00	100.234000	7,016,380.00	16,380.00	0.36
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.9561	15 Aug 2016		
		Local	5,000,000.000	99.948606	4,997,430.30	99.948606	4,997,430.30	0.00	0.25
		Base		99.948606	4,997,430.30	99.948606	4,997,430.30	0.00	0.25
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	100.433966	5,021,698.32	100.433966	5,021,698.32	0.00	0.26
		Base		100.433966	5,021,698.32	100.433966	5,021,698.32	0.00	0.26
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.1201	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	99.985500	6,998,985.00	-1,015.00	0.36
		Base		100.000000	7,000,000.00	99.985500	6,998,985.00	-1,015.00	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	100.414100	3,012,423.00	12,423.00	0.15
		Base		100.000000	3,000,000.00	100.414100	3,012,423.00	12,423.00	0.15
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.986641	4,999,332.07	100.829500	5,041,475.00	42,142.93	0.26
		Base		99.986641	4,999,332.07	100.829500	5,041,475.00	42,142.93	0.26

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084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.908850	2,997,265.50	104.854000	3,145,620.00	148,354.50	0.16
		Base		99.908850	2,997,265.50	104.854000	3,145,620.00	148,354.50	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.458816	4,587,354.63	111.296620	4,622,148.63	34,794.00	0.23
	Original Face:	Base	4,153,000.000	110.458816	4,587,354.63	111.296620	4,622,148.63	34,794.00	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.757345	5,137,867.23	112.060620	5,603,031.00	465,163.77	0.28
	Original Face:	Base	5,000,000.000	102.757345	5,137,867.23	112.060620	5,603,031.00	465,163.77	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.554307	3,384,292.14	108.748430	3,588,698.19	204,406.05	0.18
	Original Face:	Base	3,300,000.000	102.554307	3,384,292.14	108.748430	3,588,698.19	204,406.05	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,810,403.960	99.998499	4,810,331.76	100.731230	4,845,579.08	35,247.32	0.25
	Original Face:	Base	5,900,000.000	99.998499	4,810,331.76	100.731230	4,845,579.08	35,247.32	0.25
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	4,267,034.150	99.995929	4,266,860.46	99.918980	4,263,577.00	-3,283.46	0.22
	Original Face:	Base	10,000,000.000	99.995929	4,266,860.46	99.918980	4,263,577.00	-3,283.46	0.22
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.798027	5,239,901.35	107.300690	5,365,034.50	125,133.15	0.27
	Original Face:	Base	5,000,000.000	104.798027	5,239,901.35	107.300690	5,365,034.50	125,133.15	0.27
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,791,747.160	100.203041	4,801,476.39	100.254840	4,803,958.45	2,482.06	0.24
	Original Face:	Base	9,500,000.000	100.203041	4,801,476.39	100.254840	4,803,958.45	2,482.06	0.24
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	3,497,606.720	99.998858	3,497,566.78	100.018590	3,498,256.93	690.15	0.18
	Original Face:	Base	5,250,000.000	99.998858	3,497,566.78	100.018590	3,498,256.93	690.15	0.18
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,794,216.140	99.998919	1,794,196.75	100.499840	1,803,184.35	8,987.60	0.09
	Original Face:	Base	2,500,000.000	99.998919	1,794,196.75	100.499840	1,803,184.35	8,987.60	0.09

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126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.726729	7,978,138.29	101.230000	8,098,400.00	120,261.71	0.41
		Base		99.726729	7,978,138.29	101.230000	8,098,400.00	120,261.71	0.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.965000	4,498,425.00	101.738570	4,578,235.65	79,810.65	0.23
	Original Face:	Base	4,500,000.000	99.965000	4,498,425.00	101.738570	4,578,235.65	79,810.65	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.11205	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	98.806150	6,916,430.50	-83,569.50	0.35
	Original Face:	Base	7,000,000.000	100.000000	7,000,000.00	98.806150	6,916,430.50	-83,569.50	0.35
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	100.570100	5,028,505.00	28,505.00	0.26
		Base		100.000000	5,000,000.00	100.570100	5,028,505.00	28,505.00	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.870225	2,996,106.74	104.742900	3,142,287.00	146,180.26	0.16
		Base		99.870225	2,996,106.74	104.742900	3,142,287.00	146,180.26	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.2113	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	97.514100	3,900,564.00	-99,436.00	0.20
		Base		100.000000	4,000,000.00	97.514100	3,900,564.00	-99,436.00	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	103.345000	10,334,500.00	334,500.00	0.53
		Base		100.000000	10,000,000.00	103.345000	10,334,500.00	334,500.00	0.53
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	105.359300	2,107,186.00	107,186.00	0.11
		Base		100.000000	2,000,000.00	105.359300	2,107,186.00	107,186.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	765,118.010	99.446155	760,880.44	100.154830	766,302.64	5,422.20	0.04
	Original Face:	Base	1,175,000.000	99.446155	760,880.44	100.154830	766,302.64	5,422.20	0.04
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.866685	5,143,334.23	105.757620	5,287,881.00	144,546.77	0.27
	Original Face:	Base	5,000,000.000	102.866685	5,143,334.23	105.757620	5,287,881.00	144,546.77	0.27

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.724624	9,972,462.37	120.022900	12,002,290.00	2,029,827.63	0.61
		Base		99.724624	9,972,462.37	120.022900	12,002,290.00	2,029,827.63	0.61
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.825474	4,991,273.68	110.016200	5,500,810.00	509,536.32	0.28
		Base		99.825474	4,991,273.68	110.016200	5,500,810.00	509,536.32	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.858928	5,592,946.41	111.205080	5,560,254.00	-32,692.41	0.28
Original Face:		Base	5,000,000.000	111.858928	5,592,946.41	111.205080	5,560,254.00	-32,692.41	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	100.068400	5,003,420.00	3,420.00	0.25
		Base		100.000000	5,000,000.00	100.068400	5,003,420.00	3,420.00	0.25
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.892461	2,996,773.82	102.764800	3,082,944.00	86,170.18	0.16
		Base		99.892461	2,996,773.82	102.764800	3,082,944.00	86,170.18	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.834843	2,995,045.28	100.771500	3,023,145.00	28,099.72	0.15
		Base		99.834843	2,995,045.28	100.771500	3,023,145.00	28,099.72	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	99.879000	9,987,900.00	-12,100.00	0.51
		Base		100.000000	10,000,000.00	99.879000	9,987,900.00	-12,100.00	0.51
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.990407	4,999,520.35	106.566300	5,328,315.00	328,794.65	0.27
		Base		99.990407	4,999,520.35	106.566300	5,328,315.00	328,794.65	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.944626	4,997,231.28	109.573200	5,478,660.00	481,428.72	0.28
		Base		99.944626	4,997,231.28	109.573200	5,478,660.00	481,428.72	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.736434	4,986,821.69	110.137500	5,506,875.00	520,053.31	0.28
		Base		99.736434	4,986,821.69	110.137500	5,506,875.00	520,053.31	0.28

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30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561792	25 Aug 2045		
		Local	5,695,000.000	102.144362	5,817,121.42	103.274340	5,881,473.66	64,352.24	0.30
Original Face:		Base	5,695,000.000	102.144362	5,817,121.42	103.274340	5,881,473.66	64,352.24	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	160,914.100	100.186422	161,214.08	112.914999	181,696.15	20,482.07	0.01
Original Face:		Base	5,000,000.000	100.186422	161,214.08	112.914999	181,696.15	20,482.07	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	406,374.150	100.000000	406,374.15	102.358051	415,956.66	9,582.51	0.02
Original Face:		Base	15,000,000.000	100.000000	406,374.15	102.358051	415,956.66	9,582.51	0.02
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	437,265.180	100.275055	438,467.90	102.803040	449,521.90	11,054.00	0.02
Original Face:		Base	16,453,008.000	100.275055	438,467.90	102.803040	449,521.90	11,054.00	0.02
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,357,936.700	104.962317	7,723,060.82	102.715843	7,557,766.71	-165,294.11	0.38
Original Face:		Base	10,000,000.000	104.962317	7,723,060.82	102.715843	7,557,766.71	-165,294.11	0.38
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,429,781.740	103.476680	1,479,490.68	107.680295	1,539,593.20	60,102.52	0.08
Original Face:		Base	5,085,000.000	103.476680	1,479,490.68	107.680295	1,539,593.20	60,102.52	0.08
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	5,369,340.560	102.987469	5,529,747.93	105.718347	5,676,378.08	146,630.15	0.29
Original Face:		Base	11,186,424.000	102.987469	5,529,747.93	105.718347	5,676,378.08	146,630.15	0.29
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,228,604.420	102.263748	4,324,329.38	103.522887	4,377,573.38	53,244.00	0.22
Original Face:		Base	5,300,000.000	102.263748	4,324,329.38	103.522887	4,377,573.38	53,244.00	0.22
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	5,219,121.180	103.976037	5,426,635.36	105.310000	5,496,256.51	69,621.15	0.28
Original Face:		Base	7,000,000.000	103.976037	5,426,635.36	105.310000	5,496,256.51	69,621.15	0.28
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	4,446.360	99.852688	4,439.81	103.554050	4,604.39	164.58	0.00
Original Face:		Base	3,000,000.000	99.852688	4,439.81	103.554050	4,604.39	164.58	0.00

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312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,543,978.770	105.195219	2,676,144.05	113.144965	2,878,383.89	202,239.84	0.15
Original Face:		Base	10,300,000.000	105.195219	2,676,144.05	113.144965	2,878,383.89	202,239.84	0.15
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	142,557.100	99.834326	142,320.92	103.100769	146,977.47	4,656.55	0.01
Original Face:		Base	5,000,000.000	99.834326	142,320.92	103.100769	146,977.47	4,656.55	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,159,101.260	99.552276	1,153,911.69	112.219734	1,300,740.35	146,828.66	0.07
Original Face:		Base	14,598,876.000	99.552276	1,153,911.69	112.219734	1,300,740.35	146,828.66	0.07
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	963,727.820	99.542015	959,314.09	112.246153	1,081,747.40	122,433.31	0.05
Original Face:		Base	11,774,977.000	99.542015	959,314.09	112.246153	1,081,747.40	122,433.31	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	420,499.920	99.474273	418,289.24	111.881000	470,459.52	52,170.28	0.02
Original Face:		Base	3,598,890.000	99.474273	418,289.24	111.881000	470,459.52	52,170.28	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	425,500.170	99.578597	423,707.10	111.640320	475,029.75	51,322.65	0.02
Original Face:		Base	6,241,535.000	99.578597	423,707.10	111.640320	475,029.75	51,322.65	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	225,945.990	99.989918	225,923.21	102.314411	231,175.31	5,252.10	0.01
Original Face:		Base	5,489,657.000	99.989918	225,923.21	102.314411	231,175.31	5,252.10	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	538,897.700	100.262829	540,314.08	113.274349	610,432.86	70,118.78	0.03
Original Face:		Base	5,000,000.000	100.262829	540,314.08	113.274349	610,432.86	70,118.78	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	386,840.300	101.000467	390,710.51	113.271908	438,181.39	47,470.88	0.02
Original Face:		Base	5,000,000.000	101.000467	390,710.51	113.271908	438,181.39	47,470.88	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	455,720.900	100.678773	458,814.21	111.330068	507,354.39	48,540.18	0.03
Original Face:		Base	5,000,000.000	100.678773	458,814.21	111.330068	507,354.39	48,540.18	0.03

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31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.561	01 Jan 2037		
		2,514,838.440	Local	104.177561	2,619,897.36	106.047842	2,666,931.90	47,034.54	0.14
	Original Face:	6,000,000.000	Base	104.177561	2,619,897.36	106.047842	2,666,931.90	47,034.54	0.14
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.64	01 Oct 2036		
		1,889,465.900	Local	104.125776	1,967,421.04	105.722577	1,997,592.04	30,171.00	0.10
	Original Face:	5,000,000.000	Base	104.125776	1,967,421.04	105.722577	1,997,592.04	30,171.00	0.10
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		5,803,780.100	Local	104.102065	6,041,854.96	103.801341	6,024,401.57	-17,453.39	0.31
	Original Face:	10,000,000.000	Base	104.102065	6,041,854.96	103.801341	6,024,401.57	-17,453.39	0.31
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		6,041,224.800	Local	104.031744	6,284,791.52	103.675682	6,263,281.01	-21,510.51	0.32
	Original Face:	10,000,000.000	Base	104.031744	6,284,791.52	103.675682	6,263,281.01	-21,510.51	0.32
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		4,367,213.700	Local	103.066073	4,501,115.65	105.037011	4,587,190.73	86,075.08	0.23
	Original Face:	5,920,907.000	Base	103.066073	4,501,115.65	105.037011	4,587,190.73	86,075.08	0.23
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		7,249,328.800	Local	103.899441	7,532,012.10	105.036209	7,614,420.15	82,408.05	0.39
	Original Face:	10,000,000.000	Base	103.899441	7,532,012.10	105.036209	7,614,420.15	82,408.05	0.39
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		4,763,323.150	Local	104.696836	4,987,048.62	106.923000	5,093,088.01	106,039.39	0.26
	Original Face:	5,000,000.000	Base	104.696836	4,987,048.62	106.923000	5,093,088.01	106,039.39	0.26
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		5,942,890.770	Local	111.937500	6,652,323.36	111.148000	6,605,404.23	-46,919.13	0.34
	Original Face:	7,231,153.000	Base	111.937500	6,652,323.36	111.148000	6,605,404.23	-46,919.13	0.34
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		6,823,402.330	Local	101.441718	6,921,776.54	103.573303	7,067,223.17	145,446.63	0.36
	Original Face:	8,000,000.000	Base	101.441718	6,921,776.54	103.573303	7,067,223.17	145,446.63	0.36
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		5,000,000.000	Local	114.992553	5,749,627.65	126.202800	6,310,140.00	560,512.35	0.32
			Base	114.992553	5,749,627.65	126.202800	6,310,140.00	560,512.35	0.32

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31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.749660	5,037,482.98	104.455300	5,222,765.00	185,282.02	0.27
		Base		100.749660	5,037,482.98	104.455300	5,222,765.00	185,282.02	0.27
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	116.994138	5,849,706.90	127.434300	6,371,715.00	522,008.10	0.32
		Base		116.994138	5,849,706.90	127.434300	6,371,715.00	522,008.10	0.32
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.444369	10,044,436.90	100.498900	10,049,890.00	5,453.10	0.51
		Base		100.444369	10,044,436.90	100.498900	10,049,890.00	5,453.10	0.51
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.605764	5,080,288.22	102.386600	5,119,330.00	39,041.78	0.26
		Base		101.605764	5,080,288.22	102.386600	5,119,330.00	39,041.78	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.157351	5,057,867.55	102.263300	5,113,165.00	55,297.45	0.26
		Base		101.157351	5,057,867.55	102.263300	5,113,165.00	55,297.45	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	109.834766	5,491,738.30	111.304400	5,565,220.00	73,481.70	0.28
		Base		109.834766	5,491,738.30	111.304400	5,565,220.00	73,481.70	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	108.844891	5,997,353.51	110.758100	6,102,771.31	105,417.80	0.31
		Base		108.844891	5,997,353.51	110.758100	6,102,771.31	105,417.80	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,089,454.010	105.132875	2,196,703.08	107.939820	2,255,352.90	58,649.82	0.11
	Original Face:	Base	3,000,000.000	105.132875	2,196,703.08	107.939820	2,255,352.90	58,649.82	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.59511	25 Mar 2052		
		Local	810,196.240	109.904681	890,443.59	113.401640	918,775.82	28,332.23	0.05
	Original Face:	Base	4,261,779.000	109.904681	890,443.59	113.401640	918,775.82	28,332.23	0.05
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,926,557.380	106.162697	4,168,539.23	108.054370	4,242,816.84	74,277.61	0.22
	Original Face:	Base	6,000,000.000	106.162697	4,168,539.23	108.054370	4,242,816.84	74,277.61	0.22

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3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.214122	5,110,706.11	106.693900	5,334,695.00	223,988.89	0.27
Original Face:		Base	5,000,000.000	102.214122	5,110,706.11	106.693900	5,334,695.00	223,988.89	0.27
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,807,263.400	105.086025	2,950,041.53	106.640800	2,993,688.15	43,646.62	0.15
Original Face:		Base	5,000,000.000	105.086025	2,950,041.53	106.640800	2,993,688.15	43,646.62	0.15
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,463,224.030	110.913562	4,950,320.74	109.722830	4,897,175.71	-53,145.03	0.25
Original Face:		Base	5,469,245.000	110.913562	4,950,320.74	109.722830	4,897,175.71	-53,145.03	0.25
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	3,461,459.200	100.574736	3,481,353.46	100.939650	3,493,984.80	12,631.34	0.18
Original Face:		Base	10,000,000.000	100.574736	3,481,353.46	100.939650	3,493,984.80	12,631.34	0.18
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,274,669.800	102.397517	3,353,180.55	101.117970	3,311,279.63	-41,900.92	0.17
Original Face:		Base	5,000,000.000	102.397517	3,353,180.55	101.117970	3,311,279.63	-41,900.92	0.17
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,709,314.060	99.912885	3,706,082.68	103.879210	3,853,206.14	147,123.46	0.20
Original Face:		Base	6,000,000.000	99.912885	3,706,082.68	103.879210	3,853,206.14	147,123.46	0.20
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,375,999.800	99.193433	3,348,770.09	103.371120	3,489,808.80	141,038.71	0.18
Original Face:		Base	5,000,000.000	99.193433	3,348,770.09	103.371120	3,489,808.80	141,038.71	0.18
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.796	25 Apr 2038		
		Local	3,257,217.800	99.831186	3,251,719.16	99.569400	3,243,192.22	-8,526.94	0.16
Original Face:		Base	5,000,000.000	99.831186	3,251,719.16	99.569400	3,243,192.22	-8,526.94	0.16
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,393,173.950	106.792134	3,623,642.88	108.205220	3,671,591.34	47,948.46	0.19
Original Face:		Base	5,000,000.000	106.792134	3,623,642.88	108.205220	3,671,591.34	47,948.46	0.19
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,480,595.990	104.292960	1,544,157.38	108.341590	1,604,101.24	59,943.86	0.08
Original Face:		Base	1,750,000.000	104.292960	1,544,157.38	108.341590	1,604,101.24	59,943.86	0.08

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3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.334424	3,408,388.37	101.015670	3,688,892.26	280,503.89	0.19
Original Face:		Base	3,651,802.000	93.334424	3,408,388.37	101.015670	3,688,892.26	280,503.89	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,693,292.100	102.830915	5,854,464.34	103.372970	5,885,325.13	30,860.79	0.30
Original Face:		Base	8,500,000.000	102.830915	5,854,464.34	103.372970	5,885,325.13	30,860.79	0.30
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,638,360.800	103.168572	3,753,644.89	103.875190	3,779,354.19	25,709.30	0.19
Original Face:		Base	5,000,000.000	103.168572	3,753,644.89	103.875190	3,779,354.19	25,709.30	0.19
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,901,030.750	106.239170	4,144,422.70	106.930770	4,171,402.22	26,979.52	0.21
Original Face:		Base	5,000,000.000	106.239170	4,144,422.70	106.930770	4,171,402.22	26,979.52	0.21
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,404,920.250	102.963144	3,505,812.94	104.526090	3,559,030.00	53,217.06	0.18
Original Face:		Base	5,000,000.000	102.963144	3,505,812.94	104.526090	3,559,030.00	53,217.06	0.18
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,272,038.800	101.302902	4,327,699.29	104.632740	4,469,951.25	142,251.96	0.23
Original Face:		Base	5,000,000.000	101.302902	4,327,699.29	104.632740	4,469,951.25	142,251.96	0.23
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,961,142.880	108.277231	7,537,332.75	111.005530	7,727,253.55	189,920.80	0.39
Original Face:		Base	8,346,000.000	108.277231	7,537,332.75	111.005530	7,727,253.55	189,920.80	0.39
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,621,046.400	102.411302	3,708,360.75	104.511520	3,784,410.63	76,049.88	0.19
Original Face:		Base	5,000,000.000	102.411302	3,708,360.75	104.511520	3,784,410.63	76,049.88	0.19
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,388,225.040	102.816213	4,511,806.82	104.725520	4,595,591.49	83,784.67	0.23
Original Face:		Base	6,000,000.000	102.816213	4,511,806.82	104.725520	4,595,591.49	83,784.67	0.23
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,151,708.600	104.357758	8,506,940.33	109.135140	8,896,378.59	389,438.26	0.45
Original Face:		Base	9,284,523.000	104.357758	8,506,940.33	109.135140	8,896,378.59	389,438.26	0.45

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3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,361,703.700	101.596524	3,415,374.09	101.050770	3,397,027.47	-18,346.62	0.17
Original Face:		Base	5,000,000.000	101.596524	3,415,374.09	101.050770	3,397,027.47	-18,346.62	0.17
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.6821	25 May 2018		
		Local	8,769,258.900	100.141647	8,781,680.30	99.709820	8,743,812.26	-37,868.04	0.44
Original Face:		Base	10,000,000.000	100.141647	8,781,680.30	99.709820	8,743,812.26	-37,868.04	0.44
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.670461	10,977,806.03	104.983590	11,225,132.05	247,326.02	0.57
Original Face:		Base	10,692,273.000	102.670461	10,977,806.03	104.983590	11,225,132.05	247,326.02	0.57
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	9,657,977.780	105.741514	10,212,491.89	106.226410	10,259,323.07	46,831.18	0.52
Original Face:		Base	11,000,000.000	105.741514	10,212,491.89	106.226410	10,259,323.07	46,831.18	0.52
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,070,940.460	104.759609	2,169,509.12	106.703640	2,209,768.85	40,259.73	0.11
Original Face:		Base	2,304,044.000	104.759609	2,169,509.12	106.703640	2,209,768.85	40,259.73	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,845,690.480	105.270027	7,206,460.24	106.915250	7,319,087.09	112,626.85	0.37
Original Face:		Base	6,976,000.000	105.270027	7,206,460.24	106.915250	7,319,087.09	112,626.85	0.37
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	474,744.450	99.837355	473,972.30	111.631987	529,966.66	55,994.36	0.03
Original Face:		Base	6,625,000.000	99.837355	473,972.30	111.631987	529,966.66	55,994.36	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	157,536.900	99.996877	157,531.98	102.747623	161,865.42	4,333.44	0.01
Original Face:		Base	5,000,000.000	99.996877	157,531.98	102.747623	161,865.42	4,333.44	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	447,648.900	99.923234	447,305.26	113.732107	509,120.53	61,815.27	0.03
Original Face:		Base	6,000,000.000	99.923234	447,305.26	113.732107	509,120.53	61,815.27	0.03
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,786,650.800	102.977474	2,869,622.60	106.289200	2,961,908.84	92,286.24	0.15
Original Face:		Base	5,000,000.000	102.977474	2,869,622.60	106.289200	2,961,908.84	92,286.24	0.15

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3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	68,757.050	102.303851	70,341.11	100.109480	68,832.33	-1,508.78	0.00
Original Face:		Base	5,000,000.000	102.303851	70,341.11	100.109480	68,832.33	-1,508.78	0.00
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	105.412426	5,270,621.29	111.390840	5,569,542.00	298,920.71	0.28
Original Face:		Base	5,000,000.000	105.412426	5,270,621.29	111.390840	5,569,542.00	298,920.71	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,712,997.380	104.750118	1,794,366.77	106.840830	1,830,180.62	35,813.85	0.09
Original Face:		Base	7,703,000.000	104.750118	1,794,366.77	106.840830	1,830,180.62	35,813.85	0.09
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,621,639.920	103.178024	1,673,176.02	102.462610	1,661,574.59	-11,601.43	0.08
Original Face:		Base	10,316,000.000	103.178024	1,673,176.02	102.462610	1,661,574.59	-11,601.43	0.08
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,309,824.200	103.555585	2,391,951.96	108.637630	2,509,338.27	117,386.31	0.13
Original Face:		Base	10,000,000.000	103.555585	2,391,951.96	108.637630	2,509,338.27	117,386.31	0.13
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	4,133,047.900	103.354112	4,271,674.94	105.541350	4,362,074.55	90,399.61	0.22
Original Face:		Base	10,000,000.000	103.354112	4,271,674.94	105.541350	4,362,074.55	90,399.61	0.22
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	5,864,814.410	102.954522	6,038,091.67	102.621650	6,018,569.32	-19,522.35	0.31
Original Face:		Base	13,000,000.000	102.954522	6,038,091.67	102.621650	6,018,569.32	-19,522.35	0.31
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,705,193.750	107.676329	2,912,853.33	109.077610	2,950,760.69	37,907.36	0.15
Original Face:		Base	5,000,000.000	107.676329	2,912,853.33	109.077610	2,950,760.69	37,907.36	0.15
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	6,098,064.800	105.423522	6,428,794.70	109.165720	6,656,996.34	228,201.64	0.34
Original Face:		Base	8,000,000.000	105.423522	6,428,794.70	109.165720	6,656,996.34	228,201.64	0.34
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,812,019.400	102.541968	3,908,919.73	103.181230	3,933,288.50	24,368.77	0.20
Original Face:		Base	5,000,000.000	102.541968	3,908,919.73	103.181230	3,933,288.50	24,368.77	0.20

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,515,068.600	104.343739	3,667,753.99	103.525820	3,639,003.59	-28,750.40	0.18
	Original Face:	Base	5,000,000.000	104.343739	3,667,753.99	103.525820	3,639,003.59	-28,750.40	0.18
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,326,128.650	100.985158	3,358,896.27	103.874160	3,454,988.20	96,091.93	0.18
	Original Face:	Base	5,000,000.000	100.985158	3,358,896.27	103.874160	3,454,988.20	96,091.93	0.18
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,517,846.100	104.581163	3,679,004.36	106.618920	3,750,689.52	71,685.16	0.19
	Original Face:	Base	5,000,000.000	104.581163	3,679,004.36	106.618920	3,750,689.52	71,685.16	0.19
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.751672	6,327,205.03	105.876140	6,649,021.59	321,816.56	0.34
	Original Face:	Base	6,280,000.000	100.751672	6,327,205.03	105.876140	6,649,021.59	321,816.56	0.34
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,396,296.050	106.091398	6,785,919.93	108.146750	6,917,386.30	131,466.37	0.35
	Original Face:	Base	8,090,000.000	106.091398	6,785,919.93	108.146750	6,917,386.30	131,466.37	0.35
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,406,450.420	105.695937	2,543,520.33	107.301690	2,582,161.97	38,641.64	0.13
	Original Face:	Base	3,000,000.000	105.695937	2,543,520.33	107.301690	2,582,161.97	38,641.64	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,661,003.450	105.396424	3,858,566.72	107.508130	3,935,876.35	77,309.63	0.20
	Original Face:	Base	5,000,000.000	105.396424	3,858,566.72	107.508130	3,935,876.35	77,309.63	0.20
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,800,564.600	102.067493	3,879,141.00	104.160920	3,958,703.05	79,562.05	0.20
	Original Face:	Base	5,000,000.000	102.067493	3,879,141.00	104.160920	3,958,703.05	79,562.05	0.20
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	722,120.300	101.171501	730,579.95	103.817380	749,686.38	19,106.43	0.04
	Original Face:	Base	1,000,000.000	101.171501	730,579.95	103.817380	749,686.38	19,106.43	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,194,346.100	102.968909	7,407,939.70	105.829670	7,613,752.74	205,813.04	0.39
	Original Face:	Base	10,000,000.000	102.968909	7,407,939.70	105.829670	7,613,752.74	205,813.04	0.39

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,818,371.700	102.268128	3,904,977.24	105.227330	4,017,970.59	112,993.35	0.20
	Original Face:	Base	5,000,000.000	102.268128	3,904,977.24	105.227330	4,017,970.59	112,993.35	0.20
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,579,865.600	102.385350	3,665,257.91	104.417440	3,738,004.01	72,746.10	0.19
	Original Face:	Base	5,000,000.000	102.385350	3,665,257.91	104.417440	3,738,004.01	72,746.10	0.19
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	3,722,698.490	103.655575	3,858,784.53	102.288450	3,807,890.58	-50,893.95	0.19
	Original Face:	Base	6,185,000.000	103.655575	3,858,784.53	102.288450	3,807,890.58	-50,893.95	0.19
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,324,576.620	103.363394	4,470,029.17	103.971780	4,496,339.29	26,310.12	0.23
	Original Face:	Base	6,000,000.000	103.363394	4,470,029.17	103.971780	4,496,339.29	26,310.12	0.23
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.679283	1,761,402.51	111.001930	1,981,358.92	219,956.41	0.10
	Original Face:	Base	1,784,977.000	98.679283	1,761,402.51	111.001930	1,981,358.92	219,956.41	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	7,346,020.400	101.671212	7,468,787.98	103.828390	7,627,254.71	158,466.73	0.39
	Original Face:	Base	10,000,000.000	101.671212	7,468,787.98	103.828390	7,627,254.71	158,466.73	0.39
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,392,653.570	102.935740	4,521,610.46	106.604600	4,682,770.77	161,160.31	0.24
	Original Face:	Base	5,183,921.000	102.935740	4,521,610.46	106.604600	4,682,770.77	161,160.31	0.24
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,688,648.250	103.104713	3,803,170.19	103.880420	3,831,783.29	28,613.10	0.19
	Original Face:	Base	5,000,000.000	103.104713	3,803,170.19	103.880420	3,831,783.29	28,613.10	0.19
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,506,607.850	101.613608	3,563,190.76	103.407930	3,626,110.59	62,919.83	0.18
	Original Face:	Base	5,000,000.000	101.613608	3,563,190.76	103.407930	3,626,110.59	62,919.83	0.18
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	7,809,775.500	103.125112	8,053,839.71	104.660290	8,173,733.69	119,893.98	0.42
	Original Face:	Base	10,000,000.000	103.125112	8,053,839.71	104.660290	8,173,733.69	119,893.98	0.42

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.796683	5,289,834.15	107.862440	5,393,122.00	103,287.85	0.27
Original Face:		Base	5,000,000.000	105.796683	5,289,834.15	107.862440	5,393,122.00	103,287.85	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,729,939.070	105.126519	2,869,889.92	106.781380	2,915,066.61	45,176.69	0.15
Original Face:		Base	3,000,000.000	105.126519	2,869,889.92	106.781380	2,915,066.61	45,176.69	0.15
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,448,312.550	103.984847	4,625,571.02	103.773790	4,616,182.52	-9,388.50	0.23
Original Face:		Base	5,000,000.000	103.984847	4,625,571.02	103.773790	4,616,182.52	-9,388.50	0.23
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,369,028.670	104.876120	2,484,545.34	107.101990	2,537,276.85	52,731.51	0.13
Original Face:		Base	2,579,263.000	104.876120	2,484,545.34	107.101990	2,537,276.85	52,731.51	0.13
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,457,644.800	103.004642	4,591,581.05	104.084300	4,639,708.39	48,127.34	0.24
Original Face:		Base	5,000,000.000	103.004642	4,591,581.05	104.084300	4,639,708.39	48,127.34	0.24
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,793,868.150	103.353480	4,954,629.58	103.898400	4,980,752.31	26,122.73	0.25
Original Face:		Base	5,000,000.000	103.353480	4,954,629.58	103.898400	4,980,752.31	26,122.73	0.25
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.677963	1,993,559.26	105.915300	2,118,306.00	124,746.74	0.11
		Base		99.677963	1,993,559.26	105.915300	2,118,306.00	124,746.74	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.906	01 Nov 2020		
		Local	4,085,000.000	100.533554	4,106,795.67	100.154861	4,091,326.07	-15,469.60	0.21
Original Face:		Base	4,085,000.000	100.533554	4,106,795.67	100.154861	4,091,326.07	-15,469.60	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	103.747347	1,966,012.22	103.993985	1,970,686.02	4,673.80	0.10
Original Face:		Base	1,895,000.000	103.747347	1,966,012.22	103.993985	1,970,686.02	4,673.80	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,333,507.000	104.808051	4,541,864.22	107.580467	4,662,007.07	120,142.85	0.24
Original Face:		Base	10,000,000.000	104.808051	4,541,864.22	107.580467	4,662,007.07	120,142.85	0.24

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.5	01 Sep 2026		
	2,804,357.500	Local	103.611185	2,905,628.04	106.196767	2,978,137.00	72,508.96	0.15
Original Face:	7,000,000.000	Base	103.611185	2,905,628.04	106.196767	2,978,137.00	72,508.96	0.15
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.619	01 Nov 2035		
	1,783,913.250	Local	104.039531	1,855,974.98	105.787986	1,887,165.90	31,190.92	0.10
Original Face:	5,000,000.000	Base	104.039531	1,855,974.98	105.787986	1,887,165.90	31,190.92	0.10
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.5	01 Apr 2041		
	7,434,962.600	Local	106.688082	7,932,219.00	109.647736	8,152,268.16	220,049.16	0.41
Original Face:	20,000,000.000	Base	106.688082	7,932,219.00	109.647736	8,152,268.16	220,049.16	0.41
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.706	01 May 2036		
	1,946,598.500	Local	104.194551	2,028,249.57	105.391404	2,051,547.49	23,297.92	0.10
Original Face:	5,000,000.000	Base	104.194551	2,028,249.57	105.391404	2,051,547.49	23,297.92	0.10
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				6.004	01 Oct 2037		
	935,975.520	Local	107.788572	1,008,874.65	104.594259	978,976.66	-29,897.99	0.05
Original Face:	4,000,000.000	Base	107.788572	1,008,874.65	104.594259	978,976.66	-29,897.99	0.05
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.0	01 Aug 2032		
	4,894,507.600	Local	105.516639	5,164,519.93	108.638302	5,317,309.95	152,790.02	0.27
Original Face:	8,000,000.000	Base	105.516639	5,164,519.93	108.638302	5,317,309.95	152,790.02	0.27
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR				4.38	01 Jun 2021		
	4,480,972.200	Local	109.906940	4,924,899.42	111.710692	5,005,725.05	80,825.63	0.25
Original Face:	5,000,000.000	Base	109.906940	4,924,899.42	111.710692	5,005,725.05	80,825.63	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				3.87	01 Aug 2037		
	714,482.500	Local	108.114998	772,462.74	104.818016	748,906.38	-23,556.36	0.04
Original Face:	5,000,000.000	Base	108.114998	772,462.74	104.818016	748,906.38	-23,556.36	0.04
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR				2.703	01 Apr 2023		
	4,695,331.460	Local	105.851263	4,970,067.63	105.536000	4,955,265.01	-14,802.62	0.25
Original Face:	4,950,000.000	Base	105.851263	4,970,067.63	105.536000	4,955,265.01	-14,802.62	0.25
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR				2.437	01 Feb 2023		
	6,282,323.150	Local	104.043514	6,536,349.75	104.188000	6,545,426.84	9,077.09	0.33
Original Face:	6,575,000.000	Base	104.043514	6,536,349.75	104.188000	6,545,426.84	9,077.09	0.33

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,581,901.060	103.298317	3,700,043.52	105.024028	3,761,856.77	61,813.25	0.19
Original Face:		Base	6,000,000.000	103.298317	3,700,043.52	105.024028	3,761,856.77	61,813.25	0.19
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	5,450,412.600	105.901278	5,772,056.62	106.036000	5,779,399.50	7,342.88	0.29
Original Face:		Base	10,000,000.000	105.901278	5,772,056.62	106.036000	5,779,399.50	7,342.88	0.29
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,324,181.750	100.849947	3,352,435.53	103.726048	3,448,042.36	95,606.83	0.18
Original Face:		Base	5,000,000.000	100.849947	3,352,435.53	103.726048	3,448,042.36	95,606.83	0.18
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,152,096.300	104.480652	9,562,169.85	108.600819	9,939,251.54	377,081.69	0.51
Original Face:		Base	10,000,000.000	104.480652	9,562,169.85	108.600819	9,939,251.54	377,081.69	0.51
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,744,921.980	105.528001	5,007,221.32	106.347000	5,046,082.18	38,860.86	0.26
Original Face:		Base	6,000,000.000	105.528001	5,007,221.32	106.347000	5,046,082.18	38,860.86	0.26
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	6,246,593.100	105.722695	6,604,066.58	106.940000	6,680,106.66	76,040.08	0.34
Original Face:		Base	6,750,000.000	105.722695	6,604,066.58	106.940000	6,680,106.66	76,040.08	0.34
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,914,056.980	98.936328	4,861,787.52	105.033000	5,161,381.47	299,593.95	0.26
Original Face:		Base	4,920,000.000	98.936328	4,861,787.52	105.033000	5,161,381.47	299,593.95	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,985,405.910	101.728407	5,071,574.01	103.777000	5,173,704.69	102,130.68	0.26
Original Face:		Base	8,125,000.000	101.728407	5,071,574.01	103.777000	5,173,704.69	102,130.68	0.26
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,164,598.930	101.607183	4,231,531.65	103.096552	4,293,557.90	62,026.25	0.22
Original Face:		Base	5,948,304.000	101.607183	4,231,531.65	103.096552	4,293,557.90	62,026.25	0.22
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,531,788.780	102.856847	4,661,255.07	107.571229	4,874,900.89	213,645.82	0.25
Original Face:		Base	6,000,000.000	102.856847	4,661,255.07	107.571229	4,874,900.89	213,645.82	0.25

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3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,689,460.910	105.679354	9,182,966.15	108.330207	9,413,310.99	230,344.84	0.48
	Original Face:	Base	11,523,254.000	105.679354	9,182,966.15	108.330207	9,413,310.99	230,344.84	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	710,887.650	101.176128	719,248.60	102.436060	728,205.30	8,956.70	0.04
	Original Face:	Base	5,000,000.000	101.176128	719,248.60	102.436060	728,205.30	8,956.70	0.04
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	907,260.900	101.399819	919,960.91	102.277180	927,920.86	7,959.95	0.05
	Original Face:	Base	5,000,000.000	101.399819	919,960.91	102.277180	927,920.86	7,959.95	0.05
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	526,187.300	101.672716	534,988.92	102.623470	539,991.67	5,002.75	0.03
	Original Face:	Base	5,000,000.000	101.672716	534,988.92	102.623470	539,991.67	5,002.75	0.03
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	2,484,500.740	103.081250	2,561,054.42	102.196470	2,539,072.05	-21,982.37	0.13
	Original Face:	Base	10,127,769.000	103.081250	2,561,054.42	102.196470	2,539,072.05	-21,982.37	0.13
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	110,706.150	99.857361	110,548.24	105.257260	116,526.26	5,978.02	0.01
	Original Face:	Base	5,000,000.000	99.857361	110,548.24	105.257260	116,526.26	5,978.02	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	178,861.900	101.835545	182,144.99	103.250670	184,676.11	2,531.12	0.01
	Original Face:	Base	760,000.000	101.835545	182,144.99	103.250670	184,676.11	2,531.12	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,905,271.410	119.940899	7,082,835.62	121.066180	7,149,286.51	66,450.89	0.36
	Original Face:	Base	41,000,000.000	119.940899	7,082,835.62	121.066180	7,149,286.51	66,450.89	0.36
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	464,411.200	101.843489	472,972.57	117.212280	544,346.96	71,374.39	0.03
	Original Face:	Base	5,000,000.000	101.843489	472,972.57	117.212280	544,346.96	71,374.39	0.03

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02282	25 Sep 2039		
		Local	1,312,372.100	105.846836	1,389,104.34	116.327060	1,526,643.88	137,539.54	0.08
Original Face:		Base	5,000,000.000	105.846836	1,389,104.34	116.327060	1,526,643.88	137,539.54	0.08
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	460,458.840	102.479199	471,874.53	103.349350	475,881.22	4,006.69	0.02
Original Face:		Base	6,000,000.000	102.479199	471,874.53	103.349350	475,881.22	4,006.69	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	225,631.350	102.013408	230,174.23	102.817880	231,989.37	1,815.14	0.01
Original Face:		Base	5,000,000.000	102.013408	230,174.23	102.817880	231,989.37	1,815.14	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56748	25 Aug 2039		
		Local	3,240,077.800	103.139940	3,341,814.29	113.732350	3,685,016.62	343,202.33	0.19
Original Face:		Base	10,000,000.000	103.139940	3,341,814.29	113.732350	3,685,016.62	343,202.33	0.19
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	1,050,138.960	103.194436	1,083,684.98	102.418930	1,075,541.09	-8,143.89	0.05
Original Face:		Base	6,000,000.000	103.194436	1,083,684.98	102.418930	1,075,541.09	-8,143.89	0.05
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.317037	4,965,851.84	104.899870	5,244,993.50	279,141.66	0.27
Original Face:		Base	5,000,000.000	99.317037	4,965,851.84	104.899870	5,244,993.50	279,141.66	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,135,140.200	103.309740	1,172,710.39	102.860470	1,167,610.54	-5,099.85	0.06
Original Face:		Base	5,000,000.000	103.309740	1,172,710.39	102.860470	1,167,610.54	-5,099.85	0.06
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.07059	25 Oct 2040		
		Local	1,807,096.400	109.633685	1,981,186.37	116.071110	2,097,516.85	116,330.48	0.11
Original Face:		Base	5,000,000.000	109.633685	1,981,186.37	116.071110	2,097,516.85	116,330.48	0.11
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	142,708.300	100.081152	142,824.11	102.710863	146,576.93	3,752.82	0.01
Original Face:		Base	10,000,000.000	100.081152	142,824.11	102.710863	146,576.93	3,752.82	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,158,770.790	99.557645	2,149,221.37	113.412094	2,448,307.16	299,085.79	0.12
Original Face:		Base	11,959,998.000	99.557645	2,149,221.37	113.412094	2,448,307.16	299,085.79	0.12

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	332,802.100	100.370256	334,034.32	103.396033	344,104.17	10,069.85	0.02
Original Face:		Base	10,000,000.000	100.370256	334,034.32	103.396033	344,104.17	10,069.85	0.02
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	162,833.000	102.650292	167,148.55	103.506233	168,542.30	1,393.75	0.01
Original Face:		Base	3,640,000.000	102.650292	167,148.55	103.506233	168,542.30	1,393.75	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	233,140.410	100.548223	234,418.54	103.614511	241,567.30	7,148.76	0.01
Original Face:		Base	4,300,000.000	100.548223	234,418.54	103.614511	241,567.30	7,148.76	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	425,076.350	99.227918	421,794.41	111.331436	473,243.60	51,449.19	0.02
Original Face:		Base	5,000,000.000	99.227918	421,794.41	111.331436	473,243.60	51,449.19	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	358,088.250	100.749296	360,771.39	113.353342	405,905.00	45,133.61	0.02
Original Face:		Base	6,500,000.000	100.749296	360,771.39	113.353342	405,905.00	45,133.61	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	751,540.640	100.177425	752,874.06	113.721731	854,665.02	101,790.96	0.04
Original Face:		Base	8,000,000.000	100.177425	752,874.06	113.721731	854,665.02	101,790.96	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	439,402.520	100.579760	441,950.00	113.031911	496,665.07	54,715.07	0.03
Original Face:		Base	5,457,127.000	100.579760	441,950.00	113.031911	496,665.07	54,715.07	0.03
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	470,039.450	100.649916	473,094.31	113.584533	533,892.11	60,797.80	0.03
Original Face:		Base	5,000,000.000	100.649916	473,094.31	113.584533	533,892.11	60,797.80	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,438,472.480	101.192202	1,455,621.98	113.550901	1,633,398.46	177,776.48	0.08
Original Face:		Base	10,547,657.000	101.192202	1,455,621.98	113.550901	1,633,398.46	177,776.48	0.08
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,697,406.730	100.670136	1,708,781.67	114.779915	1,948,282.00	239,500.33	0.10
Original Face:		Base	17,500,000.000	100.670136	1,708,781.67	114.779915	1,948,282.00	239,500.33	0.10

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	636,621.840	104.127278	662,896.99	112.799167	718,104.13	55,207.14	0.04
Original Face:		Base	9,397,749.000	104.127278	662,896.99	112.799167	718,104.13	55,207.14	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,087,604.970	106.077429	2,214,477.67	113.458093	2,368,556.79	154,079.12	0.12
Original Face:		Base	9,100,000.000	106.077429	2,214,477.67	113.458093	2,368,556.79	154,079.12	0.12
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,897,458.100	101.860079	1,932,752.32	106.054816	2,012,345.70	79,593.38	0.10
Original Face:		Base	7,060,000.000	101.860079	1,932,752.32	106.054816	2,012,345.70	79,593.38	0.10
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,702,682.220	104.214916	1,774,448.84	106.532692	1,813,913.21	39,464.37	0.09
Original Face:		Base	6,000,000.000	104.214916	1,774,448.84	106.532692	1,813,913.21	39,464.37	0.09
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,769,165.750	104.890218	2,904,583.99	108.502041	3,004,601.36	100,017.37	0.15
Original Face:		Base	5,000,000.000	104.890218	2,904,583.99	108.502041	3,004,601.36	100,017.37	0.15
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,447,382.600	101.632597	3,503,664.45	104.097646	3,588,644.14	84,979.69	0.18
Original Face:		Base	5,000,000.000	101.632597	3,503,664.45	104.097646	3,588,644.14	84,979.69	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	929,977.650	101.800945	946,726.04	106.578848	991,159.47	44,433.43	0.05
Original Face:		Base	7,000,000.000	101.800945	946,726.04	106.578848	991,159.47	44,433.43	0.05
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,333,791.800	107.467224	2,508,061.25	108.282000	2,527,076.44	19,015.19	0.13
Original Face:		Base	6,100,000.000	107.467224	2,508,061.25	108.282000	2,527,076.44	19,015.19	0.13
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,405,655.900	103.571321	3,527,282.81	106.359904	3,622,252.35	94,969.54	0.18
Original Face:		Base	5,000,000.000	103.571321	3,527,282.81	106.359904	3,622,252.35	94,969.54	0.18
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,377,064.840	105.051359	5,648,679.67	108.288451	5,822,740.22	174,060.55	0.30
Original Face:		Base	7,899,440.000	105.051359	5,648,679.67	108.288451	5,822,740.22	174,060.55	0.30

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31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,755,022.320	107.669780	6,196,419.88	109.953037	6,327,821.82	131,401.94	0.32
Original Face:		Base	8,000,000.000	107.669780	6,196,419.88	109.953037	6,327,821.82	131,401.94	0.32
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.688	01 Feb 2037		
		Local	1,378,522.300	103.718557	1,429,783.44	105.806172	1,458,561.68	28,778.24	0.07
Original Face:		Base	5,000,000.000	103.718557	1,429,783.44	105.806172	1,458,561.68	28,778.24	0.07
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,007,679.920	107.663324	1,084,901.70	111.955561	1,128,153.71	43,252.01	0.06
Original Face:		Base	3,262,241.000	107.663324	1,084,901.70	111.955561	1,128,153.71	43,252.01	0.06
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.595	01 Jan 2037		
		Local	2,017,475.380	103.711890	2,092,361.84	106.236726	2,143,299.79	50,937.95	0.11
Original Face:		Base	6,271,091.000	103.711890	2,092,361.84	106.236726	2,143,299.79	50,937.95	0.11
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,913,495.480	104.494862	3,044,453.07	106.056700	3,089,957.16	45,504.09	0.16
Original Face:		Base	12,000,000.000	104.494862	3,044,453.07	106.056700	3,089,957.16	45,504.09	0.16
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.941381	14,991,207.08	100.495900	15,074,385.00	83,177.92	0.77
		Base		99.941381	14,991,207.08	100.495900	15,074,385.00	83,177.92	0.77
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.609153	4,980,457.65	137.203700	6,860,185.00	1,879,727.35	0.35
		Base		99.609153	4,980,457.65	137.203700	6,860,185.00	1,879,727.35	0.35
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.993008	9,999,300.82	101.523300	10,152,330.00	153,029.18	0.52
		Base		99.993008	9,999,300.82	101.523300	10,152,330.00	153,029.18	0.52
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.860300	4,993,015.00	88.000000	4,400,000.00	-593,015.00	0.22
		Base		99.860300	4,993,015.00	88.000000	4,400,000.00	-593,015.00	0.22
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.89205	15 Mar 2020		
		Local	5,000,000.000	99.981657	4,999,082.83	100.035980	5,001,799.00	2,716.17	0.25
Original Face:		Base	5,000,000.000	99.981657	4,999,082.83	100.035980	5,001,799.00	2,716.17	0.25

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,948,092.600	110.881228	5,486,505.84	109.773681	5,431,703.39	-54,802.45	0.28
Original Face:		Base	6,000,000.000	110.881228	5,486,505.84	109.773681	5,431,703.39	-54,802.45	0.28
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	401,057.790	101.163802	405,725.31	114.981701	461,143.07	55,417.76	0.02
Original Face:		Base	7,000,000.000	101.163802	405,725.31	114.981701	461,143.07	55,417.76	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	6,113,862.150	106.464352	6,509,083.71	105.967000	6,478,676.30	-30,407.41	0.33
Original Face:		Base	22,821,698.000	106.464352	6,509,083.71	105.967000	6,478,676.30	-30,407.41	0.33
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,516,338.850	103.163387	1,564,306.52	104.548188	1,585,304.79	20,998.27	0.08
Original Face:		Base	5,000,000.000	103.163387	1,564,306.52	104.548188	1,585,304.79	20,998.27	0.08
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	208,389.230	99.917971	208,218.29	102.265268	213,109.80	4,891.51	0.01
Original Face:		Base	7,500,000.000	99.917971	208,218.29	102.265268	213,109.80	4,891.51	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	8,645,000.840	101.614387	8,784,564.63	102.295000	8,843,403.61	58,838.98	0.45
Original Face:		Base	13,640,889.000	101.614387	8,784,564.63	102.295000	8,843,403.61	58,838.98	0.45
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,658,597.850	109.613916	4,010,332.38	108.686239	3,976,392.40	-33,939.98	0.20
Original Face:		Base	5,000,000.000	109.613916	4,010,332.38	108.686239	3,976,392.40	-33,939.98	0.20
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	9,204,089.100	107.306420	9,876,578.55	107.663225	9,909,419.16	32,840.61	0.50
Original Face:		Base	10,000,000.000	107.306420	9,876,578.55	107.663225	9,909,419.16	32,840.61	0.50
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,768,835.420	104.570720	3,941,098.34	104.111440	3,923,788.83	-17,309.51	0.20
Original Face:		Base	14,082,000.000	104.570720	3,941,098.34	104.111440	3,923,788.83	-17,309.51	0.20
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	195,440.150	99.953326	195,348.93	104.742403	204,708.71	9,359.78	0.01
Original Face:		Base	5,000,000.000	99.953326	195,348.93	104.742403	204,708.71	9,359.78	0.01

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36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	296,873.730	101.090797	300,112.02	114.247211	339,169.96	39,057.94	0.02
	Original Face:	Base	7,322,535.000	101.090797	300,112.02	114.247211	339,169.96	39,057.94	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,277,739.990	106.202445	2,419,015.57	113.047829	2,574,935.61	155,920.04	0.13
	Original Face:	Base	8,800,000.000	106.202445	2,419,015.57	113.047829	2,574,935.61	155,920.04	0.13
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.884758	4,994,237.88	105.944100	5,297,205.00	302,967.12	0.27
		Base		99.884758	4,994,237.88	105.944100	5,297,205.00	302,967.12	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.959207	4,997,960.37	105.684700	5,284,235.00	286,274.63	0.27
		Base		99.959207	4,997,960.37	105.684700	5,284,235.00	286,274.63	0.27
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.033043	5,001,652.13	100.997600	5,049,880.00	48,227.87	0.26
		Base		100.033043	5,001,652.13	100.997600	5,049,880.00	48,227.87	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6525	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.377400	9,937,740.00	-62,260.00	0.51
		Base		100.000000	10,000,000.00	99.377400	9,937,740.00	-62,260.00	0.51
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.977983	4,998,899.13	106.528800	5,326,440.00	327,540.87	0.27
		Base		99.977983	4,998,899.13	106.528800	5,326,440.00	327,540.87	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	100.519300	9,046,737.00	46,737.00	0.46
		Base		100.000000	9,000,000.00	100.519300	9,046,737.00	46,737.00	0.46
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	107.098806	1,927,778.50	106.868500	1,923,633.00	-4,145.50	0.10
		Base		107.098806	1,927,778.50	106.868500	1,923,633.00	-4,145.50	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,371,149.480	107.560675	1,474,817.64	106.505190	1,460,345.36	-14,472.28	0.07
	Original Face:	Base	2,500,000.000	107.560675	1,474,817.64	106.505190	1,460,345.36	-14,472.28	0.07

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38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,139,934.080	107.319485	5,516,150.78	106.325460	5,465,058.55	-51,092.23	0.28
Original Face:		Base	8,000,000.000	107.319485	5,516,150.78	106.325460	5,465,058.55	-51,092.23	0.28
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,250,883.600	104.224439	1,303,726.41	104.546640	1,307,756.77	4,030.36	0.07
Original Face:		Base	10,000,000.000	104.224439	1,303,726.41	104.546640	1,307,756.77	4,030.36	0.07
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	985,751.040	103.626498	1,021,499.28	103.478680	1,020,042.16	-1,457.12	0.05
Original Face:		Base	7,440,000.000	103.626498	1,021,499.28	103.478680	1,020,042.16	-1,457.12	0.05
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	642,319.380	103.450681	664,483.77	104.355420	670,295.09	5,811.32	0.03
Original Face:		Base	4,500,000.000	103.450681	664,483.77	104.355420	670,295.09	5,811.32	0.03
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	4,724,206.370	102.748263	4,854,039.98	101.503460	4,795,232.92	-58,807.06	0.24
Original Face:		Base	6,500,000.000	102.748263	4,854,039.98	101.503460	4,795,232.92	-58,807.06	0.24
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,439,817.870	105.108536	1,513,371.49	102.993260	1,482,915.36	-30,456.13	0.08
Original Face:		Base	7,600,000.000	105.108536	1,513,371.49	102.993260	1,482,915.36	-30,456.13	0.08
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72986	20 Aug 2034		
		Local	1,547,043.650	108.999830	1,686,274.95	113.629030	1,757,890.69	71,615.74	0.09
Original Face:		Base	5,000,000.000	108.999830	1,686,274.95	113.629030	1,757,890.69	71,615.74	0.09
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11102	20 Apr 2037		
		Local	3,486,934.500	110.074982	3,838,242.51	113.391450	3,953,885.59	115,643.08	0.20
Original Face:		Base	10,000,000.000	110.074982	3,838,242.51	113.391450	3,953,885.59	115,643.08	0.20
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.674620	3,369,425.14	102.680280	3,337,109.10	-32,316.04	0.17
Original Face:		Base	3,250,000.000	103.674620	3,369,425.14	102.680280	3,337,109.10	-32,316.04	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.449807	5,222,490.33	102.155190	5,107,759.50	-114,730.83	0.26
Original Face:		Base	5,000,000.000	104.449807	5,222,490.33	102.155190	5,107,759.50	-114,730.83	0.26

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38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.652044	1,993,040.87	103.626570	2,072,531.40	79,490.53	0.11
	Original Face:	Base	2,000,000.000	99.652044	1,993,040.87	103.626570	2,072,531.40	79,490.53	0.11
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.885874	5,194,293.68	105.532090	5,276,604.50	82,310.82	0.27
	Original Face:	Base	5,000,000.000	103.885874	5,194,293.68	105.532090	5,276,604.50	82,310.82	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,799,672.630	100.281419	2,807,551.45	101.338210	2,837,138.13	29,586.68	0.14
	Original Face:	Base	3,000,000.000	100.281419	2,807,551.45	101.338210	2,837,138.13	29,586.68	0.14
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.520266	5,294,375.26	109.136600	5,925,026.01	630,650.75	0.30
	Original Face:	Base	5,429,000.000	97.520266	5,294,375.26	109.136600	5,925,026.01	630,650.75	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	2,443,857.700	102.888352	2,514,444.92	104.035950	2,542,490.57	28,045.65	0.13
	Original Face:	Base	5,000,000.000	102.888352	2,514,444.92	104.035950	2,542,490.57	28,045.65	0.13
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,776,769.970	103.422011	2,871,791.34	107.673760	2,989,852.63	118,061.29	0.15
	Original Face:	Base	3,000,000.000	103.422011	2,871,791.34	107.673760	2,989,852.63	118,061.29	0.15
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,856,016.400	99.877704	9,843,962.92	101.004630	9,955,032.90	111,069.98	0.51
	Original Face:	Base	10,000,000.000	99.877704	9,843,962.92	101.004630	9,955,032.90	111,069.98	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	107.258100	5,362,905.00	377,738.74	0.27
		Base		99.703325	4,985,166.26	107.258100	5,362,905.00	377,738.74	0.27
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.939908	4,996,995.41	107.103900	5,355,195.00	358,199.59	0.27
		Base		99.939908	4,996,995.41	107.103900	5,355,195.00	358,199.59	0.27
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	124.351891	12,435,189.14	136.467600	13,646,760.00	1,211,570.86	0.69
		Base		124.351891	12,435,189.14	136.467600	13,646,760.00	1,211,570.86	0.69

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46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.158171	4,957,908.53	136.953200	6,847,660.00	1,889,751.47	0.35
		Base		99.158171	4,957,908.53	136.953200	6,847,660.00	1,889,751.47	0.35
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.738691	9,973,869.10	101.017000	10,101,700.00	127,830.90	0.51
		Base		99.738691	9,973,869.10	101.017000	10,101,700.00	127,830.90	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.911076	10,991,107.55	110.962930	11,096,293.00	105,185.45	0.56
Original Face:		Base	10,000,000.000	109.911076	10,991,107.55	110.962930	11,096,293.00	105,185.45	0.56
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,700,465.310	108.073450	6,160,689.50	104.578200	5,961,444.01	-199,245.49	0.30
Original Face:		Base	5,775,000.000	108.073450	6,160,689.50	104.578200	5,961,444.01	-199,245.49	0.30
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	6,596,546.520	102.838430	6,783,784.87	102.211210	6,742,410.02	-41,374.85	0.34
Original Face:		Base	10,000,000.000	102.838430	6,783,784.87	102.211210	6,742,410.02	-41,374.85	0.34
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.303759	10,030,375.89	102.735110	10,273,511.00	243,135.11	0.52
Original Face:		Base	10,000,000.000	100.303759	10,030,375.89	102.735110	10,273,511.00	243,135.11	0.52
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.945150	4,897,257.50	128.434900	6,421,745.00	1,524,487.50	0.33
		Base		97.945150	4,897,257.50	128.434900	6,421,745.00	1,524,487.50	0.33
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.5944	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.744700	4,937,235.00	-62,765.00	0.25
		Base		100.000000	5,000,000.00	98.744700	4,937,235.00	-62,765.00	0.25
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.899281	4,994,964.05	102.792000	5,139,600.00	144,635.95	0.26
		Base		99.899281	4,994,964.05	102.792000	5,139,600.00	144,635.95	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.969557	3,498,934.49	100.580000	3,520,300.00	21,365.51	0.18
		Base		99.969557	3,498,934.49	100.580000	3,520,300.00	21,365.51	0.18

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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	100.618500	3,018,555.00	18,555.00	0.15
		Base		100.000000	3,000,000.00	100.618500	3,018,555.00	18,555.00	0.15
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.560621	1,991,212.41	102.810100	2,056,202.00	64,989.59	0.10
		Base		99.560621	1,991,212.41	102.810100	2,056,202.00	64,989.59	0.10
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.973931	2,999,217.93	105.932100	3,177,963.00	178,745.07	0.16
		Base		99.973931	2,999,217.93	105.932100	3,177,963.00	178,745.07	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.662115	4,983,105.74	132.298500	6,614,925.00	1,631,819.26	0.34
		Base		99.662115	4,983,105.74	132.298500	6,614,925.00	1,631,819.26	0.34
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.996291	4,999,814.55	100.295470	5,014,773.50	14,958.95	0.25
Original Face:		Base	5,000,000.000	99.996291	4,999,814.55	100.295470	5,014,773.50	14,958.95	0.25
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.719860	4,985,992.99	101.742400	5,087,120.00	101,127.01	0.26
		Base		99.719860	4,985,992.99	101.742400	5,087,120.00	101,127.01	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.968362	9,996,836.20	107.748500	10,774,850.00	778,013.80	0.55
		Base		99.968362	9,996,836.20	107.748500	10,774,850.00	778,013.80	0.55
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	125.718259	12,571,825.87	138.188300	13,818,830.00	1,247,004.13	0.70
		Base		125.718259	12,571,825.87	138.188300	13,818,830.00	1,247,004.13	0.70
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	107.962584	3,346,840.09	111.221200	3,447,857.20	101,017.11	0.18
		Base		107.962584	3,346,840.09	111.221200	3,447,857.20	101,017.11	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.876012	4,993,800.62	88.703800	4,435,190.00	-558,610.62	0.23
		Base		99.876012	4,993,800.62	88.703800	4,435,190.00	-558,610.62	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.975209	7,498,140.71	103.311700	7,748,377.50	250,236.79	0.39
		Base		99.975209	7,498,140.71	103.311700	7,748,377.50	250,236.79	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.946780	2,998,403.41	107.203300	3,216,099.00	217,695.59	0.16
		Base		99.946780	2,998,403.41	107.203300	3,216,099.00	217,695.59	0.16
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.967891	2,999,036.74	100.808400	3,024,252.00	25,215.26	0.15
		Base		99.967891	2,999,036.74	100.808400	3,024,252.00	25,215.26	0.15
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.575396	7,966,031.71	103.838100	8,307,048.00	341,016.29	0.42
		Base		99.575396	7,966,031.71	103.838100	8,307,048.00	341,016.29	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.951500	4,997,574.99	107.692900	5,384,645.00	387,070.01	0.27
		Base		99.951500	4,997,574.99	107.692900	5,384,645.00	387,070.01	0.27
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	101.890600	4,075,624.00	75,624.00	0.21
		Base		100.000000	4,000,000.00	101.890600	4,075,624.00	75,624.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.867057	4,993,352.84	109.881600	5,494,080.00	500,727.16	0.28
		Base		99.867057	4,993,352.84	109.881600	5,494,080.00	500,727.16	0.28
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	124.212406	3,726,372.19	134.786000	4,043,580.00	317,207.81	0.21
		Base		124.212406	3,726,372.19	134.786000	4,043,580.00	317,207.81	0.21
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.521359	4,976,067.97	111.544700	5,577,235.00	601,167.03	0.28
		Base		99.521359	4,976,067.97	111.544700	5,577,235.00	601,167.03	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.833425	2,995,002.75	105.312200	3,159,366.00	164,363.25	0.16
		Base		99.833425	2,995,002.75	105.312200	3,159,366.00	164,363.25	0.16

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740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.943389	9,794,452.10	141.650900	13,881,788.20	4,087,336.10	0.71
		Base		99.943389	9,794,452.10	141.650900	13,881,788.20	4,087,336.10	0.71
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.984965	2,999,548.96	102.039000	3,061,170.00	61,621.04	0.16
		Base		99.984965	2,999,548.96	102.039000	3,061,170.00	61,621.04	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.068637	10,106,863.66	102.897400	10,289,740.00	182,876.34	0.52
		Base		101.068637	10,106,863.66	102.897400	10,289,740.00	182,876.34	0.52
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.232444	3,036,973.33	102.930000	3,087,900.00	50,926.67	0.16
		Base		101.232444	3,036,973.33	102.930000	3,087,900.00	50,926.67	0.16
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.813284	5,040,664.20	108.489400	5,424,470.00	383,805.80	0.28
		Base		100.813284	5,040,664.20	108.489400	5,424,470.00	383,805.80	0.28
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.614087	3,984,563.48	87.500000	3,500,000.00	-484,563.48	0.18
		Base		99.614087	3,984,563.48	87.500000	3,500,000.00	-484,563.48	0.18
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	119.805900	5,990,295.00	990,295.00	0.30
		Base		100.000000	5,000,000.00	119.805900	5,990,295.00	990,295.00	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	98.687600	9,868,760.00	-131,240.00	0.50
		Base		100.000000	10,000,000.00	98.687600	9,868,760.00	-131,240.00	0.50
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.916275	4,995,813.76	103.660000	5,183,000.00	187,186.24	0.26
		Base		99.916275	4,995,813.76	103.660000	5,183,000.00	187,186.24	0.26
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.980878	3,999,235.11	104.185900	4,167,436.00	168,200.89	0.21
		Base		99.980878	3,999,235.11	104.185900	4,167,436.00	168,200.89	0.21

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855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.983940	4,999,197.00	105.574800	5,278,740.00	279,543.00	0.27
		Base		99.983940	4,999,197.00	105.574800	5,278,740.00	279,543.00	0.27
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.888885	4,994,444.25	103.451400	5,172,570.00	178,125.75	0.26
		Base		99.888885	4,994,444.25	103.451400	5,172,570.00	178,125.75	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	99.949600	9,994,960.00	-5,040.00	0.51
		Base		100.000000	10,000,000.00	99.949600	9,994,960.00	-5,040.00	0.51
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.888375	3,995,534.99	106.180100	4,247,204.00	251,669.01	0.22
		Base		99.888375	3,995,534.99	106.180100	4,247,204.00	251,669.01	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.578537	5,478,926.83	135.513500	6,775,675.00	1,296,748.17	0.34
		Base		109.578537	5,478,926.83	135.513500	6,775,675.00	1,296,748.17	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.995303	9,999,530.33	106.595000	10,659,500.00	659,969.67	0.54
		Base		99.995303	9,999,530.33	106.595000	10,659,500.00	659,969.67	0.54
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.794907	4,989,745.35	107.609600	5,380,480.00	390,734.65	0.27
		Base		99.794907	4,989,745.35	107.609600	5,380,480.00	390,734.65	0.27
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.891873	4,994,593.64	100.479600	5,023,980.00	29,386.36	0.26
		Base		99.891873	4,994,593.64	100.479600	5,023,980.00	29,386.36	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.683671	2,990,510.12	111.408800	3,342,264.00	351,753.88	0.17
		Base		99.683671	2,990,510.12	111.408800	3,342,264.00	351,753.88	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.984167	9,998,416.65	100.635100	10,063,510.00	65,093.35	0.51
		Base		99.984167	9,998,416.65	100.635100	10,063,510.00	65,093.35	0.51

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90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.893142	14,983,971.29	101.406000	15,210,900.00	226,928.71	0.77
		Base		99.893142	14,983,971.29	101.406000	15,210,900.00	226,928.71	0.77
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.631645	4,981,582.23	143.432600	7,171,630.00	2,190,047.77	0.36
		Base		99.631645	4,981,582.23	143.432600	7,171,630.00	2,190,047.77	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	100.478800	10,047,880.00	55,440.75	0.51
		Base		99.924393	9,992,439.25	100.478800	10,047,880.00	55,440.75	0.51
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	103.555700	5,177,785.00	177,785.00	0.26
		Base		100.000000	5,000,000.00	103.555700	5,177,785.00	177,785.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	106.813337	10,681,333.70	109.304700	10,930,470.00	249,136.30	0.56
		Base		106.813337	10,681,333.70	109.304700	10,930,470.00	249,136.30	0.56
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	112.368601	11,236,860.10	122.777300	12,277,730.00	1,040,869.90	0.62
		Base		112.368601	11,236,860.10	122.777300	12,277,730.00	1,040,869.90	0.62
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	115.578414	8,668,381.02	131.171900	9,837,892.50	1,169,511.48	0.50
		Base		115.578414	8,668,381.02	131.171900	9,837,892.50	1,169,511.48	0.50
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	121.467612	6,073,380.62	136.164100	6,808,205.00	734,824.38	0.35
		Base		121.467612	6,073,380.62	136.164100	6,808,205.00	734,824.38	0.35
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	123.830106	6,191,505.32	139.585900	6,979,295.00	787,789.68	0.35
		Base		123.830106	6,191,505.32	139.585900	6,979,295.00	787,789.68	0.35
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	112.845275	5,642,263.77	137.640600	6,882,030.00	1,239,766.23	0.35
		Base		112.845275	5,642,263.77	137.640600	6,882,030.00	1,239,766.23	0.35

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912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	122.803506	9,210,262.95	146.714800	11,003,610.00	1,793,347.05	0.56
			Base	122.803506	9,210,262.95	146.714800	11,003,610.00	1,793,347.05	0.56
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	122.853704	15,356,713.05	140.832000	17,604,000.00	2,247,286.95	0.89
			Base	122.853704	15,356,713.05	140.832000	17,604,000.00	2,247,286.95	0.89
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	140.122659	14,012,265.88	149.765600	14,976,560.00	964,294.12	0.76
			Base	140.122659	14,012,265.88	149.765600	14,976,560.00	964,294.12	0.76
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		7,500,000.000	Local	138.958750	10,421,906.24	148.101600	11,107,620.00	685,713.76	0.56
			Base	138.958750	10,421,906.24	148.101600	11,107,620.00	685,713.76	0.56
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	120.038226	12,003,822.55	149.445300	14,944,530.00	2,940,707.45	0.76
			Base	120.038226	12,003,822.55	149.445300	14,944,530.00	2,940,707.45	0.76
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		5,000,000.000	Local	145.929225	7,296,461.25	147.617000	7,380,850.00	84,388.75	0.38
			Base	145.929225	7,296,461.25	147.617000	7,380,850.00	84,388.75	0.38
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	135.084292	10,131,321.89	142.957000	10,721,775.00	590,453.11	0.54
			Base	135.084292	10,131,321.89	142.957000	10,721,775.00	590,453.11	0.54
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	130.450301	9,783,772.56	140.757800	10,556,835.00	773,062.44	0.54
			Base	130.450301	9,783,772.56	140.757800	10,556,835.00	773,062.44	0.54
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	135.037599	6,751,879.97	141.398400	7,069,920.00	318,040.03	0.36
			Base	135.037599	6,751,879.97	141.398400	7,069,920.00	318,040.03	0.36
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	141.869526	14,186,952.64	152.988300	15,298,830.00	1,111,877.36	0.78
			Base	141.869526	14,186,952.64	152.988300	15,298,830.00	1,111,877.36	0.78

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912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	152.811768	15,281,176.80	157.184000	15,718,400.00	437,223.20	0.80
			Base	152.811768	15,281,176.80	157.184000	15,718,400.00	437,223.20	0.80
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	121.188961	3,029,724.02	153.718800	3,842,970.00	813,245.98	0.20
			Base	121.188961	3,029,724.02	153.718800	3,842,970.00	813,245.98	0.20
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.888595	4,994,429.76	102.089800	5,104,490.00	110,060.24	0.26
			Base	99.888595	4,994,429.76	102.089800	5,104,490.00	110,060.24	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.830186	4,991,509.32	105.148400	5,257,420.00	265,910.68	0.27
			Base	99.830186	4,991,509.32	105.148400	5,257,420.00	265,910.68	0.27
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.999246	4,999,962.29	99.999246	4,999,962.29	0.00	0.25
			Base	99.999246	4,999,962.29	99.999246	4,999,962.29	0.00	0.25
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	100.201029	5,010,051.44	100.201029	5,010,051.44	0.00	0.25
			Base	100.201029	5,010,051.44	100.201029	5,010,051.44	0.00	0.25
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		10,000,000.000	Local	101.002630	10,100,263.01	101.586000	10,158,600.00	58,336.99	0.52
			Base	101.002630	10,100,263.01	101.586000	10,158,600.00	58,336.99	0.52
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.299579	2,607,489.48	106.671900	2,666,797.50	59,308.02	0.14
			Base	104.299579	2,607,489.48	106.671900	2,666,797.50	59,308.02	0.14
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.392437	10,139,243.65	107.285200	10,728,520.00	589,276.35	0.55
			Base	101.392437	10,139,243.65	107.285200	10,728,520.00	589,276.35	0.55
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	103.104611	5,155,230.57	105.406200	5,270,310.00	115,079.43	0.27
			Base	103.104611	5,155,230.57	105.406200	5,270,310.00	115,079.43	0.27

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	100.067323	5,003,366.15	100.067323	5,003,366.15	0.00	0.25
			Base	100.067323	5,003,366.15	100.067323	5,003,366.15	0.00	0.25
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	100.835228	5,041,761.39	100.914100	5,045,705.00	3,943.61	0.26
			Base	100.835228	5,041,761.39	100.914100	5,045,705.00	3,943.61	0.26
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.564140	4,978,206.99	106.688000	5,334,400.00	356,193.01	0.27
			Base	99.564140	4,978,206.99	106.688000	5,334,400.00	356,193.01	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	100.871286	10,087,128.63	100.988300	10,098,830.00	11,701.37	0.51
			Base	100.871286	10,087,128.63	100.988300	10,098,830.00	11,701.37	0.51
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	101.297151	10,129,715.09	101.409400	10,140,940.00	11,224.91	0.52
			Base	101.297151	10,129,715.09	101.409400	10,140,940.00	11,224.91	0.52
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	101.456614	10,145,661.39	101.562800	10,156,280.00	10,618.61	0.52
			Base	101.456614	10,145,661.39	101.562800	10,156,280.00	10,618.61	0.52
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	106.169832	5,308,491.59	110.039100	5,501,955.00	193,463.41	0.28
			Base	106.169832	5,308,491.59	110.039100	5,501,955.00	193,463.41	0.28
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	101.907609	7,643,070.70	102.038100	7,652,857.50	9,786.80	0.39
			Base	101.907609	7,643,070.70	102.038100	7,652,857.50	9,786.80	0.39
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	101.711261	7,628,344.54	101.976600	7,648,245.00	19,900.46	0.39
			Base	101.711261	7,628,344.54	101.976600	7,648,245.00	19,900.46	0.39
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.458878	5,022,943.91	106.906200	5,345,310.00	322,366.09	0.27
			Base	100.458878	5,022,943.91	106.906200	5,345,310.00	322,366.09	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PC8	US TREASURY N/B 11/20 2.625				2.625	15 Nov 2020		
	5,000,000.000	Local	99.587257	4,979,362.83	107.140600	5,357,030.00	377,667.17	0.27
		Base	99.587257	4,979,362.83	107.140600	5,357,030.00	377,667.17	0.27
912828PK0	US TREASURY N/B 11/17 2.25				2.25	30 Nov 2017		
	5,000,000.000	Local	100.176137	5,008,806.86	102.351600	5,117,580.00	108,773.14	0.26
		Base	100.176137	5,008,806.86	102.351600	5,117,580.00	108,773.14	0.26
912828PT1	US TREASURY N/B 01/18 2.625				2.625	31 Jan 2018		
	5,000,000.000	Local	102.900442	5,145,022.09	103.207000	5,160,350.00	15,327.91	0.26
		Base	102.900442	5,145,022.09	103.207000	5,160,350.00	15,327.91	0.26
912828QN3	US TREASURY N/B 05/21 3.125				3.125	15 May 2021		
	5,000,000.000	Local	107.377518	5,368,875.91	110.019500	5,500,975.00	132,099.09	0.28
		Base	107.377518	5,368,875.91	110.019500	5,500,975.00	132,099.09	0.28
912828QQ6	US TREASURY N/B 05/18 2.375				2.375	31 May 2018		
	5,000,000.000	Local	101.957373	5,097,868.65	103.386700	5,169,335.00	71,466.35	0.26
		Base	101.957373	5,097,868.65	103.386700	5,169,335.00	71,466.35	0.26
912828RF9	US TREASURY N/B 08/16 1				1.0	31 Aug 2016		
	5,000,000.000	Local	100.064038	5,003,201.91	100.064038	5,003,201.91	0.00	0.25
		Base	100.064038	5,003,201.91	100.064038	5,003,201.91	0.00	0.25
912828SN1	US TREASURY N/B 03/19 1.5				1.5	31 Mar 2019		
	5,000,000.000	Local	99.918636	4,995,931.82	102.246100	5,112,305.00	116,373.18	0.26
		Base	99.918636	4,995,931.82	102.246100	5,112,305.00	116,373.18	0.26
912828SV3	US TREASURY N/B 05/22 1.75				1.75	15 May 2022		
	5,000,000.000	Local	100.522235	5,026,111.75	103.332000	5,166,600.00	140,488.25	0.26
		Base	100.522235	5,026,111.75	103.332000	5,166,600.00	140,488.25	0.26
912828TC4	US TREASURY N/B 06/19 1				1.0	30 Jun 2019		
	5,000,000.000	Local	99.526802	4,976,340.08	100.847700	5,042,385.00	66,044.92	0.26
		Base	99.526802	4,976,340.08	100.847700	5,042,385.00	66,044.92	0.26
912828TJ9	US TREASURY N/B 08/22 1.625				1.625	15 Aug 2022		
	5,000,000.000	Local	99.526367	4,976,318.35	102.546900	5,127,345.00	151,026.65	0.26
		Base	99.526367	4,976,318.35	102.546900	5,127,345.00	151,026.65	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.619900	4,980,994.99	100.746100	5,037,305.00	56,310.01	0.26
			Base	99.619900	4,980,994.99	100.746100	5,037,305.00	56,310.01	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.904664	4,995,233.18	100.242200	5,012,110.00	16,876.82	0.25
			Base	99.904664	4,995,233.18	100.242200	5,012,110.00	16,876.82	0.25
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.942175	4,947,108.75	102.359400	5,117,970.00	170,861.25	0.26
			Base	98.942175	4,947,108.75	102.359400	5,117,970.00	170,861.25	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.480940	7,461,070.50	100.652300	7,548,922.50	87,852.00	0.38
			Base	99.480940	7,461,070.50	100.652300	7,548,922.50	87,852.00	0.38
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		103,488.000	Local	102.741129	106,324.74	101.484400	105,024.18	-1,300.56	0.01
Original Face:		100,000.000	Base	102.741129	106,324.74	101.484400	105,024.18	-1,300.56	0.01
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		2,500,000.000	Local	100.050118	2,501,252.95	100.050118	2,501,252.95	0.00	0.13
			Base	100.050118	2,501,252.95	100.050118	2,501,252.95	0.00	0.13
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.013053	10,001,305.27	100.078100	10,007,810.00	6,504.73	0.51
			Base	100.013053	10,001,305.27	100.078100	10,007,810.00	6,504.73	0.51
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.946143	4,997,307.14	102.668000	5,133,400.00	136,092.86	0.26
			Base	99.946143	4,997,307.14	102.668000	5,133,400.00	136,092.86	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		7,000,000.000	Local	99.959003	6,997,130.22	107.383300	7,516,831.00	519,700.78	0.38
			Base	99.959003	6,997,130.22	107.383300	7,516,831.00	519,700.78	0.38
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		9,250,000.000	Local	107.742110	9,966,145.21	109.408780	10,120,312.15	154,166.94	0.51
Original Face:		9,250,000.000	Base	107.742110	9,966,145.21	109.408780	10,120,312.15	154,166.94	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.746705	5,087,335.27	107.861230	5,393,061.50	305,726.23	0.27
Original Face:		Base	5,000,000.000	101.746705	5,087,335.27	107.861230	5,393,061.50	305,726.23	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.680255	5,134,012.73	103.244220	5,162,211.00	28,198.27	0.26
Original Face:		Base	5,000,000.000	102.680255	5,134,012.73	103.244220	5,162,211.00	28,198.27	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.069509	7,479,143.68	106.015100	7,845,117.40	365,973.72	0.40
Original Face:		Base	7,400,000.000	101.069509	7,479,143.68	106.015100	7,845,117.40	365,973.72	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,216,152.110	99.999628	1,216,147.58	100.052780	1,216,794.00	646.42	0.06
Original Face:		Base	2,000,000.000	99.999628	1,216,147.58	100.052780	1,216,794.00	646.42	0.06
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.971541	4,998,577.06	103.474800	5,173,740.00	175,162.94	0.26
		Base		99.971541	4,998,577.06	103.474800	5,173,740.00	175,162.94	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.899397	4,994,969.86	131.727500	6,586,375.00	1,591,405.14	0.33
		Base		99.899397	4,994,969.86	131.727500	6,586,375.00	1,591,405.14	0.33
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.899881	4,994,994.07	101.443000	5,072,150.00	77,155.93	0.26
		Base		99.899881	4,994,994.07	101.443000	5,072,150.00	77,155.93	0.26
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	103.456800	5,172,840.00	172,840.00	0.26
		Base		100.000000	5,000,000.00	103.456800	5,172,840.00	172,840.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.978499	9,997,849.89	102.544000	10,254,400.00	256,550.11	0.52
		Base		99.978499	9,997,849.89	102.544000	10,254,400.00	256,550.11	0.52
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.0201	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.017000	15,302,550.00	302,550.00	0.78
		Base		100.000000	15,000,000.00	102.017000	15,302,550.00	302,550.00	0.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,969,844.820	99.997585	2,969,773.09	100.463860	2,983,620.74	13,847.65	0.15
	Original Face:	Base	3,500,000.000	99.997585	2,969,773.09	100.463860	2,983,620.74	13,847.65	0.15
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.806381	5,190,319.04	107.967530	5,398,376.50	208,057.46	0.27
	Original Face:	Base	5,000,000.000	103.806381	5,190,319.04	107.967530	5,398,376.50	208,057.46	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.617206	6,973,204.41	101.529000	7,107,030.00	133,825.59	0.36
		Base		99.617206	6,973,204.41	101.529000	7,107,030.00	133,825.59	0.36
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.5866	26 Sep 2017		
		Local	10,000,000.000	98.738839	9,873,883.92	98.536160	9,853,616.00	-20,267.92	0.50
		Base		98.738839	9,873,883.92	98.536160	9,853,616.00	-20,267.92	0.50
US DOLLAR Total									
		Local	1,797,420,844.130		1,877,459,943.26		1,956,165,738.44	78,705,795.18	99.42
	Original Face:	Base	1,498,202,006.000		1,877,459,943.26		1,956,165,738.44	78,705,795.18	99.42
FIXED INCOME Total									
		Base	1,797,420,844.130		1,877,459,943.26		1,956,165,738.44	78,705,795.18	99.42
	Original Face:		1,498,202,006.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,808,815,416.040	Base	1,888,854,515.17		1,967,575,960.35	78,721,445.18	100.00
Original Face:		1,498,202,006.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		917,179.770	Local	1.000000	917,179.77	1.000000	917,179.77	0.00	0.37
			Base	1.000000	917,179.77	1.000000	917,179.77	0.00	0.37
US DOLLAR Total									
		917,179.770	Local		917,179.77		917,179.77	0.00	0.37
			Base		917,179.77		917,179.77	0.00	0.37
CASH Total									
		917,179.770	Base		917,179.77		917,179.77	0.00	0.37
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.0401	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	1.01
			Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	1.01
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.8	01 Jul 2016		
		11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	4.43
			Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	4.43
US DOLLAR Total									
		13,500,000.000	Local		13,500,000.00		13,507,825.00	7,825.00	5.44
			Base		13,500,000.00		13,507,825.00	7,825.00	5.44
CASH EQUIVALENT Total									
		13,500,000.000	Base		13,500,000.00		13,507,825.00	7,825.00	5.44
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.32605	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	99.556100	497,780.50	-2,219.50	0.20
		Base		100.000000	500,000.00	99.556100	497,780.50	-2,219.50	0.20
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.192986	2,043,859.72	102.604000	2,052,080.00	8,220.28	0.83
		Base		102.192986	2,043,859.72	102.604000	2,052,080.00	8,220.28	0.83
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	105.548746	527,743.73	105.350300	526,751.50	-992.23	0.21
		Base		105.548746	527,743.73	105.350300	526,751.50	-992.23	0.21
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.999414	499,997.07	99.999414	499,997.07	0.00	0.20
		Base		99.999414	499,997.07	99.999414	499,997.07	0.00	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	100.000000	500,000.00	0.00	0.20
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	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	99.681700	1,993,634.00	-6,366.00	0.80
		Base		100.000000	2,000,000.00	99.681700	1,993,634.00	-6,366.00	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	98.988600	4,949,430.00	-50,570.00	1.99
		Base		100.000000	5,000,000.00	98.988600	4,949,430.00	-50,570.00	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	100.115440	3,003,463.20	3,463.20	1.21
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.115440	3,003,463.20	3,463.20	1.21
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.977281	999,772.81	100.060200	1,000,602.00	829.19	0.40
		Base		99.977281	999,772.81	100.060200	1,000,602.00	829.19	0.40
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	1,000,000.000	100.001474	1,000,014.74	100.139000	1,001,390.00	1,375.26	0.40
		Base		100.001474	1,000,014.74	100.139000	1,001,390.00	1,375.26	0.40

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06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.998744	499,993.72	99.998744	499,993.72	0.00	0.20
		Base		99.998744	499,993.72	99.998744	499,993.72	0.00	0.20
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	1,000,000.000	99.916895	999,168.95	100.616400	1,006,164.00	6,995.05	0.41
		Base		99.916895	999,168.95	100.616400	1,006,164.00	6,995.05	0.41
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.673143	1,993,462.85	100.102300	2,002,046.00	8,583.15	0.81
		Base		99.673143	1,993,462.85	100.102300	2,002,046.00	8,583.15	0.81
126650CA6	CVS HEALTH CORP SR UNSECURED 12/16 1.2					1.2	05 Dec 2016		
		Local	348,000.000	100.197517	348,687.36	100.158400	348,551.23	-136.13	0.14
		Base		100.197517	348,687.36	100.158400	348,551.23	-136.13	0.14
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.726729	1,994,534.57	101.229700	2,024,594.00	30,059.43	0.82
		Base		99.726729	1,994,534.57	101.229700	2,024,594.00	30,059.43	0.82
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.965000	999,650.00	101.738570	1,017,385.70	17,735.70	0.41
Original Face:		Base	1,000,000.000	99.965000	999,650.00	101.738570	1,017,385.70	17,735.70	0.41
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	98.806150	1,976,123.00	-23,877.00	0.80
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	98.806150	1,976,123.00	-23,877.00	0.80
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,456,109.530	99.994551	1,456,030.19	100.007220	1,456,214.66	184.47	0.59
Original Face:		Base	2,000,000.000	99.994551	1,456,030.19	100.007220	1,456,214.66	184.47	0.59
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.89205	15 Nov 2018		
		Local	1,456,109.530	100.000000	1,456,109.53	100.108830	1,457,694.21	1,584.68	0.59
Original Face:		Base	2,000,000.000	100.000000	1,456,109.53	100.108830	1,457,694.21	1,584.68	0.59
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.984396	2,499,609.91	100.395480	2,509,887.00	10,277.09	1.01
Original Face:		Base	2,500,000.000	99.984396	2,499,609.91	100.395480	2,509,887.00	10,277.09	1.01

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14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.935876	499,679.38	100.305500	501,527.50	1,848.12	0.20
		Base		99.935876	499,679.38	100.305500	501,527.50	1,848.12	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	100.549200	5,027,460.00	27,460.00	2.02
		Base		100.000000	5,000,000.00	100.549200	5,027,460.00	27,460.00	2.02
17275RBA9	CISCO SYSTEMS INC SR UNSECURED 02/18 1.4					1.4	28 Feb 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	100.905600	3,027,168.00	27,168.00	1.22
		Base		100.000000	3,000,000.00	100.905600	3,027,168.00	27,168.00	1.22
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	100.068400	1,000,684.00	684.00	0.40
		Base		100.000000	1,000,000.00	100.068400	1,000,684.00	684.00	0.40
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.948194	499,740.97	100.389400	501,947.00	2,206.03	0.20
		Base		99.948194	499,740.97	100.389400	501,947.00	2,206.03	0.20
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.988572	999,885.72	101.041310	1,010,413.10	10,527.38	0.41
Original Face:		Base	1,000,000.000	99.988572	999,885.72	101.041310	1,010,413.10	10,527.38	0.41
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.880000	1,997,599.99	100.245800	2,004,916.00	7,316.01	0.81
		Base		99.880000	1,997,599.99	100.245800	2,004,916.00	7,316.01	0.81
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.945160	499,725.80	100.146500	500,732.50	1,006.70	0.20
		Base		99.945160	499,725.80	100.146500	500,732.50	1,006.70	0.20
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9506	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	99.879200	998,792.00	-1,208.00	0.40
		Base		100.000000	1,000,000.00	99.879200	998,792.00	-1,208.00	0.40

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29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.987019	1,999,740.38	99.982280	1,999,645.60	-94.78	0.80
Original Face:		Base	2,000,000.000	99.987019	1,999,740.38	99.982280	1,999,645.60	-94.78	0.80
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	101.624700	2,032,494.00	32,494.00	0.82
		Base		100.000000	2,000,000.00	101.624700	2,032,494.00	32,494.00	0.82
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	41,270.280	101.165100	41,751.12	104.210338	43,007.90	1,256.78	0.02
Original Face:		Base	1,100,000.000	101.165100	41,751.12	104.210338	43,007.90	1,256.78	0.02
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,121,187.860	103.913847	1,165,069.44	109.173621	1,224,041.38	58,971.94	0.49
Original Face:		Base	2,090,000.000	103.913847	1,165,069.44	109.173621	1,224,041.38	58,971.94	0.49
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	46,482.660	100.246737	46,597.35	102.555791	47,670.66	1,073.31	0.02
Original Face:		Base	1,500,000.000	100.246737	46,597.35	102.555791	47,670.66	1,073.31	0.02
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	32,426.600	100.724652	32,661.58	101.581898	32,939.56	277.98	0.01
Original Face:		Base	1,500,000.000	100.724652	32,661.58	101.581898	32,939.56	277.98	0.01
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	8,352.080	101.480470	8,475.73	106.833503	8,922.82	447.09	0.00
Original Face:		Base	250,000.000	101.480470	8,475.73	106.833503	8,922.82	447.09	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	92,039.730	100.149881	92,177.68	107.269676	98,730.72	6,553.04	0.04
Original Face:		Base	1,000,000.000	100.149881	92,177.68	107.269676	98,730.72	6,553.04	0.04
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	114,263.750	100.909230	115,302.67	107.357211	122,670.38	7,367.71	0.05
Original Face:		Base	2,206,300.000	100.909230	115,302.67	107.357211	122,670.38	7,367.71	0.05
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,466,556.650	101.859527	1,493,827.67	105.156789	1,542,183.88	48,356.21	0.62
Original Face:		Base	5,000,000.000	101.859527	1,493,827.67	105.156789	1,542,183.88	48,356.21	0.62

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,375,184.750	102.598308	3,462,882.45	103.576970	3,495,914.10	33,031.65	1.41
Original Face:		Base	5,000,000.000	102.598308	3,462,882.45	103.576970	3,495,914.10	33,031.65	1.41
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	95,885.810	101.524824	97,347.90	107.594664	103,168.02	5,820.12	0.04
Original Face:		Base	1,000,000.000	101.524824	97,347.90	107.594664	103,168.02	5,820.12	0.04
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	891,266.160	101.773295	907,070.94	106.454194	948,790.21	41,719.27	0.38
Original Face:		Base	6,000,000.000	101.773295	907,070.94	106.454194	948,790.21	41,719.27	0.38
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	844,661.600	102.310215	864,175.10	105.972827	895,111.78	30,936.68	0.36
Original Face:		Base	5,000,000.000	102.310215	864,175.10	105.972827	895,111.78	30,936.68	0.36
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,880,029.850	104.299615	3,003,860.05	105.951065	3,051,422.30	47,562.25	1.23
Original Face:		Base	5,000,000.000	104.299615	3,003,860.05	105.951065	3,051,422.30	47,562.25	1.23
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,938,424.370	104.238075	2,020,576.24	107.522508	2,084,242.50	63,666.26	0.84
Original Face:		Base	5,700,000.000	104.238075	2,020,576.24	107.522508	2,084,242.50	63,666.26	0.84
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	874,604.860	103.906337	908,769.87	109.172281	954,826.08	46,056.21	0.38
Original Face:		Base	2,000,000.000	103.906337	908,769.87	109.172281	954,826.08	46,056.21	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	100.516700	1,005,167.00	5,167.00	0.40
		Base		100.000000	1,000,000.00	100.516700	1,005,167.00	5,167.00	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	100.004100	1,000,041.00	41.00	0.40
		Base		100.000000	1,000,000.00	100.004100	1,000,041.00	41.00	0.40
3134G7P47	FREDDIE MAC NOTES 07/18 1.125					1.125	27 Jul 2018		
		Local	1,901,000.000	100.000000	1,901,000.00	100.006600	1,901,125.47	125.47	0.77
		Base		100.000000	1,901,000.00	100.006600	1,901,125.47	125.47	0.77

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3134G8HP7	FREDDIE MAC NOTES 08/18 1.25					1.25	10 Aug 2018		
		2,000,000.000	Local	100.027253	2,000,545.06	100.098100	2,001,962.00	1,416.94	0.81
			Base	100.027253	2,000,545.06	100.098100	2,001,962.00	1,416.94	0.81
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.081000	5,004,050.00	4,050.00	2.01
			Base	100.000000	5,000,000.00	100.081000	5,004,050.00	4,050.00	2.01
3134G8TR0	FREDDIE MAC NOTES 04/21 VAR					1.0	14 Apr 2021		
		2,000,000.000	Local	100.000000	2,000,000.00	100.026500	2,000,530.00	530.00	0.81
			Base	100.000000	2,000,000.00	100.026500	2,000,530.00	530.00	0.81
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		2,000,000.000	Local	100.696233	2,013,924.65	100.886000	2,017,720.00	3,795.35	0.81
			Base	100.696233	2,013,924.65	100.886000	2,017,720.00	3,795.35	0.81
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		1,000,000.000	Local	99.947722	999,477.22	101.443300	1,014,433.00	14,955.78	0.41
			Base	99.947722	999,477.22	101.443300	1,014,433.00	14,955.78	0.41
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		2,000,000.000	Local	98.431421	1,968,628.42	100.395800	2,007,916.00	39,287.58	0.81
			Base	98.431421	1,968,628.42	100.395800	2,007,916.00	39,287.58	0.81
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		1,000,000.000	Local	101.642946	1,016,429.46	102.890040	1,028,900.40	12,470.94	0.41
	Original Face:	1,000,000.000	Base	101.642946	1,016,429.46	102.890040	1,028,900.40	12,470.94	0.41
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.7721	25 Apr 2020		
		959,947.430	Local	99.973027	959,688.50	100.022120	960,159.77	471.27	0.39
	Original Face:	1,000,000.000	Base	99.973027	959,688.50	100.022120	960,159.77	471.27	0.39
3136G3BC8	FANNIE MAE NOTES 02/19 1.625					1.625	26 Feb 2019		
		2,000,000.000	Local	100.118261	2,002,365.22	100.168900	2,003,378.00	1,012.78	0.81
			Base	100.118261	2,002,365.22	100.168900	2,003,378.00	1,012.78	0.81
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		63,589.390	Local	99.669725	63,379.37	102.662609	65,282.53	1,903.16	0.03
	Original Face:	2,360,770.000	Base	99.669725	63,379.37	102.662609	65,282.53	1,903.16	0.03

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3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.385099	2,509,627.48	101.998250	2,549,956.25	40,328.77	1.03
Original Face:		Base	2,500,000.000	100.385099	2,509,627.48	101.998250	2,549,956.25	40,328.77	1.03
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	920,382.630	101.728405	936,290.57	103.777404	955,149.20	18,858.63	0.38
Original Face:		Base	1,500,000.000	101.728405	936,290.57	103.777404	955,149.20	18,858.63	0.38
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	106,129.330	100.792872	106,970.80	108.043184	114,665.51	7,694.71	0.05
Original Face:		Base	2,500,000.000	100.792872	106,970.80	108.043184	114,665.51	7,694.71	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	133,688.410	101.728691	135,999.47	109.397998	146,252.44	10,252.97	0.06
Original Face:		Base	983,845.000	101.728691	135,999.47	109.397998	146,252.44	10,252.97	0.06
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	107,166.490	100.850284	108,077.71	110.724098	118,659.13	10,581.42	0.05
Original Face:		Base	1,800,000.000	100.850284	108,077.71	110.724098	118,659.13	10,581.42	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	221,947.820	102.431887	227,345.34	103.907110	230,619.57	3,274.23	0.09
Original Face:		Base	3,350,000.000	102.431887	227,345.34	103.907110	230,619.57	3,274.23	0.09
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	34,136.640	100.664096	34,363.34	101.968271	34,808.54	445.20	0.01
Original Face:		Base	1,500,000.000	100.664096	34,363.34	101.968271	34,808.54	445.20	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,630,289.320	104.311667	2,743,698.63	107.569704	2,829,394.44	85,695.81	1.14
Original Face:		Base	5,200,000.000	104.311667	2,743,698.63	107.569704	2,829,394.44	85,695.81	1.14
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,340,372.730	102.004450	1,367,239.83	103.940443	1,393,189.35	25,949.52	0.56
Original Face:		Base	2,680,283.000	102.004450	1,367,239.83	103.940443	1,393,189.35	25,949.52	0.56
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	8,295,966.750	102.927598	8,538,839.29	103.768720	8,608,618.51	69,779.22	3.47
Original Face:		Base	15,000,000.000	102.927598	8,538,839.29	103.768720	8,608,618.51	69,779.22	3.47

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31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	340,505.190	102.981634	350,657.81	107.043348	364,488.16	13,830.35	0.15
	Original Face:	Base	1,500,000.000	102.981634	350,657.81	107.043348	364,488.16	13,830.35	0.15
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	425,132.640	101.807337	432,816.22	106.578848	453,101.47	20,285.25	0.18
	Original Face:	Base	3,200,000.000	101.807337	432,816.22	106.578848	453,101.47	20,285.25	0.18
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	332,015.680	103.884681	344,913.43	106.105806	352,287.91	7,374.48	0.14
	Original Face:	Base	765,534.000	103.884681	344,913.43	106.105806	352,287.91	7,374.48	0.14
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,577,486.520	102.922251	2,652,807.15	103.764003	2,674,503.19	21,696.04	1.08
	Original Face:	Base	5,157,070.000	102.922251	2,652,807.15	103.764003	2,674,503.19	21,696.04	1.08
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	496,664.050	102.120010	507,193.38	107.430678	533,569.56	26,376.18	0.21
	Original Face:	Base	5,000,000.000	102.120010	507,193.38	107.430678	533,569.56	26,376.18	0.21
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	810,601.800	102.870359	833,868.98	106.443633	862,834.01	28,965.03	0.35
	Original Face:	Base	5,000,000.000	102.870359	833,868.98	106.443633	862,834.01	28,965.03	0.35
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	702,810.400	104.059174	731,338.70	107.564075	755,971.51	24,632.81	0.30
	Original Face:	Base	2,000,000.000	104.059174	731,338.70	107.564075	755,971.51	24,632.81	0.30
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	747,799.500	103.873399	776,764.76	109.087878	815,758.61	38,993.85	0.33
	Original Face:	Base	5,000,000.000	103.873399	776,764.76	109.087878	815,758.61	38,993.85	0.33
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,786,776.500	107.658301	4,076,779.26	109.514469	4,147,068.18	70,288.92	1.67
	Original Face:	Base	14,750,000.000	107.658301	4,076,779.26	109.514469	4,147,068.18	70,288.92	1.67
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	507,599.560	101.604328	515,743.12	104.893517	532,439.03	16,695.91	0.21
	Original Face:	Base	2,000,000.000	101.604328	515,743.12	104.893517	532,439.03	16,695.91	0.21

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34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.984031	4,999,201.57	100.189410	5,009,470.50	10,268.93	2.02
	Original Face:	Base	5,000,000.000	99.984031	4,999,201.57	100.189410	5,009,470.50	10,268.93	2.02
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.84205	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.695050	4,237,039.63	-12,960.37	1.71
	Original Face:	Base	4,250,000.000	100.000000	4,250,000.00	99.695050	4,237,039.63	-12,960.37	1.71
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	101.848500	1,018,485.00	18,485.00	0.41
		Base		100.000000	1,000,000.00	101.848500	1,018,485.00	18,485.00	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	101.534000	1,015,340.00	15,340.00	0.41
		Base		100.000000	1,000,000.00	101.534000	1,015,340.00	15,340.00	0.41
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.829662	499,148.31	100.368000	501,840.00	2,691.69	0.20
		Base		99.829662	499,148.31	100.368000	501,840.00	2,691.69	0.20
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.989000	499,945.00	100.997600	504,988.00	5,043.00	0.20
		Base		99.989000	499,945.00	100.997600	504,988.00	5,043.00	0.20
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.18215	07 Dec 2017		
		Local	1,000,000.000	99.897713	998,977.13	99.647500	996,475.00	-2,502.13	0.40
		Base		99.897713	998,977.13	99.647500	996,475.00	-2,502.13	0.40
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	107.758477	2,155,169.53	108.517800	2,170,356.00	15,186.47	0.87
		Base		107.758477	2,155,169.53	108.517800	2,170,356.00	15,186.47	0.87
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.237632	1,002,376.32	101.344000	1,013,440.00	11,063.68	0.41
		Base		100.237632	1,002,376.32	101.344000	1,013,440.00	11,063.68	0.41
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.6613	24 Aug 2016		
		Local	1,000,000.000	100.120058	1,001,200.58	100.120058	1,001,200.58	0.00	0.40
		Base		100.120058	1,001,200.58	100.120058	1,001,200.58	0.00	0.40

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,547,691.560	98.694123	3,501,363.08	98.789100	3,504,732.56	3,369.48	1.41
	Original Face:	Base	4,000,000.000	98.694123	3,501,363.08	98.789100	3,504,732.56	3,369.48	1.41
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,735,430.780	99.014460	1,718,327.41	99.368340	1,724,468.76	6,141.35	0.69
	Original Face:	Base	1,900,000.000	99.014460	1,718,327.41	99.368340	1,724,468.76	6,141.35	0.69
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.989904	999,899.04	102.016400	1,020,164.00	20,264.96	0.41
		Base		99.989904	999,899.04	102.016400	1,020,164.00	20,264.96	0.41
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	100.829344	2,016,586.87	100.829344	2,016,586.87	0.00	0.81
		Base		100.829344	2,016,586.87	100.829344	2,016,586.87	0.00	0.81
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.984243	999,842.43	100.266600	1,002,666.00	2,823.57	0.40
		Base		99.984243	999,842.43	100.266600	1,002,666.00	2,823.57	0.40
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.981473	1,999,629.45	101.613700	2,032,274.00	32,644.55	0.82
		Base		99.981473	1,999,629.45	101.613700	2,032,274.00	32,644.55	0.82
459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.981544	1,999,630.87	100.058100	2,001,162.00	1,531.13	0.81
		Base		99.981544	1,999,630.87	100.058100	2,001,162.00	1,531.13	0.81
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.993433	999,934.33	99.993433	999,934.33	0.00	0.40
		Base		99.993433	999,934.33	99.993433	999,934.33	0.00	0.40
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.946740	499,733.70	100.223300	501,116.50	1,382.80	0.20
		Base		99.946740	499,733.70	100.223300	501,116.50	1,382.80	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	100.619500	503,097.50	3,097.50	0.20
		Base		100.000000	500,000.00	100.619500	503,097.50	3,097.50	0.20

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.016800	500,084.00	84.00	0.20
		Base		100.000000	500,000.00	100.016800	500,084.00	84.00	0.20
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.963610	1,999,272.19	101.754900	2,035,098.00	35,825.81	0.82
		Base		99.963610	1,999,272.19	101.754900	2,035,098.00	35,825.81	0.82
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	2,058,847.220	100.029238	2,059,449.19	99.982640	2,058,489.80	-959.39	0.83
Original Face:		Base	3,800,000.000	100.029238	2,059,449.19	99.982640	2,058,489.80	-959.39	0.83
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.951004	4,997,550.18	100.751100	5,037,555.00	40,004.82	2.03
		Base		99.951004	4,997,550.18	100.751100	5,037,555.00	40,004.82	2.03
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.078	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.174800	500,874.00	874.00	0.20
		Base		100.000000	500,000.00	100.174800	500,874.00	874.00	0.20
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.947850	999,478.50	100.632900	1,006,329.00	6,850.50	0.41
		Base		99.947850	999,478.50	100.632900	1,006,329.00	6,850.50	0.41
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	100.036700	5,502,018.50	2,018.50	2.21
		Base		100.000000	5,500,000.00	100.036700	5,502,018.50	2,018.50	2.21
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.986275	2,999,588.26	102.091700	3,062,751.00	63,162.74	1.23
		Base		99.986275	2,999,588.26	102.091700	3,062,751.00	63,162.74	1.23
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	100.935900	1,514,038.50	14,038.50	0.61
		Base		100.000000	1,500,000.00	100.935900	1,514,038.50	14,038.50	0.61
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.749250	8,059,939.98	102.203700	8,176,296.00	116,356.02	3.29
		Base		100.749250	8,059,939.98	102.203700	8,176,296.00	116,356.02	3.29

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61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.130909	1,126,472.73	100.565600	1,131,363.00	4,890.27	0.46
		Base		100.130909	1,126,472.73	100.565600	1,131,363.00	4,890.27	0.46
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.975529	4,998,776.44	100.279800	5,013,990.00	15,213.56	2.02
		Base		99.975529	4,998,776.44	100.279800	5,013,990.00	15,213.56	2.02
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.979168	2,999,375.03	100.510690	3,015,320.70	15,945.67	1.21
Original Face:		Base	3,000,000.000	99.979168	2,999,375.03	100.510690	3,015,320.70	15,945.67	1.21
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	100.224292	501,121.46	100.224292	501,121.46	0.00	0.20
		Base		100.224292	501,121.46	100.224292	501,121.46	0.00	0.20
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.975385	999,753.85	100.127200	1,001,272.00	1,518.15	0.40
		Base		99.975385	999,753.85	100.127200	1,001,272.00	1,518.15	0.40
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.976126	999,761.26	100.064300	1,000,643.00	881.74	0.40
		Base		99.976126	999,761.26	100.064300	1,000,643.00	881.74	0.40
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.426800	3,012,804.00	100.832500	3,024,975.00	12,171.00	1.22
		Base		100.426800	3,012,804.00	100.832500	3,024,975.00	12,171.00	1.22
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.860038	998,600.38	100.385200	1,003,852.00	5,251.62	0.40
		Base		99.860038	998,600.38	100.385200	1,003,852.00	5,251.62	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	99.946000	3,997,840.00	-2,160.00	1.61
		Base		100.000000	4,000,000.00	99.946000	3,997,840.00	-2,160.00	1.61
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.321934	4,012,877.37	100.265300	4,010,612.00	-2,265.37	1.61
		Base		100.321934	4,012,877.37	100.265300	4,010,612.00	-2,265.37	1.61

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996148	499,980.74	101.858740	509,293.70	9,312.96	0.21
Original Face:		Base	500,000.000	99.996148	499,980.74	101.858740	509,293.70	9,312.96	0.21
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.954402	499,772.01	100.086900	500,434.50	662.49	0.20
		Base		99.954402	499,772.01	100.086900	500,434.50	662.49	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.163584	1,252,044.80	100.183000	1,252,287.50	242.70	0.50
		Base		100.163584	1,252,044.80	100.183000	1,252,287.50	242.70	0.50
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.121022	500,605.11	100.256800	501,284.00	678.89	0.20
		Base		100.121022	500,605.11	100.256800	501,284.00	678.89	0.20
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	101.256062	3,037,681.85	101.918000	3,057,540.00	19,858.15	1.23
		Base		101.256062	3,037,681.85	101.918000	3,057,540.00	19,858.15	1.23
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.985380	499,926.90	100.407100	502,035.50	2,108.60	0.20
		Base		99.985380	499,926.90	100.407100	502,035.50	2,108.60	0.20
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.956756	499,783.78	102.307300	511,536.50	11,752.72	0.21
		Base		99.956756	499,783.78	102.307300	511,536.50	11,752.72	0.21
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.027400	4,951,370.00	-48,630.00	1.99
		Base		100.000000	5,000,000.00	99.027400	4,951,370.00	-48,630.00	1.99
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	1,006,565.430	99.999880	1,006,564.22	99.986500	1,006,429.54	-134.68	0.41
Original Face:		Base	3,750,000.000	99.999880	1,006,564.22	99.986500	1,006,429.54	-134.68	0.41
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.984096	499,920.48	100.635100	503,175.50	3,255.02	0.20
		Base		99.984096	499,920.48	100.635100	503,175.50	3,255.02	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.970149	999,701.49	100.478800	1,004,788.00	5,086.51	0.40
		Base		99.970149	999,701.49	100.478800	1,004,788.00	5,086.51	0.40
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.824635	998,246.35	100.414100	1,004,141.00	5,894.65	0.40
		Base		99.824635	998,246.35	100.414100	1,004,141.00	5,894.65	0.40
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	101.052468	1,010,524.68	101.409400	1,014,094.00	3,569.32	0.41
		Base		101.052468	1,010,524.68	101.409400	1,014,094.00	3,569.32	0.41
925369AA8	VESEY STREET INV TRUST I COMPANY GUAR 09/16 VAR					4.404	01 Sep 2016		
		Local	1,500,000.000	100.548677	1,508,230.15	100.548677	1,508,230.15	0.00	0.61
		Base		100.548677	1,508,230.15	100.548677	1,508,230.15	0.00	0.61
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	2,276,378.070	99.999886	2,276,375.48	99.966410	2,275,613.43	-762.05	0.92
Original Face:		Base	6,000,000.000	99.999886	2,276,375.48	99.966410	2,275,613.43	-762.05	0.92
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.9225	15 Jun 2017		
		Local	1,000,000.000	99.501097	995,010.97	99.856000	998,560.00	3,549.03	0.40
		Base		99.501097	995,010.97	99.856000	998,560.00	3,549.03	0.40
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.978499	2,999,354.97	102.543600	3,076,308.00	76,953.03	1.24
		Base		99.978499	2,999,354.97	102.543600	3,076,308.00	76,953.03	1.24
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.056005	1,000,560.05	100.859200	1,008,592.00	8,031.95	0.41
		Base		100.056005	1,000,560.05	100.859200	1,008,592.00	8,031.95	0.41
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.945272	999,452.72	100.560000	1,005,600.00	6,147.28	0.40
		Base		99.945272	999,452.72	100.560000	1,005,600.00	6,147.28	0.40
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.998331	1,999,966.62	99.998331	1,999,966.62	0.00	0.81
		Base		99.998331	1,999,966.62	99.998331	1,999,966.62	0.00	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.904100	1,998,082.00	-1,918.00	0.80
		Base		100.000000	2,000,000.00	99.904100	1,998,082.00	-1,918.00	0.80
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	848,527.070	99.997585	848,506.58	100.463860	852,463.05	3,956.47	0.34
	Original Face:	Base	1,000,000.000	99.997585	848,506.58	100.463860	852,463.05	3,956.47	0.34
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.301081	2,006,021.62	100.418090	2,008,361.80	2,340.18	0.81
	Original Face:	Base	2,000,000.000	100.301081	2,006,021.62	100.418090	2,008,361.80	2,340.18	0.81
US DOLLAR Total									
		Local	230,623,304.980		232,276,344.36		233,990,500.50	1,714,156.14	94.19
	Original Face:	Base	180,793,802.000		232,276,344.36		233,990,500.50	1,714,156.14	94.19
FIXED INCOME Total									
		Base	230,623,304.980		232,276,344.36		233,990,500.50	1,714,156.14	94.19
	Original Face:		180,793,802.000						

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		245,040,484.750	Base		246,693,524.13		248,415,505.27	1,721,981.14	100.00
Original Face:		180,793,802.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		1,007,531.770	Local	1.000000	1,007,531.77	1.000000	1,007,531.77	0.00	0.70
			Base	1.000000	1,007,531.77	1.000000	1,007,531.77	0.00	0.70
US DOLLAR Total									
		1,007,531.770	Local		1,007,531.77		1,007,531.77	0.00	0.70
			Base		1,007,531.77		1,007,531.77	0.00	0.70
CASH Total									
		1,007,531.770	Base		1,007,531.77		1,007,531.77	0.00	0.70
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
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
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.55	30 Aug 2016		
		245,000.000	Local	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
			Base	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.5	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					0.8	01 Jul 2016		
		Local	11,000,000.000	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	7.63
		Base		100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	7.63
US DOLLAR Total									
		Local	12,473,549.700		12,473,549.70		12,473,549.70	0.00	8.66
		Base			12,473,549.70		12,473,549.70	0.00	8.66
CASH EQUIVALENT Total									
		Base	12,473,549.700		12,473,549.70		12,473,549.70	0.00	8.66
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	688,328.960	100.904469	694,554.68	101.209300	696,652.92	2,098.24	0.48
		Base		100.904469	694,554.68	101.209300	696,652.92	2,098.24	0.48
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	94.537384	945,373.84	96.984700	969,847.00	24,473.16	0.67
		Base		94.537384	945,373.84	96.984700	969,847.00	24,473.16	0.67
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,763,656.150	106.222413	2,935,622.26	109.346879	3,021,971.75	86,349.49	2.10
Original Face:		Base	5,000,000.000	106.222413	2,935,622.26	109.346879	3,021,971.75	86,349.49	2.10
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,505,871.400	105.159020	2,635,149.81	105.482731	2,643,261.59	8,111.78	1.83
Original Face:		Base	5,000,000.000	105.159020	2,635,149.81	105.482731	2,643,261.59	8,111.78	1.83
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,315,983.620	104.045528	2,409,677.39	104.165129	2,412,447.33	2,769.94	1.67
Original Face:		Base	4,372,786.000	104.045528	2,409,677.39	104.165129	2,412,447.33	2,769.94	1.67

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,206,045.150	104.812436	2,312,209.66	105.991199	2,338,213.70	26,004.04	1.62
Original Face:		Base	5,000,000.000	104.812436	2,312,209.66	105.991199	2,338,213.70	26,004.04	1.62
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,376,421.200	105.013436	2,495,561.56	106.289531	2,525,886.95	30,325.39	1.75
Original Face:		Base	7,500,000.000	105.013436	2,495,561.56	106.289531	2,525,886.95	30,325.39	1.75
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,642,947.350	103.543153	2,736,591.02	104.168450	2,753,117.29	16,526.27	1.91
Original Face:		Base	5,000,000.000	103.543153	2,736,591.02	104.168450	2,753,117.29	16,526.27	1.91
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,475,240.200	104.974367	2,598,367.74	105.982152	2,623,312.83	24,945.09	1.82
Original Face:		Base	5,000,000.000	104.974367	2,598,367.74	105.982152	2,623,312.83	24,945.09	1.82
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,592,304.050	105.719217	1,683,371.38	106.311798	1,692,807.07	9,435.69	1.17
Original Face:		Base	4,169,641.000	105.719217	1,683,371.38	106.311798	1,692,807.07	9,435.69	1.17
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,803,237.150	102.340646	4,915,663.94	103.262970	4,959,965.34	44,301.40	3.44
Original Face:		Base	7,500,000.000	102.340646	4,915,663.94	103.262970	4,959,965.34	44,301.40	3.44
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,203,810.580	101.362064	1,220,207.25	103.261220	1,243,069.49	22,862.24	0.86
Original Face:		Base	2,000,000.000	101.362064	1,220,207.25	103.261220	1,243,069.49	22,862.24	0.86
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	751,593.000	103.886550	780,804.04	103.909002	780,972.79	168.75	0.54
Original Face:		Base	2,910,888.000	103.886550	780,804.04	103.909002	780,972.79	168.75	0.54
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,821,561.030	105.927550	2,988,810.48	104.114732	2,937,660.70	-51,149.78	2.04
Original Face:		Base	12,190,366.000	105.927550	2,988,810.48	104.114732	2,937,660.70	-51,149.78	2.04
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,612,123.200	108.130758	1,743,201.03	110.715413	1,784,868.86	41,667.83	1.24
Original Face:		Base	5,000,000.000	108.130758	1,743,201.03	110.715413	1,784,868.86	41,667.83	1.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	33,928.530	101.875767	34,564.95	103.932571	35,262.79	697.84	0.02
Original Face:		Base	2,255,000.000	101.875767	34,564.95	103.932571	35,262.79	697.84	0.02
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,540,186.650	103.717863	2,634,627.32	103.088032	2,618,628.43	-15,998.89	1.82
Original Face:		Base	9,450,000.000	103.717863	2,634,627.32	103.088032	2,618,628.43	-15,998.89	1.82
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,540,062.800	101.727213	1,566,662.96	104.053737	1,602,492.90	35,829.94	1.11
Original Face:		Base	2,500,000.000	101.727213	1,566,662.96	104.053737	1,602,492.90	35,829.94	1.11
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	950,634.620	101.614388	965,981.55	102.295323	972,454.76	6,473.21	0.67
Original Face:		Base	1,500,000.000	101.614388	965,981.55	102.295323	972,454.76	6,473.21	0.67
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,683,709.520	106.502852	1,793,198.66	107.398191	1,808,273.57	15,074.91	1.26
Original Face:		Base	5,872,458.000	106.502852	1,793,198.66	107.398191	1,808,273.57	15,074.91	1.26
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	82,432.150	104.065064	85,783.07	110.215264	90,852.81	5,069.74	0.06
Original Face:		Base	1,000,000.000	104.065064	85,783.07	110.215264	90,852.81	5,069.74	0.06
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	78,957.150	105.882507	83,601.81	111.308405	87,885.94	4,284.13	0.06
Original Face:		Base	1,000,000.000	105.882507	83,601.81	111.308405	87,885.94	4,284.13	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,328.970	102.732944	1,365.29	104.708703	1,391.55	26.26	0.00
Original Face:		Base	25,000.000	102.732944	1,365.29	104.708703	1,391.55	26.26	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	202,321.020	103.907142	210,225.99	112.365368	227,338.76	17,112.77	0.16
Original Face:		Base	2,000,000.000	103.907142	210,225.99	112.365368	227,338.76	17,112.77	0.16
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	18,945.350	100.000000	18,945.35	103.537850	19,615.61	670.26	0.01
Original Face:		Base	410,000.000	100.000000	18,945.35	103.537850	19,615.61	670.26	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375KPQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 NF					0.53445	16 Oct 2035		
		Local	97,711.860	99.907892	97,621.86	99.997330	97,709.25	87.39	0.07
Original Face:		Base	21,116,571.000	99.907892	97,621.86	99.997330	97,709.25	87.39	0.07
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	38,345.340	100.974069	38,718.85	101.673420	38,987.02	268.17	0.03
Original Face:		Base	500,000.000	100.974069	38,718.85	101.673420	38,987.02	268.17	0.03
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,298,359.310	101.259331	1,314,709.95	101.730520	1,320,827.68	6,117.73	0.92
Original Face:		Base	2,720,000.000	101.259331	1,314,709.95	101.730520	1,320,827.68	6,117.73	0.92
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	2,170,868.480	101.711093	2,208,014.05	102.880980	2,233,410.77	25,396.72	1.55
Original Face:		Base	4,000,000.000	101.711093	2,208,014.05	102.880980	2,233,410.77	25,396.72	1.55
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,761,971.610	102.458635	2,829,878.41	102.700090	2,836,547.33	6,668.92	1.97
Original Face:		Base	4,400,000.000	102.458635	2,829,878.41	102.700090	2,836,547.33	6,668.92	1.97
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,660,768.670	99.235578	2,640,429.16	98.789100	2,628,549.42	-11,879.74	1.82
Original Face:		Base	3,000,000.000	99.235578	2,640,429.16	98.789100	2,628,549.42	-11,879.74	1.82
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,392,392.560	99.690107	1,388,077.63	99.902240	1,391,031.36	2,953.73	0.97
Original Face:		Base	2,000,000.000	99.690107	1,388,077.63	99.902240	1,391,031.36	2,953.73	0.97
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	822,331.820	100.694311	828,041.36	100.870040	829,486.44	1,445.08	0.58
Original Face:		Base	1,000,000.000	100.694311	828,041.36	100.870040	829,486.44	1,445.08	0.58
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,934,590.840	101.412199	1,961,911.11	101.888240	1,971,120.56	9,209.45	1.37
Original Face:		Base	2,000,000.000	101.412199	1,961,911.11	101.888240	1,971,120.56	9,209.45	1.37
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	807,796.960	101.468979	819,663.33	103.862050	838,994.48	19,331.15	0.58
Original Face:		Base	1,000,000.000	101.468979	819,663.33	103.862050	838,994.48	19,331.15	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	831,298.680	100.815637	838,079.06	104.520010	868,873.46	30,794.40	0.60
	Original Face:	Base	1,000,000.000	100.815637	838,079.06	104.520010	868,873.46	30,794.40	0.60
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	894,688.110	100.932060	903,027.14	103.057270	922,041.14	19,014.00	0.64
	Original Face:	Base	1,000,000.000	100.932060	903,027.14	103.057270	922,041.14	19,014.00	0.64
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	985,601.640	99.877703	984,396.28	101.004630	995,503.29	11,107.01	0.69
	Original Face:	Base	1,000,000.000	99.877703	984,396.28	101.004630	995,503.29	11,107.01	0.69
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	981,772.060	100.359064	985,297.25	101.046930	992,050.53	6,753.28	0.69
	Original Face:	Base	1,000,000.000	100.359064	985,297.25	101.046930	992,050.53	6,753.28	0.69
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	991,792.780	101.017102	1,001,880.32	102.101590	1,012,636.20	10,755.88	0.70
	Original Face:	Base	1,000,000.000	101.017102	1,001,880.32	102.101590	1,012,636.20	10,755.88	0.70
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.751666	4,987,583.28	99.841600	4,992,080.00	4,496.72	3.46
		Base		99.751666	4,987,583.28	99.841600	4,992,080.00	4,496.72	3.46
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	99.768439	1,995,368.77	99.898100	1,997,962.00	2,593.23	1.39
		Base		99.768439	1,995,368.77	99.898100	1,997,962.00	2,593.23	1.39
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.356585	1,400,927.85	99.493200	1,402,854.12	1,926.27	0.97
		Base		99.356585	1,400,927.85	99.493200	1,402,854.12	1,926.27	0.97
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	104.786315	1,047,863.15	106.255000	1,062,550.00	14,686.85	0.74
		Base		104.786315	1,047,863.15	106.255000	1,062,550.00	14,686.85	0.74
690353A23	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000					0.01	12 Jul 2016		
		Local	1,500,000.000	101.470602	1,522,059.03	101.470602	1,522,059.03	0.00	1.06
		Base		101.470602	1,522,059.03	101.470602	1,522,059.03	0.00	1.06

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Base Currency: USD - US DOLLAR

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690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	5,150,000.000	101.263990	5,215,095.51	101.263990	5,215,095.51	0.00	3.62
		Base		101.263990	5,215,095.51	101.263990	5,215,095.51	0.00	3.62
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.022179	1,010,221.79	100.880000	1,008,800.00	-1,421.79	0.70
		Base		101.022179	1,010,221.79	100.880000	1,008,800.00	-1,421.79	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	100.227638	2,505,690.94	100.200000	2,505,000.00	-690.94	1.74
		Base		100.227638	2,505,690.94	100.200000	2,505,000.00	-690.94	1.74
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	99.590000	4,481,550.00	-18,450.00	3.11
		Base		100.000000	4,500,000.00	99.590000	4,481,550.00	-18,450.00	3.11
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.545675	2,130,913.50	107.033300	2,140,666.00	9,752.50	1.49
		Base		106.545675	2,130,913.50	107.033300	2,140,666.00	9,752.50	1.49
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	947,368.350	100.026075	947,615.38	100.087866	948,200.76	585.38	0.66
Original Face:		Base	4,500,000.000	100.026075	947,615.38	100.087866	948,200.76	585.38	0.66
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	101.745103	562,650.42	101.963300	563,857.05	1,206.63	0.39
		Base		101.745103	562,650.42	101.963300	563,857.05	1,206.63	0.39
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.114188	3,478,328.06	103.150600	3,548,380.64	70,052.58	2.46
		Base		101.114188	3,478,328.06	103.150600	3,548,380.64	70,052.58	2.46
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	741,554.550	102.522636	760,261.27	104.460100	774,628.62	14,367.35	0.54
Original Face:		Base	1,000,000.000	102.522636	760,261.27	104.460100	774,628.62	14,367.35	0.54
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998338	2,269,962.28	101.795800	2,310,764.66	40,802.38	1.60
		Base		99.998338	2,269,962.28	101.795800	2,310,764.66	40,802.38	1.60

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911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.808744	2,520,218.60	100.993500	2,524,837.50	4,618.90	1.75
		Base		100.808744	2,520,218.60	100.993500	2,524,837.50	4,618.90	1.75
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.674198	683,765.00	99.781700	684,502.46	737.46	0.48
		Base		99.674198	683,765.00	99.781700	684,502.46	737.46	0.48
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.008249	5,000,412.45	99.995200	4,999,760.00	-652.45	3.47
		Base		100.008249	5,000,412.45	99.995200	4,999,760.00	-652.45	3.47
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		Local	5,000,000.000	100.411593	5,020,579.65	100.411593	5,020,579.65	0.00	3.48
		Base		100.411593	5,020,579.65	100.411593	5,020,579.65	0.00	3.48
912828M23	US TREASURY FRN 10/17 VAR					0.4281709	31 Oct 2017		
		Local	1,000,000.000	99.903046	999,030.46	100.066700	1,000,667.00	1,636.54	0.69
		Base		99.903046	999,030.46	100.066700	1,000,667.00	1,636.54	0.69
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.283591	2,005,671.82	101.406200	2,028,124.00	22,452.18	1.41
		Base		100.283591	2,005,671.82	101.406200	2,028,124.00	22,452.18	1.41
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.824635	998,246.35	100.414100	1,004,141.00	5,894.65	0.70
		Base		99.824635	998,246.35	100.414100	1,004,141.00	5,894.65	0.70
912828N97	US TREASURY FRN 01/18 VAR					0.5321709	31 Jan 2018		
		Local	1,000,000.000	100.067136	1,000,671.36	100.189300	1,001,893.00	1,221.64	0.70
		Base		100.067136	1,000,671.36	100.189300	1,001,893.00	1,221.64	0.70
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	1,000,000.000	98.989194	989,891.94	100.703100	1,007,031.00	17,139.06	0.70
		Base		98.989194	989,891.94	100.703100	1,007,031.00	17,139.06	0.70
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		Local	2,000,000.000	100.033729	2,000,674.57	100.230800	2,004,616.00	3,941.43	1.39
		Base		100.033729	2,000,674.57	100.230800	2,004,616.00	3,941.43	1.39

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912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.113652	2,002,273.04	100.249100	2,004,982.00	2,708.96	1.39
			Base	100.113652	2,002,273.04	100.249100	2,004,982.00	2,708.96	1.39
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.782546	1,995,650.92	99.968800	1,999,376.00	3,725.08	1.39
			Base	99.782546	1,995,650.92	99.968800	1,999,376.00	3,725.08	1.39
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.792865	997,928.65	100.089800	1,000,898.00	2,969.35	0.69
			Base	99.792865	997,928.65	100.089800	1,000,898.00	2,969.35	0.69
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.908158	1,998,163.16	100.093800	2,001,876.00	3,712.84	1.39
			Base	99.908158	1,998,163.16	100.093800	2,001,876.00	3,712.84	1.39
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.048310	5,002,415.51	100.242200	5,012,110.00	9,694.49	3.48
			Base	100.048310	5,002,415.51	100.242200	5,012,110.00	9,694.49	3.48
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		2,000,000.000	Local	99.811811	1,996,236.22	100.105500	2,002,110.00	5,873.78	1.39
			Base	99.811811	1,996,236.22	100.105500	2,002,110.00	5,873.78	1.39
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		971,680.920	Local	102.690547	997,824.45	103.113620	1,001,935.37	4,110.92	0.70
	Original Face:	2,000,000.000	Base	102.690547	997,824.45	103.113620	1,001,935.37	4,110.92	0.70
US DOLLAR Total									
		127,731,524.340	Local		129,874,064.17		130,599,909.03	725,844.86	90.64
	Original Face:	150,892,710.000	Base		129,874,064.17		130,599,909.03	725,844.86	90.64
FIXED INCOME Total									
		127,731,524.340	Base		129,874,064.17		130,599,909.03	725,844.86	90.64
	Original Face:	150,892,710.000							

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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									
		141,212,605.810	Base		143,355,145.64		144,080,990.50	725,844.86	100.00
Original Face:		150,892,710.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-871,122.060	1.000000	-871,122.06	1.000000	-871,122.06	0.00	0.05
		Base		1.000000	-871,122.06	1.000000	-871,122.06	0.00	0.05
US DOLLAR Total									
		Local	-871,122.060		-871,122.06		-871,122.06	0.00	0.05
		Base			-871,122.06		-871,122.06	0.00	0.05
CASH Total									
		Base	-871,122.060		-871,122.06		-871,122.06	0.00	0.05
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	40,501.000	39.599274	1,603,810.18	72.160000	2,922,552.16	1,318,741.98	0.16
		Base		39.599274	1,603,810.18	72.160000	2,922,552.16	1,318,741.98	0.16
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,473.000	20.006573	1,289,883.79	12.480000	804,623.04	-485,260.75	0.04
		Base		20.006573	1,289,883.79	12.480000	804,623.04	-485,260.75	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	602,265.000	34.689380	20,892,199.17	43.210000	26,023,870.65	5,131,671.48	1.45
		Base		34.689380	20,892,199.17	43.210000	26,023,870.65	5,131,671.48	1.45
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	143,733.000	24.192614	3,477,277.01	39.310000	5,650,144.23	2,172,867.22	0.31
		Base		24.192614	3,477,277.01	39.310000	5,650,144.23	2,172,867.22	0.31
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	158,233.000	30.187616	4,776,677.00	61.910000	9,796,205.03	5,019,528.03	0.54
		Base		30.187616	4,776,677.00	61.910000	9,796,205.03	5,019,528.03	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	49,835.000	29.427708	1,466,529.85	39.630000	1,974,961.05	508,431.20	0.11
		Base		29.427708	1,466,529.85	39.630000	1,974,961.05	508,431.20	0.11
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,289.000	245.190000	1,051,619.91	247.960000	1,063,500.44	11,880.53	0.06
		Base		245.190000	1,051,619.91	247.960000	1,063,500.44	11,880.53	0.06
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,938.000	36.467991	1,784,670.54	95.790000	4,687,771.02	2,903,100.48	0.26
		Base		36.467991	1,784,670.54	95.790000	4,687,771.02	2,903,100.48	0.26
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,197.000	159.987777	1,151,432.03	161.630000	1,163,251.11	11,819.08	0.06
		Base		159.987777	1,151,432.03	161.630000	1,163,251.11	11,819.08	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,301.000	32.784728	1,124,548.94	122.130000	4,189,181.13	3,064,632.19	0.23
		Base		32.784728	1,124,548.94	122.130000	4,189,181.13	3,064,632.19	0.23
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,265.000	205.059692	1,079,639.28	140.770000	741,154.05	-338,485.23	0.04
		Base		205.059692	1,079,639.28	140.770000	741,154.05	-338,485.23	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	32,067.000	30.638661	982,489.95	44.360000	1,422,492.12	440,002.17	0.08
		Base		30.638661	982,489.95	44.360000	1,422,492.12	440,002.17	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	19,027.000	68.067358	1,295,117.63	142.040000	2,702,595.08	1,407,477.45	0.15
		Base		68.067358	1,295,117.63	142.040000	2,702,595.08	1,407,477.45	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,178.000	43.205946	742,191.74	55.930000	960,765.54	218,573.80	0.05
		Base		43.205946	742,191.74	55.930000	960,765.54	218,573.80	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,058.000	65.509687	789,915.81	58.290000	702,860.82	-87,054.99	0.04
		Base		65.509687	789,915.81	58.290000	702,860.82	-87,054.99	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	1,000.000	79.327500	79,327.50	79.327500	79,327.50	0.00	0.00
		Base		79.327500	79,327.50	79.327500	79,327.50	0.00	0.00
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	128,662.000	19.654536	2,528,791.92	9.270000	1,192,696.74	-1,336,095.18	0.07
		Base		19.654536	2,528,791.92	9.270000	1,192,696.74	-1,336,095.18	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	21,916.000	108.920910	2,387,110.67	116.760000	2,558,912.16	171,801.49	0.14
		Base		108.920910	2,387,110.67	116.760000	2,558,912.16	171,801.49	0.14
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,766.000	254.816687	1,469,273.02	195.920000	1,129,674.72	-339,598.30	0.06
		Base		254.816687	1,469,273.02	195.920000	1,129,674.72	-339,598.30	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	2,000.000	39.709800	79,419.60	39.709800	79,419.60	0.00	0.00
		Base		39.709800	79,419.60	39.709800	79,419.60	0.00	0.00
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,625.000	39.287034	1,438,887.61	69.950000	2,561,918.75	1,123,031.14	0.14
		Base		39.287034	1,438,887.61	69.950000	2,561,918.75	1,123,031.14	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	28,896.000	297.341548	8,591,981.37	692.100000	19,998,921.60	11,406,940.23	1.11
		Base		297.341548	8,591,981.37	692.100000	19,998,921.60	11,406,940.23	1.11
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,732.000	296.791543	8,527,414.62	703.530000	20,213,823.96	11,686,409.34	1.12
		Base		296.791543	8,527,414.62	703.530000	20,213,823.96	11,686,409.34	1.12
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,405.000	18.113959	3,467,102.33	68.960000	13,199,288.80	9,732,186.47	0.73
		Base		18.113959	3,467,102.33	68.960000	13,199,288.80	9,732,186.47	0.73
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,852.000	134.421950	5,088,139.67	715.620000	27,087,648.24	21,999,508.57	1.51
		Base		134.421950	5,088,139.67	715.620000	27,087,648.24	21,999,508.57	1.51

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023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,738.000	39.315399	933,268.95	53.580000	1,271,882.04	338,613.09	0.07
		Base		39.315399	933,268.95	53.580000	1,271,882.04	338,613.09	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	56,564.000	48.384407	2,736,815.62	28.310000	1,601,326.84	-1,135,488.78	0.09
		Base		48.384407	2,736,815.62	28.310000	1,601,326.84	-1,135,488.78	0.09
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,067.000	37.589104	1,806,795.48	70.090000	3,369,016.03	1,562,220.55	0.19
		Base		37.589104	1,806,795.48	70.090000	3,369,016.03	1,562,220.55	0.19
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	79,086.000	44.573538	3,525,142.83	60.760000	4,805,265.36	1,280,122.53	0.27
		Base		44.573538	3,525,142.83	60.760000	4,805,265.36	1,280,122.53	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	109,479.000	109.159123	11,950,631.62	52.890000	5,790,344.31	-6,160,287.31	0.32
		Base		109.159123	11,950,631.62	52.890000	5,790,344.31	-6,160,287.31	0.32
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,537.000	52.526558	2,181,795.64	113.610000	4,719,018.57	2,537,222.93	0.26
		Base		52.526558	2,181,795.64	113.610000	4,719,018.57	2,537,222.93	0.26
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,387.000	68.127000	1,184,524.15	84.510000	1,469,375.37	284,851.22	0.08
		Base		68.127000	1,184,524.15	84.510000	1,469,375.37	284,851.22	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	17,950.000	26.459545	474,948.83	79.320000	1,423,794.00	948,845.17	0.08
		Base		26.459545	474,948.83	79.320000	1,423,794.00	948,845.17	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	16,222.000	38.872543	630,590.40	89.850000	1,457,546.70	826,956.30	0.08
		Base		38.872543	630,590.40	89.850000	1,457,546.70	826,956.30	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,835.000	46.437829	1,060,407.83	46.230000	1,055,662.05	-4,745.78	0.06
		Base		46.437829	1,060,407.83	46.230000	1,055,662.05	-4,745.78	0.06

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031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,495.000	64.673959	4,753,212.65	152.150000	11,182,264.25	6,429,051.60	0.62
		Base		64.673959	4,753,212.65	152.150000	11,182,264.25	6,429,051.60	0.62
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,126.000	22.564464	679,777.05	57.330000	1,727,123.58	1,047,346.53	0.10
		Base		22.564464	679,777.05	57.330000	1,727,123.58	1,047,346.53	0.10
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	49,937.000	47.833760	2,388,674.45	53.250000	2,659,145.25	270,470.80	0.15
		Base		47.833760	2,388,674.45	53.250000	2,659,145.25	270,470.80	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	30,069.000	40.462027	1,216,652.70	56.640000	1,703,108.16	486,455.46	0.09
		Base		40.462027	1,216,652.70	56.640000	1,703,108.16	486,455.46	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,726.000	52.917628	1,361,358.91	131.340000	3,378,852.84	2,017,493.93	0.19
		Base		52.917628	1,361,358.91	131.340000	3,378,852.84	2,017,493.93	0.19
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,034.000	67.354520	2,494,407.30	55.670000	2,061,682.78	-432,724.52	0.11
		Base		67.354520	2,494,407.30	55.670000	2,061,682.78	-432,724.52	0.11
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,322.000	24.111143	369,430.93	44.160000	676,619.52	307,188.59	0.04
		Base		24.111143	369,430.93	44.160000	676,619.52	307,188.59	0.04
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	535,876.000	24.029363	12,876,758.90	95.600000	51,229,745.60	38,352,986.70	2.85
		Base		24.029363	12,876,758.90	95.600000	51,229,745.60	38,352,986.70	2.85
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,555.000	19.944061	2,125,139.40	23.970000	2,554,123.35	428,983.95	0.14
		Base		19.944061	2,125,139.40	23.970000	2,554,123.35	428,983.95	0.14
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	57,485.000	24.087375	1,384,662.77	42.890000	2,465,531.65	1,080,868.88	0.14
		Base		24.087375	1,384,662.77	42.890000	2,465,531.65	1,080,868.88	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	6,059.000	53.872429	326,413.05	86.310000	522,952.29	196,539.24	0.03
		Base		53.872429	326,413.05	86.310000	522,952.29	196,539.24	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	21,973.000	27.109246	595,671.47	54.140000	1,189,618.22	593,946.75	0.07
		Base		27.109246	595,671.47	54.140000	1,189,618.22	593,946.75	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,567.000	40.577927	1,808,436.48	91.870000	4,094,370.29	2,285,933.81	0.23
		Base		40.577927	1,808,436.48	91.870000	4,094,370.29	2,285,933.81	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,960.000	38.266908	266,337.68	46.980000	326,980.80	60,643.12	0.02
		Base		38.266908	266,337.68	46.980000	326,980.80	60,643.12	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,921.000	216.748302	633,121.79	793.840000	2,318,806.64	1,685,684.85	0.13
		Base		216.748302	633,121.79	793.840000	2,318,806.64	1,685,684.85	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,420.000	131.206369	1,760,789.47	180.390000	2,420,833.80	660,044.33	0.13
		Base		131.206369	1,760,789.47	180.390000	2,420,833.80	660,044.33	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	8,725.000	49.702273	433,652.33	74.750000	652,193.75	218,541.42	0.04
		Base		49.702273	433,652.33	74.750000	652,193.75	218,541.42	0.04
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	80,309.000	32.561731	2,615,000.09	35.610000	2,859,803.49	244,803.40	0.16
		Base		32.561731	2,615,000.09	35.610000	2,859,803.49	244,803.40	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	42,843.000	57.142051	2,448,136.87	45.130000	1,933,504.59	-514,632.28	0.11
		Base		57.142051	2,448,136.87	45.130000	1,933,504.59	-514,632.28	0.11
058498106	BALL CORP COMMON STOCK								
		Local	13,873.000	21.437039	297,396.04	72.290000	1,002,879.17	705,483.13	0.06
		Base		21.437039	297,396.04	72.290000	1,002,879.17	705,483.13	0.06

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060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,004,939.000	23.785985	23,903,463.72	13.270000	13,335,540.53	-10,567,923.19	0.74
		Base		23.785985	23,903,463.72	13.270000	13,335,540.53	-10,567,923.19	0.74
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	105,376.000	35.368612	3,727,002.81	38.850000	4,093,857.60	366,854.79	0.23
		Base		35.368612	3,727,002.81	38.850000	4,093,857.60	366,854.79	0.23
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,173.000	68.247631	489,540.26	235.160000	1,686,802.68	1,197,262.42	0.09
		Base		68.247631	489,540.26	235.160000	1,686,802.68	1,197,262.42	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	54,030.000	25.183522	1,360,665.72	45.220000	2,443,236.60	1,082,570.88	0.14
		Base		25.183522	1,360,665.72	45.220000	2,443,236.60	1,082,570.88	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	20,761.000	67.864471	1,408,934.28	169.590000	3,520,857.99	2,111,923.71	0.20
		Base		67.864471	1,408,934.28	169.590000	3,520,857.99	2,111,923.71	0.20
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	15,102.000	34.702655	524,079.49	43.220000	652,708.44	128,628.95	0.04
		Base		34.702655	524,079.49	43.220000	652,708.44	128,628.95	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	183,326.000	79.820673	14,633,204.73	144.790000	26,543,771.54	11,910,566.81	1.48
		Base		79.820673	14,633,204.73	144.790000	26,543,771.54	11,910,566.81	1.48
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,585.000	32.552182	897,951.93	30.600000	844,101.00	-53,850.93	0.05
		Base		32.552182	897,951.93	30.600000	844,101.00	-53,850.93	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,431.000	81.669421	1,750,257.37	241.820000	5,182,444.42	3,432,187.05	0.29
		Base		81.669421	1,750,257.37	241.820000	5,182,444.42	3,432,187.05	0.29
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	12,307.000	207.146245	2,549,348.84	342.530000	4,215,516.71	1,666,167.87	0.23
		Base		207.146245	2,549,348.84	342.530000	4,215,516.71	1,666,167.87	0.23

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093671105	H+R BLOCK INC COMMON STOCK								
		21,954.000	Local	19.269557	423,043.85	23.000000	504,942.00	81,898.15	0.03
			Base	19.269557	423,043.85	23.000000	504,942.00	81,898.15	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.								
		58,581.000	Local	65.325809	3,826,851.22	129.870000	7,607,914.47	3,781,063.25	0.42
			Base	65.325809	3,826,851.22	129.870000	7,607,914.47	3,781,063.25	0.42
099724106	BORGWARNER INC COMMON STOCK USD.01								
		21,290.000	Local	33.566247	714,625.40	29.520000	628,480.80	-86,144.60	0.03
			Base	33.566247	714,625.40	29.520000	628,480.80	-86,144.60	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		15,029.000	Local	91.409856	1,373,798.73	131.900000	1,982,325.10	608,526.37	0.11
			Base	91.409856	1,373,798.73	131.900000	1,982,325.10	608,526.37	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		132,748.000	Local	17.036849	2,261,607.61	23.370000	3,102,320.76	840,713.15	0.17
			Base	17.036849	2,261,607.61	23.370000	3,102,320.76	840,713.15	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		163,315.000	Local	40.540147	6,620,814.05	73.550000	12,011,818.25	5,391,004.20	0.67
			Base	40.540147	6,620,814.05	73.550000	12,011,818.25	5,391,004.20	0.67
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		9,833.000	Local	36.995979	363,781.46	99.760000	980,940.08	617,158.62	0.05
			Base	36.995979	363,781.46	99.760000	980,940.08	617,158.62	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		40,631.000	Local	37.621290	1,528,590.63	54.440000	2,211,951.64	683,361.01	0.12
			Base	37.621290	1,528,590.63	54.440000	2,211,951.64	683,361.01	0.12
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		28,551.000	Local	21.206399	605,463.90	26.480000	756,030.48	150,566.58	0.04
			Base	21.206399	605,463.90	26.480000	756,030.48	150,566.58	0.04
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		22,805.000	Local	27.115911	618,378.34	24.100000	549,600.50	-68,777.84	0.03
			Base	27.115911	618,378.34	24.100000	549,600.50	-68,777.84	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,968.000	52.855246	738,282.07	74.250000	1,037,124.00	298,841.93	0.06
		Base		52.855246	738,282.07	74.250000	1,037,124.00	298,841.93	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,096.000	38.154273	957,519.64	127.990000	3,212,037.04	2,254,517.40	0.18
		Base		38.154273	957,519.64	127.990000	3,212,037.04	2,254,517.40	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,131.000	86.362016	2,861,259.95	97.400000	3,226,959.40	365,699.45	0.18
		Base		86.362016	2,861,259.95	97.400000	3,226,959.40	365,699.45	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,311.000	20.040072	547,314.40	45.860000	1,252,482.46	705,168.06	0.07
		Base		20.040072	547,314.40	45.860000	1,252,482.46	705,168.06	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	93,516.000	11.612413	1,085,946.41	26.080000	2,438,897.28	1,352,950.87	0.14
		Base		11.612413	1,085,946.41	26.080000	2,438,897.28	1,352,950.87	0.14
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	13,421.000	27.396458	367,687.86	23.430000	314,454.03	-53,233.83	0.02
		Base		27.396458	367,687.86	23.430000	314,454.03	-53,233.83	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	105,075.000	35.537362	3,734,088.36	95.740000	10,059,880.50	6,325,792.14	0.56
		Base		35.537362	3,734,088.36	95.740000	10,059,880.50	6,325,792.14	0.56
12673P105	CA INC COMMON STOCK USD.1								
		Local	28,950.000	31.463654	910,872.78	32.830000	950,428.50	39,555.72	0.05
		Base		31.463654	910,872.78	32.830000	950,428.50	39,555.72	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	1,044.000	23.561073	24,597.76	34.900000	36,435.60	11,837.84	0.00
		Base		23.561073	24,597.76	34.900000	36,435.60	11,837.84	0.00
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,493.000	17.000464	773,402.11	25.740000	1,170,989.82	397,587.71	0.07
		Base		17.000464	773,402.11	25.740000	1,170,989.82	397,587.71	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,543.000	35.403647	621,086.18	66.530000	1,167,135.79	546,049.61	0.06
		Base		35.403647	621,086.18	66.530000	1,167,135.79	546,049.61	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	50,100.000	55.580002	2,784,558.10	63.510000	3,181,851.00	397,292.90	0.18
		Base		55.580002	2,784,558.10	63.510000	3,181,851.00	397,292.90	0.18
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,875.000	42.404439	1,351,641.49	78.010000	2,486,568.75	1,134,927.26	0.14
		Base		42.404439	1,351,641.49	78.010000	2,486,568.75	1,134,927.26	0.14
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,963.000	24.595225	466,399.26	49.030000	929,755.89	463,356.63	0.05
		Base		24.595225	466,399.26	49.030000	929,755.89	463,356.63	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	42,896.000	38.510667	1,651,953.57	44.200000	1,896,003.20	244,049.63	0.11
		Base		38.510667	1,651,953.57	44.200000	1,896,003.20	244,049.63	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	57,123.000	54.616455	3,119,855.77	75.810000	4,330,494.63	1,210,638.86	0.24
		Base		54.616455	3,119,855.77	75.810000	4,330,494.63	1,210,638.86	0.24
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	75,782.000	32.857154	2,489,980.81	98.630000	7,474,378.66	4,984,397.85	0.42
		Base		32.857154	2,489,980.81	98.630000	7,474,378.66	4,984,397.85	0.42
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,678.000	61.763300	1,030,088.32	71.370000	1,190,308.86	160,220.54	0.07
		Base		61.763300	1,030,088.32	71.370000	1,190,308.86	160,220.54	0.07
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,130.000	18.650923	785,763.38	24.000000	1,011,120.00	225,356.62	0.06
		Base		18.650923	785,763.38	24.000000	1,011,120.00	225,356.62	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	53,423.000	62.654722	3,347,203.23	29.010000	1,549,801.23	-1,797,402.00	0.09
		Base		62.654722	3,347,203.23	29.010000	1,549,801.23	-1,797,402.00	0.09

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156782104	CERNER CORP COMMON STOCK USD.01								
		29,437.000	Local	27.946703	822,667.09	58.600000	1,725,008.20	902,341.11	0.10
			Base	27.946703	822,667.09	58.600000	1,725,008.20	902,341.11	0.10
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		57,217.000	Local	22.954944	1,313,413.05	4.280000	244,888.76	-1,068,524.29	0.01
			Base	22.954944	1,313,413.05	4.280000	244,888.76	-1,068,524.29	0.01
166764100	CHEVRON CORP COMMON STOCK USD.75								
		184,388.000	Local	64.028143	11,806,021.29	104.830000	19,329,394.04	7,523,372.75	1.07
			Base	64.028143	11,806,021.29	104.830000	19,329,394.04	7,523,372.75	1.07
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		2,856.000	Local	302.827416	864,875.10	402.760000	1,150,282.56	285,407.46	0.06
			Base	302.827416	864,875.10	402.760000	1,150,282.56	285,407.46	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		12,555.000	Local	86.427711	1,085,099.91	102.890000	1,291,783.95	206,684.04	0.07
			Base	86.427711	1,085,099.91	102.890000	1,291,783.95	206,684.04	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		9,277.000	Local	137.489692	1,275,491.87	119.320000	1,106,931.64	-168,560.23	0.06
			Base	137.489692	1,275,491.87	119.320000	1,106,931.64	-168,560.23	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		14,472.000	Local	36.708049	531,238.88	74.890000	1,083,808.08	552,569.20	0.06
			Base	36.708049	531,238.88	74.890000	1,083,808.08	552,569.20	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		492,076.000	Local	28.323109	13,937,122.17	28.690000	14,117,660.44	180,538.27	0.79
			Base	28.323109	13,937,122.17	28.690000	14,117,660.44	180,538.27	0.79
172908105	CINTAS CORP COMMON STOCK								
		8,479.000	Local	38.228376	324,138.40	98.130000	832,044.27	507,905.87	0.05
			Base	38.228376	324,138.40	98.130000	832,044.27	507,905.87	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		287,135.000	Local	82.132038	23,582,982.81	42.390000	12,171,652.65	-11,411,330.16	0.68
			Base	82.132038	23,582,982.81	42.390000	12,171,652.65	-11,411,330.16	0.68

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174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	51,753.000	20.063596	1,038,351.30	19.980000	1,034,024.94	-4,326.36	0.06
		Base		20.063596	1,038,351.30	19.980000	1,034,024.94	-4,326.36	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,175.000	41.670462	632,349.26	80.090000	1,215,365.75	583,016.49	0.07
		Base		41.670462	632,349.26	80.090000	1,215,365.75	583,016.49	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	12,654.000	59.528410	753,272.50	138.390000	1,751,187.06	997,914.56	0.10
		Base		59.528410	753,272.50	138.390000	1,751,187.06	997,914.56	0.10
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,201.000	32.352258	880,013.78	40.740000	1,108,168.74	228,154.96	0.06
		Base		32.352258	880,013.78	40.740000	1,108,168.74	228,154.96	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	380,924.000	28.622106	10,902,847.06	45.330000	17,267,284.92	6,364,437.86	0.96
		Base		28.622106	10,902,847.06	45.330000	17,267,284.92	6,364,437.86	0.96
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,274.000	24.665076	1,461,997.73	57.240000	3,392,843.76	1,930,846.03	0.19
		Base		24.665076	1,461,997.73	57.240000	3,392,843.76	1,930,846.03	0.19
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	87,368.000	35.250934	3,079,803.62	73.200000	6,395,337.60	3,315,533.98	0.36
		Base		35.250934	3,079,803.62	73.200000	6,395,337.60	3,315,533.98	0.36
198280109	COLUMBIA PIPELINE GROUP COMMON STOCK USD.01								
		Local	39,118.000	15.683947	613,524.62	25.490000	997,117.82	383,593.20	0.06
		Base		15.683947	613,524.62	25.490000	997,117.82	383,593.20	0.06
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	236,537.000	26.527677	6,274,777.17	65.190000	15,419,847.03	9,145,069.86	0.86
		Base		26.527677	6,274,777.17	65.190000	15,419,847.03	9,145,069.86	0.86
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	17,135.000	44.555230	763,453.86	41.130000	704,762.55	-58,691.31	0.04
		Base		44.555230	763,453.86	41.130000	704,762.55	-58,691.31	0.04

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205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	42,697.000	25.226923	1,077,113.94	47.810000	2,041,343.57	964,229.63	0.11
		Base		25.226923	1,077,113.94	47.810000	2,041,343.57	964,229.63	0.11
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	12,753.000	91.907721	1,172,099.16	119.270000	1,521,050.31	348,951.15	0.08
		Base		91.907721	1,172,099.16	119.270000	1,521,050.31	348,951.15	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,157.000	40.073172	4,855,145.24	43.600000	5,282,445.20	427,299.96	0.29
		Base		40.073172	4,855,145.24	43.600000	5,282,445.20	427,299.96	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,758.000	47.990594	1,428,104.09	80.440000	2,393,733.52	965,629.43	0.13
		Base		47.990594	1,428,104.09	80.440000	2,393,733.52	965,629.43	0.13
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,259.000	39.267188	677,712.39	165.400000	2,854,638.60	2,176,926.21	0.16
		Base		39.267188	677,712.39	165.400000	2,854,638.60	2,176,926.21	0.16
219350105	CORNING INC COMMON STOCK USD.5								
		Local	105,205.000	22.327811	2,348,997.32	20.480000	2,154,598.40	-194,398.92	0.12
		Base		22.327811	2,348,997.32	20.480000	2,154,598.40	-194,398.92	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	42,858.000	61.151092	2,620,813.49	157.040000	6,730,420.32	4,109,606.83	0.37
		Base		61.151092	2,620,813.49	157.040000	6,730,420.32	4,109,606.83	0.37
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,960.000	60.488259	1,993,693.01	101.430000	3,343,132.80	1,349,439.79	0.19
		Base		60.488259	1,993,693.01	101.430000	3,343,132.80	1,349,439.79	0.19
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,500.000	41.703385	646,402.46	112.440000	1,742,820.00	1,096,417.54	0.10
		Base		41.703385	646,402.46	112.440000	1,742,820.00	1,096,417.54	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,298.000	27.388722	884,600.95	31.480000	1,016,741.04	132,140.09	0.06
		Base		27.388722	884,600.95	31.480000	1,016,741.04	132,140.09	0.06

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233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,555.000	47.206594	828,711.75	99.120000	1,740,051.60	911,339.85	0.10
		Base		47.206594	828,711.75	99.120000	1,740,051.60	911,339.85	0.10
235851102	DANAHER CORP W/D COMMON STOCK USD.01								
		Local	58,619.000	38.062723	2,231,198.74	101.000000	5,920,519.00	3,689,320.26	0.33
		Base		38.062723	2,231,198.74	101.000000	5,920,519.00	3,689,320.26	0.33
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,158.000	29.278712	326,691.87	63.340000	706,747.72	380,055.85	0.04
		Base		29.278712	326,691.87	63.340000	706,747.72	380,055.85	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	15,960.000	35.423746	565,362.99	77.320000	1,234,027.20	668,664.21	0.07
		Base		35.423746	565,362.99	77.320000	1,234,027.20	668,664.21	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	29,208.000	42.351439	1,237,000.83	81.040000	2,367,016.32	1,130,015.49	0.13
		Base		42.351439	1,237,000.83	81.040000	2,367,016.32	1,130,015.49	0.13
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	75,487.000	22.986889	1,735,211.26	36.430000	2,749,991.41	1,014,780.15	0.15
		Base		22.986889	1,735,211.26	36.430000	2,749,991.41	1,014,780.15	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,915.000	45.484429	1,042,275.68	62.040000	1,421,646.60	379,370.92	0.08
		Base		45.484429	1,042,275.68	62.040000	1,421,646.60	379,370.92	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,265.000	44.127132	2,262,177.43	36.250000	1,858,356.25	-403,821.18	0.10
		Base		44.127132	2,262,177.43	36.250000	1,858,356.25	-403,821.18	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,308.000	62.448301	393,923.88	24.330000	153,473.64	-240,450.24	0.01
		Base		62.448301	393,923.88	24.330000	153,473.64	-240,450.24	0.01
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	14,364.000	94.813599	1,361,902.54	108.990000	1,565,532.36	203,629.82	0.09
		Base		94.813599	1,361,902.54	108.990000	1,565,532.36	203,629.82	0.09

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254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	146,031.000	33.882481	4,947,892.55	97.820000	14,284,752.42	9,336,859.87	0.79
		Base		33.882481	4,947,892.55	97.820000	14,284,752.42	9,336,859.87	0.79
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	40,329.000	21.099850	850,935.87	53.590000	2,161,231.11	1,310,295.24	0.12
		Base		21.099850	850,935.87	53.590000	2,161,231.11	1,310,295.24	0.12
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,723.000	18.755827	276,142.04	25.230000	371,461.29	95,319.25	0.02
		Base		18.755827	276,142.04	25.230000	371,461.29	95,319.25	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	23,359.000	21.895824	511,464.56	23.850000	557,112.15	45,647.59	0.03
		Base		21.895824	511,464.56	23.850000	557,112.15	45,647.59	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	27,763.000	51.965041	1,442,705.42	94.000000	2,609,722.00	1,167,016.58	0.15
		Base		51.965041	1,442,705.42	94.000000	2,609,722.00	1,167,016.58	0.15
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,047.000	48.339159	1,114,072.60	94.240000	2,171,949.28	1,057,876.68	0.12
		Base		48.339159	1,114,072.60	94.240000	2,171,949.28	1,057,876.68	0.12
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	60,287.000	40.836140	2,461,888.36	77.930000	4,698,165.91	2,236,277.55	0.26
		Base		40.836140	2,461,888.36	77.930000	4,698,165.91	2,236,277.55	0.26
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	15,179.000	38.172136	579,414.85	69.320000	1,052,208.28	472,793.43	0.06
		Base		38.172136	579,414.85	69.320000	1,052,208.28	472,793.43	0.06
260543103	DOW CHEMICAL CO W/D COMMON STOCK USD2.5								
		Local	109,851.000	34.094961	3,745,365.56	49.710000	5,460,693.21	1,715,327.65	0.30
		Base		34.094961	3,745,365.56	49.710000	5,460,693.21	1,715,327.65	0.30
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,178.000	26.973854	490,330.71	96.630000	1,756,540.14	1,266,209.43	0.10
		Base		26.973854	490,330.71	96.630000	1,756,540.14	1,266,209.43	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,459.000	46.581360	3,980,796.46	64.800000	5,537,743.20	1,556,946.74	0.31
		Base		46.581360	3,980,796.46	64.800000	5,537,743.20	1,556,946.74	0.31
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,399.000	53.043117	3,575,053.04	85.790000	5,782,160.21	2,207,107.17	0.32
		Base		53.043117	3,575,053.04	85.790000	5,782,160.21	2,207,107.17	0.32
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,548.000	79.268546	281,244.80	121.840000	432,288.32	151,043.52	0.02
		Base		79.268546	281,244.80	121.840000	432,288.32	151,043.52	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	191,089.000	27.059089	5,170,694.31	27.170000	5,191,888.13	21,193.82	0.29
		Base		27.059089	5,170,694.31	27.170000	5,191,888.13	21,193.82	0.29
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	53,836.000	37.324280	2,009,389.94	83.420000	4,490,999.12	2,481,609.18	0.25
		Base		37.324280	2,009,389.94	83.420000	4,490,999.12	2,481,609.18	0.25
26884L109	EQT CORP COMMON STOCK								
		Local	16,900.000	44.345210	749,434.05	77.430000	1,308,567.00	559,132.95	0.07
		Base		44.345210	749,434.05	77.430000	1,308,567.00	559,132.95	0.07
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,269.000	26.323986	717,828.77	23.490000	640,548.81	-77,279.96	0.04
		Base		26.323986	717,828.77	23.490000	640,548.81	-77,279.96	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,544.000	34.575472	502,865.66	67.900000	987,537.60	484,671.94	0.05
		Base		34.575472	502,865.66	67.900000	987,537.60	484,671.94	0.05
278642103	EBAY INC COMMON STOCK USD.001								
		Local	103,409.000	11.869330	1,227,395.55	23.410000	2,420,804.69	1,193,409.14	0.13
		Base		11.869330	1,227,395.55	23.410000	2,420,804.69	1,193,409.14	0.13
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	25,825.000	49.103660	1,268,102.03	118.600000	3,062,845.00	1,794,742.97	0.17
		Base		49.103660	1,268,102.03	118.600000	3,062,845.00	1,794,742.97	0.17

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281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	31,876.000	35.533278	1,132,658.76	77.670000	2,475,808.92	1,343,150.16	0.14
		Base		35.533278	1,132,658.76	77.670000	2,475,808.92	1,343,150.16	0.14
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	20,717.000	45.510310	942,837.09	99.730000	2,066,106.41	1,123,269.32	0.11
		Base		45.510310	942,837.09	99.730000	2,066,106.41	1,123,269.32	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,507.000	35.214510	1,039,074.56	75.760000	2,235,450.32	1,196,375.76	0.12
		Base		35.214510	1,039,074.56	75.760000	2,235,450.32	1,196,375.76	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	62,942.000	38.887763	2,447,673.55	52.160000	3,283,054.72	835,381.17	0.18
		Base		38.887763	2,447,673.55	52.160000	3,283,054.72	835,381.17	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,487.000	60.794487	1,063,113.19	81.350000	1,422,567.45	359,454.26	0.08
		Base		60.794487	1,063,113.19	81.350000	1,422,567.45	359,454.26	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,644.000	34.022178	396,154.24	128.400000	1,495,089.60	1,098,935.36	0.08
		Base		34.022178	396,154.24	128.400000	1,495,089.60	1,098,935.36	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	6,793.000	251.617677	1,709,238.88	387.730000	2,633,849.89	924,611.01	0.15
		Base		251.617677	1,709,238.88	387.730000	2,633,849.89	924,611.01	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,759.000	44.350831	1,585,941.38	68.880000	2,463,079.92	877,138.54	0.14
		Base		44.350831	1,585,941.38	68.880000	2,463,079.92	877,138.54	0.14
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,402.000	178.341540	1,141,742.54	228.090000	1,460,232.18	318,489.64	0.08
		Base		178.341540	1,141,742.54	228.090000	1,460,232.18	318,489.64	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,034.000	31.022903	962,764.78	59.900000	1,858,936.60	896,171.82	0.10
		Base		31.022903	962,764.78	59.900000	1,858,936.60	896,171.82	0.10

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30161N101	EXELON CORP COMMON STOCK								
		90,184.000	Local	41.348145	3,728,941.07	36.360000	3,279,090.24	-449,850.83	0.18
			Base	41.348145	3,728,941.07	36.360000	3,279,090.24	-449,850.83	0.18
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		11,468.000	Local	53.356568	611,893.12	106.300000	1,219,048.40	607,155.28	0.07
			Base	53.356568	611,893.12	106.300000	1,219,048.40	607,155.28	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		17,812.000	Local	41.684688	742,487.66	49.040000	873,500.48	131,012.82	0.05
			Base	41.684688	742,487.66	49.040000	873,500.48	131,012.82	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		61,910.000	Local	26.934399	1,667,508.64	75.800000	4,692,778.00	3,025,269.36	0.26
			Base	26.934399	1,667,508.64	75.800000	4,692,778.00	3,025,269.36	0.26
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		12,250.000	Local	86.132059	1,055,117.72	92.540000	1,133,615.00	78,497.28	0.06
			Base	86.132059	1,055,117.72	92.540000	1,133,615.00	78,497.28	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		405,679.000	Local	58.544306	23,750,195.62	93.740000	38,028,349.46	14,278,153.84	2.11
			Base	58.544306	23,750,195.62	93.740000	38,028,349.46	14,278,153.84	2.11
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		13,466.000	Local	29.168238	392,779.49	30.950000	416,772.70	23,993.21	0.02
			Base	29.168238	392,779.49	30.950000	416,772.70	23,993.21	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		13,086.000	Local	30.772788	402,692.70	46.310000	606,012.66	203,319.96	0.03
			Base	30.772788	402,692.70	46.310000	606,012.66	203,319.96	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		22,163.000	Local	26.702497	591,807.45	26.670000	591,087.21	-720.24	0.03
			Base	26.702497	591,807.45	26.670000	591,087.21	-720.24	0.03
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		226,179.000	Local	63.703438	14,408,379.86	114.280000	25,847,736.12	11,439,356.26	1.44
			Base	63.703438	14,408,379.86	114.280000	25,847,736.12	11,439,356.26	1.44

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311900104	FASTENAL CO COMMON STOCK USD.01								
		28,263.000	Local	30.056470	849,486.02	44.390000	1,254,594.57	405,108.55	0.07
			Base	30.056470	849,486.02	44.390000	1,254,594.57	405,108.55	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		6,937.000	Local	151.001075	1,047,494.46	165.550000	1,148,420.35	100,925.89	0.06
			Base	151.001075	1,047,494.46	165.550000	1,148,420.35	100,925.89	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		24,422.000	Local	79.491825	1,941,349.34	151.780000	3,706,771.16	1,765,421.82	0.21
			Base	79.491825	1,941,349.34	151.780000	3,706,771.16	1,765,421.82	0.21
315616102	F5 NETWORKS INC COMMON STOCK								
		6,553.000	Local	128.059553	839,174.25	113.840000	745,993.52	-93,180.73	0.04
			Base	128.059553	839,174.25	113.840000	745,993.52	-93,180.73	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		27,148.000	Local	28.459339	772,614.13	73.680000	2,000,264.64	1,227,650.51	0.11
			Base	28.459339	772,614.13	73.680000	2,000,264.64	1,227,650.51	0.11
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		75,108.000	Local	24.219890	1,819,107.49	17.590000	1,321,149.72	-497,957.77	0.07
			Base	24.219890	1,819,107.49	17.590000	1,321,149.72	-497,957.77	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		7,503.000	Local	104.011202	780,396.05	48.480000	363,745.44	-416,650.61	0.02
			Base	104.011202	780,396.05	48.480000	363,745.44	-416,650.61	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		21,752.000	Local	22.119637	481,146.35	108.730000	2,365,094.96	1,883,948.61	0.13
			Base	22.119637	481,146.35	108.730000	2,365,094.96	1,883,948.61	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		41,552.000	Local	45.048257	1,871,845.19	34.910000	1,450,580.32	-421,264.87	0.08
			Base	45.048257	1,871,845.19	34.910000	1,450,580.32	-421,264.87	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		13,622.000	Local	41.717438	568,274.94	49.280000	671,292.16	103,017.22	0.04
			Base	41.717438	568,274.94	49.280000	671,292.16	103,017.22	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,755.000	24.457992	311,961.69	45.170000	576,143.35	264,181.66	0.03
		Base		24.457992	311,961.69	45.170000	576,143.35	264,181.66	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,314.000	63.703967	848,154.61	54.860000	730,406.04	-117,748.57	0.04
		Base		63.703967	848,154.61	54.860000	730,406.04	-117,748.57	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	381,746.000	12.485205	4,766,177.02	12.570000	4,798,547.22	32,370.20	0.27
		Base		12.485205	4,766,177.02	12.570000	4,798,547.22	32,370.20	0.27
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,006.000	56.840000	852,941.04	57.970000	869,897.82	16,956.78	0.05
		Base		56.840000	852,941.04	57.970000	869,897.82	16,956.78	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	36,052.000	25.755573	928,539.90	33.370000	1,203,055.24	274,515.34	0.07
		Base		25.755573	928,539.90	33.370000	1,203,055.24	274,515.34	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	122,502.000	26.583156	3,256,489.75	11.140000	1,364,672.28	-1,891,817.47	0.08
		Base		26.583156	3,256,489.75	11.140000	1,364,672.28	-1,891,817.47	0.08
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	114,767.000	8.939780	1,025,991.72	4.940000	566,948.98	-459,042.74	0.03
		Base		8.939780	1,025,991.72	4.940000	566,948.98	-459,042.74	0.03
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	17,330.000	48.215712	835,578.29	47.600000	824,908.00	-10,670.29	0.05
		Base		48.215712	835,578.29	47.600000	824,908.00	-10,670.29	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	22,193.000	27.323931	606,399.99	21.220000	470,935.46	-135,464.53	0.03
		Base		27.323931	606,399.99	21.220000	470,935.46	-135,464.53	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	28,108.000	58.023873	1,630,935.01	139.240000	3,913,757.92	2,282,822.91	0.22
		Base		58.023873	1,630,935.01	139.240000	3,913,757.92	2,282,822.91	0.22

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369604103	GENERAL ELECTRIC CO W/D COMMON STOCK USD.06								
		Local	899,645.000	31.792658	28,602,105.75	31.480000	28,320,824.60	-281,281.15	1.57
		Base		31.792658	28,602,105.75	31.480000	28,320,824.60	-281,281.15	1.57
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	57,029.000	21.865590	1,246,972.71	29.820000	1,700,604.78	453,632.07	0.09
		Base		21.865590	1,246,972.71	29.820000	1,700,604.78	453,632.07	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,153.000	28.524097	1,658,761.79	71.320000	4,147,471.96	2,488,710.17	0.23
		Base		28.524097	1,658,761.79	71.320000	4,147,471.96	2,488,710.17	0.23
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	137,089.000	35.490954	4,865,419.33	28.300000	3,879,618.70	-985,800.63	0.22
		Base		35.490954	4,865,419.33	28.300000	3,879,618.70	-985,800.63	0.22
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	14,639.000	41.802312	611,944.04	101.250000	1,482,198.75	870,254.71	0.08
		Base		41.802312	611,944.04	101.250000	1,482,198.75	870,254.71	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	130,297.000	21.422409	2,791,275.61	83.420000	10,869,375.74	8,078,100.13	0.60
		Base		21.422409	2,791,275.61	83.420000	10,869,375.74	8,078,100.13	0.60
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,067.000	72.407800	1,090,968.32	71.380000	1,075,482.46	-15,485.86	0.06
		Base		72.407800	1,090,968.32	71.380000	1,075,482.46	-15,485.86	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	37,794.000	117.857420	4,454,303.32	148.580000	5,615,432.52	1,161,129.20	0.31
		Base		117.857420	4,454,303.32	148.580000	5,615,432.52	1,161,129.20	0.31
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	26,019.000	23.034263	599,328.50	25.660000	667,647.54	68,319.04	0.04
		Base		23.034263	599,328.50	25.660000	667,647.54	68,319.04	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,519.000	95.966954	529,641.62	227.250000	1,254,192.75	724,551.13	0.07
		Base		95.966954	529,641.62	227.250000	1,254,192.75	724,551.13	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	29,458.000	72.944159	2,148,789.03	77.010000	2,268,560.58	119,771.55	0.13
		Base		72.944159	2,148,789.03	77.010000	2,268,560.58	119,771.55	0.13
40414L109	HCP INC REIT USD1.								
		Local	45,697.000	36.023170	1,646,150.78	35.380000	1,616,759.86	-29,390.92	0.09
		Base		36.023170	1,646,150.78	35.380000	1,616,759.86	-29,390.92	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	167,355.000	15.336436	2,566,629.27	12.550000	2,100,305.25	-466,324.02	0.12
		Base		15.336436	2,566,629.27	12.550000	2,100,305.25	-466,324.02	0.12
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	84,066.000	31.820594	2,675,030.02	45.290000	3,807,349.14	1,132,319.12	0.21
		Base		31.820594	2,675,030.02	45.290000	3,807,349.14	1,132,319.12	0.21
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	36,933.000	33.809489	1,248,685.85	25.130000	928,126.29	-320,559.56	0.05
		Base		33.809489	1,248,685.85	25.130000	928,126.29	-320,559.56	0.05
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,716.000	42.953495	760,964.12	45.300000	802,534.80	41,570.68	0.04
		Base		42.953495	760,964.12	45.300000	802,534.80	41,570.68	0.04
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,902.000	79.543445	549,008.86	71.820000	495,701.64	-53,307.22	0.03
		Base		79.543445	549,008.86	71.820000	495,701.64	-53,307.22	0.03
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	12,203.000	51.562661	629,219.15	83.440000	1,018,218.32	388,999.17	0.06
		Base		51.562661	629,219.15	83.440000	1,018,218.32	388,999.17	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	38,486.000	43.858784	1,687,949.16	44.380000	1,708,008.68	20,059.52	0.09
		Base		43.858784	1,687,949.16	44.380000	1,708,008.68	20,059.52	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,981.000	29.513275	324,085.27	83.990000	922,294.19	598,208.92	0.05
		Base		29.513275	324,085.27	83.990000	922,294.19	598,208.92	0.05

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		10,570.000	Local	46.844520	495,146.58	67.130000	709,564.10	214,417.52	0.04
			Base	46.844520	495,146.58	67.130000	709,564.10	214,417.52	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		13,748.000	Local	44.604902	613,228.19	113.490000	1,560,260.52	947,032.33	0.09
			Base	44.604902	613,228.19	113.490000	1,560,260.52	947,032.33	0.09
42809H107	HESS CORP COMMON STOCK USD1.								
		25,789.000	Local	51.711038	1,333,575.96	60.100000	1,549,918.90	216,342.94	0.09
			Base	51.711038	1,333,575.96	60.100000	1,549,918.90	216,342.94	0.09
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		162,571.000	Local	18.473117	3,003,193.10	18.270000	2,970,172.17	-33,020.93	0.17
			Base	18.473117	3,003,193.10	18.270000	2,970,172.17	-33,020.93	0.17
436440101	HOLOGIC INC COMMON STOCK USD.01								
		23,732.000	Local	34.618529	821,566.94	34.600000	821,127.20	-439.74	0.05
			Base	34.618529	821,566.94	34.600000	821,127.20	-439.74	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		121,705.000	Local	45.028644	5,480,211.10	127.690000	15,540,511.45	10,060,300.35	0.86
			Base	45.028644	5,480,211.10	127.690000	15,540,511.45	10,060,300.35	0.86
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		74,560.000	Local	49.153036	3,664,850.34	116.320000	8,672,819.20	5,007,968.86	0.48
			Base	49.153036	3,664,850.34	116.320000	8,672,819.20	5,007,968.86	0.48
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		26,438.000	Local	10.592690	280,049.53	36.600000	967,630.80	687,581.27	0.05
			Base	10.592690	280,049.53	36.600000	967,630.80	687,581.27	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		73,112.000	Local	18.776955	1,372,820.72	16.210000	1,185,145.52	-187,675.20	0.07
			Base	18.776955	1,372,820.72	16.210000	1,185,145.52	-187,675.20	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		14,581.000	Local	44.545204	649,513.62	179.880000	2,622,830.28	1,973,316.66	0.15
			Base	44.545204	649,513.62	179.880000	2,622,830.28	1,973,316.66	0.15

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445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,707.000	82.097499	714,822.92	80.930000	704,657.51	-10,165.41	0.04
		Base		82.097499	714,822.92	80.930000	704,657.51	-10,165.41	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	78,157.000	10.249240	801,049.82	8.940000	698,723.58	-102,326.24	0.04
		Base		10.249240	801,049.82	8.940000	698,723.58	-102,326.24	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,642.000	44.885410	1,420,264.14	104.160000	3,295,830.72	1,875,566.58	0.18
		Base		44.885410	1,420,264.14	104.160000	3,295,830.72	1,875,566.58	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,402.000	178.754612	2,574,423.92	140.380000	2,021,752.76	-552,671.16	0.11
		Base		178.754612	2,574,423.92	140.380000	2,021,752.76	-552,671.16	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	461,971.000	28.699340	13,258,262.86	32.800000	15,152,648.80	1,894,385.94	0.84
		Base		28.699340	13,258,262.86	32.800000	15,152,648.80	1,894,385.94	0.84
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,647.000	146.931239	1,711,308.14	255.960000	2,981,166.12	1,269,857.98	0.17
		Base		146.931239	1,711,308.14	255.960000	2,981,166.12	1,269,857.98	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	86,404.000	116.686156	10,082,150.61	151.780000	13,114,399.12	3,032,248.51	0.73
		Base		116.686156	10,082,150.61	151.780000	13,114,399.12	3,032,248.51	0.73
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,799.000	45.556169	355,292.56	126.070000	983,219.93	627,927.37	0.05
		Base		45.556169	355,292.56	126.070000	983,219.93	627,927.37	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,227.000	34.440549	1,385,439.95	42.380000	1,704,820.26	319,380.31	0.09
		Base		34.440549	1,385,439.95	42.380000	1,704,820.26	319,380.31	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,369.000	17.591407	692,556.11	23.100000	909,423.90	216,867.79	0.05
		Base		17.591407	692,556.11	23.100000	909,423.90	216,867.79	0.05

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461202103	INTUIT INC COMMON STOCK USD.01								
		Local	25,033.000	37.161731	930,269.60	111.610000	2,793,933.13	1,863,663.53	0.16
		Base		37.161731	930,269.60	111.610000	2,793,933.13	1,863,663.53	0.16
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,724.000	336.118214	1,251,704.23	661.410000	2,463,090.84	1,211,386.61	0.14
		Base		336.118214	1,251,704.23	661.410000	2,463,090.84	1,211,386.61	0.14
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	23,383.000	29.626196	692,749.33	39.830000	931,344.89	238,595.56	0.05
		Base		29.626196	692,749.33	39.830000	931,344.89	238,595.56	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	357,745.000	42.380099	15,161,268.35	62.140000	22,230,274.30	7,069,005.95	1.24
		Base		42.380099	15,161,268.35	62.140000	22,230,274.30	7,069,005.95	1.24
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	11,928.000	74.729239	891,370.36	49.810000	594,133.68	-297,236.68	0.03
		Base		74.729239	891,370.36	49.810000	594,133.68	-297,236.68	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	269,106.000	61.009457	16,418,011.04	121.300000	32,642,557.80	16,224,546.76	1.82
		Base		61.009457	16,418,011.04	121.300000	32,642,557.80	16,224,546.76	1.82
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	63,433.000	23.834965	1,511,923.32	44.260000	2,807,544.58	1,295,621.26	0.16
		Base		23.834965	1,511,923.32	44.260000	2,807,544.58	1,295,621.26	0.16
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	34,558.000	19.610093	677,685.58	22.490000	777,209.42	99,523.84	0.04
		Base		19.610093	677,685.58	22.490000	777,209.42	99,523.84	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,234.000	43.560625	663,602.56	73.250000	1,115,890.50	452,287.94	0.06
		Base		43.560625	663,602.56	73.250000	1,115,890.50	452,287.94	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,564.000	111.619345	1,179,146.76	90.090000	951,710.76	-227,436.00	0.05
		Base		111.619345	1,179,146.76	90.090000	951,710.76	-227,436.00	0.05

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487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,658.000	44.757323	1,103,626.07	81.650000	2,013,325.70	909,699.63	0.11
		Base		44.757323	1,103,626.07	81.650000	2,013,325.70	909,699.63	0.11
493267108	KEYCORP COMMON STOCK USD1.								
		Local	82,413.000	13.484208	1,111,274.00	11.050000	910,663.65	-200,610.35	0.05
		Base		13.484208	1,111,274.00	11.050000	910,663.65	-200,610.35	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,233.000	61.378818	2,162,559.90	137.480000	4,843,832.84	2,681,272.94	0.27
		Base		61.378818	2,162,559.90	137.480000	4,843,832.84	2,681,272.94	0.27
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,056.000	23.883596	980,564.93	31.380000	1,288,337.28	307,772.35	0.07
		Base		23.883596	980,564.93	31.380000	1,288,337.28	307,772.35	0.07
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	179,024.000	36.695924	6,569,451.03	18.720000	3,351,329.28	-3,218,121.75	0.19
		Base		36.695924	6,569,451.03	18.720000	3,351,329.28	-3,218,121.75	0.19
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,972.000	50.828070	913,482.07	37.920000	681,498.24	-231,983.83	0.04
		Base		50.828070	913,482.07	37.920000	681,498.24	-231,983.83	0.04
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,292.000	30.232878	1,762,334.93	88.480000	5,157,676.16	3,395,341.23	0.29
		Base		30.232878	1,762,334.93	88.480000	5,157,676.16	3,395,341.23	0.29
501044101	KROGER CO COMMON STOCK USD1.								
		Local	93,312.000	13.539797	1,263,425.57	36.790000	3,432,948.48	2,169,522.91	0.19
		Base		13.539797	1,263,425.57	36.790000	3,432,948.48	2,169,522.91	0.19
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	24,752.000	30.706492	760,047.08	67.130000	1,661,601.76	901,554.68	0.09
		Base		30.706492	760,047.08	67.130000	1,661,601.76	901,554.68	0.09
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,004.000	31.420000	942,725.68	31.700000	951,126.80	8,401.12	0.05
		Base		31.420000	942,725.68	31.700000	951,126.80	8,401.12	0.05

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502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	7,528.000	77.734535	585,185.58	146.690000	1,104,282.32	519,096.74	0.06
		Base		77.734535	585,185.58	146.690000	1,104,282.32	519,096.74	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,019.000	71.180319	713,155.62	130.270000	1,305,175.13	592,019.51	0.07
		Base		71.180319	713,155.62	130.270000	1,305,175.13	592,019.51	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,615.000	37.446494	584,727.00	84.060000	1,312,596.90	727,869.90	0.07
		Base		37.446494	584,727.00	84.060000	1,312,596.90	727,869.90	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,776.000	33.149079	721,854.34	91.020000	1,982,051.52	1,260,197.18	0.11
		Base		33.149079	721,854.34	91.020000	1,982,051.52	1,260,197.18	0.11
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,141.000	23.135141	304,018.89	51.110000	671,636.51	367,617.62	0.04
		Base		23.135141	304,018.89	51.110000	671,636.51	367,617.62	0.04
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,311.000	69.486415	716,474.43	29.490000	304,071.39	-412,403.04	0.02
		Base		69.486415	716,474.43	29.490000	304,071.39	-412,403.04	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	17,944.000	38.725762	694,895.08	46.100000	827,218.40	132,323.32	0.05
		Base		38.725762	694,895.08	46.100000	827,218.40	132,323.32	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	32,613.000	31.454936	1,025,839.82	17.330000	565,183.29	-460,656.53	0.03
		Base		31.454936	1,025,839.82	17.330000	565,183.29	-460,656.53	0.03
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,365.000	47.776228	1,355,172.71	51.490000	1,460,513.85	105,341.14	0.08
		Base		47.776228	1,355,172.71	51.490000	1,460,513.85	105,341.14	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,034.000	58.849906	5,592,741.93	78.750000	7,483,927.50	1,891,185.57	0.42
		Base		58.849906	5,592,741.93	78.750000	7,483,927.50	1,891,185.57	0.42

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534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	23,382.000	39.916590	933,329.70	38.770000	906,520.14	-26,809.56	0.05
		Base		39.916590	933,329.70	38.770000	906,520.14	-26,809.56	0.05
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,392.000	40.724815	952,634.88	46.530000	1,088,429.76	135,794.88	0.06
		Base		40.724815	952,634.88	46.530000	1,088,429.76	135,794.88	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	25,616.000	68.444328	1,753,269.91	248.170000	6,357,122.72	4,603,852.81	0.35
		Base		68.444328	1,753,269.91	248.170000	6,357,122.72	4,603,852.81	0.35
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	26,203.000	28.133363	737,178.52	41.090000	1,076,681.27	339,502.75	0.06
		Base		28.133363	737,178.52	41.090000	1,076,681.27	339,502.75	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	86,690.000	24.923834	2,160,647.15	79.170000	6,863,247.30	4,702,600.15	0.38
		Base		24.923834	2,160,647.15	79.170000	6,863,247.30	4,702,600.15	0.38
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,556.000	99.914211	1,554,265.46	118.230000	1,839,185.88	284,920.42	0.10
		Base		99.914211	1,554,265.46	118.230000	1,839,185.88	284,920.42	0.10
554382101	MACERICH CO/THE REIT USD.01								
		Local	12,348.000	70.322306	868,339.83	85.390000	1,054,395.72	186,055.89	0.06
		Base		70.322306	868,339.83	85.390000	1,054,395.72	186,055.89	0.06
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,171.000	32.278488	973,874.25	33.610000	1,014,047.31	40,173.06	0.06
		Base		32.278488	973,874.25	33.610000	1,014,047.31	40,173.06	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	82,929.000	17.698530	1,467,721.38	15.010000	1,244,764.29	-222,957.09	0.07
		Base		17.698530	1,467,721.38	15.010000	1,244,764.29	-222,957.09	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,836.000	13.616393	705,819.35	37.960000	1,967,694.56	1,261,875.21	0.11
		Base		13.616393	705,819.35	37.960000	1,967,694.56	1,261,875.21	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	50,995.000	36.954228	1,884,480.88	68.460000	3,491,117.70	1,606,636.82	0.19
		Base		36.954228	1,884,480.88	68.460000	3,491,117.70	1,606,636.82	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	18,655.000	34.590237	645,280.88	66.460000	1,239,811.30	594,530.42	0.07
		Base		34.590237	645,280.88	66.460000	1,239,811.30	594,530.42	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,215.000	133.768631	831,372.04	192.000000	1,193,280.00	361,907.96	0.07
		Base		133.768631	831,372.04	192.000000	1,193,280.00	361,907.96	0.07
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	32,554.000	19.820014	645,220.75	30.940000	1,007,220.76	362,000.01	0.06
		Base		19.820014	645,220.75	30.940000	1,007,220.76	362,000.01	0.06
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	94,976.000	30.698774	2,915,646.76	88.060000	8,363,586.56	5,447,939.80	0.47
		Base		30.698774	2,915,646.76	88.060000	8,363,586.56	5,447,939.80	0.47
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	33,308.000	21.964912	731,607.28	31.290000	1,042,207.32	310,600.04	0.06
		Base		21.964912	731,607.28	31.290000	1,042,207.32	310,600.04	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,278.000	36.245998	408,782.37	106.670000	1,203,024.26	794,241.89	0.07
		Base		36.245998	408,782.37	106.670000	1,203,024.26	794,241.89	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	85,884.000	50.374090	4,326,328.38	120.340000	10,335,280.56	6,008,952.18	0.57
		Base		50.374090	4,326,328.38	120.340000	10,335,280.56	6,008,952.18	0.57
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	22,014.000	60.979686	1,342,406.81	186.650000	4,108,913.10	2,766,506.29	0.23
		Base		60.979686	1,342,406.81	186.650000	4,108,913.10	2,766,506.29	0.23
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,263.000	51.579897	942,003.65	90.750000	1,657,367.25	715,363.60	0.09
		Base		51.579897	942,003.65	90.750000	1,657,367.25	715,363.60	0.09

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58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	270,807.000	46.234875	12,520,727.83	57.610000	15,601,191.27	3,080,463.44	0.87
		Base		46.234875	12,520,727.83	57.610000	15,601,191.27	3,080,463.44	0.87
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	107,487.000	40.588819	4,362,770.41	39.830000	4,281,207.21	-81,563.20	0.24
		Base		40.588819	4,362,770.41	39.830000	4,281,207.21	-81,563.20	0.24
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	769,018.000	33.736060	25,943,637.04	51.170000	39,350,651.06	13,407,014.02	2.19
		Base		33.736060	25,943,637.04	51.170000	39,350,651.06	13,407,014.02	2.19
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,017.000	33.256989	698,962.14	50.760000	1,066,822.92	367,860.78	0.06
		Base		33.256989	698,962.14	50.760000	1,066,822.92	367,860.78	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,458.000	16.590127	1,683,201.08	13.760000	1,396,062.08	-287,139.00	0.08
		Base		16.590127	1,683,201.08	13.760000	1,396,062.08	-287,139.00	0.08
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,234.000	78.669822	490,427.67	189.760000	1,182,963.84	692,536.17	0.07
		Base		78.669822	490,427.67	189.760000	1,182,963.84	692,536.17	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,014.000	51.148668	921,392.10	101.130000	1,821,755.82	900,363.72	0.10
		Base		51.148668	921,392.10	101.130000	1,821,755.82	900,363.72	0.10
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	151,843.000	17.373798	2,638,089.62	45.510000	6,910,374.93	4,272,285.31	0.38
		Base		17.373798	2,638,089.62	45.510000	6,910,374.93	4,272,285.31	0.38
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	42,738.000	51.498934	2,200,961.45	103.410000	4,419,536.58	2,218,575.13	0.25
		Base		51.498934	2,200,961.45	103.410000	4,419,536.58	2,218,575.13	0.25
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	13,774.000	79.990393	1,101,787.68	160.710000	2,213,619.54	1,111,831.86	0.12
		Base		79.990393	1,101,787.68	160.710000	2,213,619.54	1,111,831.86	0.12

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615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,538.000	30.815593	509,628.28	93.710000	1,549,775.98	1,040,147.70	0.09
		Base		30.815593	509,628.28	93.710000	1,549,775.98	1,040,147.70	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	147,814.000	36.610259	5,411,508.83	25.980000	3,840,207.72	-1,571,301.11	0.21
		Base		36.610259	5,411,508.83	25.980000	3,840,207.72	-1,571,301.11	0.21
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,223.000	50.236233	1,719,234.61	26.180000	895,958.14	-823,276.47	0.05
		Base		50.236233	1,719,234.61	26.180000	895,958.14	-823,276.47	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,545.000	70.769121	1,100,105.99	65.970000	1,025,503.65	-74,602.34	0.06
		Base		70.769121	1,100,105.99	65.970000	1,025,503.65	-74,602.34	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	15,836.000	48.097107	761,665.78	31.750000	502,793.00	-258,872.78	0.03
		Base		48.097107	761,665.78	31.750000	502,793.00	-258,872.78	0.03
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	30,809.000	24.099498	742,481.42	14.990000	461,826.91	-280,654.51	0.03
		Base		24.099498	742,481.42	14.990000	461,826.91	-280,654.51	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,267.000	30.502697	343,673.89	64.670000	728,636.89	384,963.00	0.04
		Base		30.502697	343,673.89	64.670000	728,636.89	384,963.00	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	36,890.000	47.216086	1,741,801.42	33.650000	1,241,348.50	-500,452.92	0.07
		Base		47.216086	1,741,801.42	33.650000	1,241,348.50	-500,452.92	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	32,335.000	16.471969	532,621.13	11.950000	386,403.25	-146,217.88	0.02
		Base		16.471969	532,621.13	11.950000	386,403.25	-146,217.88	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	28,283.000	35.209655	995,834.67	24.590000	695,478.97	-300,355.70	0.04
		Base		35.209655	995,834.67	24.590000	695,478.97	-300,355.70	0.04

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64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	41,903.000	29.464801	1,234,663.54	91.480000	3,833,286.44	2,598,622.90	0.21
		Base		29.464801	1,234,663.54	91.480000	3,833,286.44	2,598,622.90	0.21
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	44,679.000	32.939666	1,471,711.34	48.570000	2,170,059.03	698,347.69	0.12
		Base		32.939666	1,471,711.34	48.570000	2,170,059.03	698,347.69	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,244.000	53.018792	1,020,293.64	44.180000	850,199.92	-170,093.72	0.05
		Base		53.018792	1,020,293.64	44.180000	850,199.92	-170,093.72	0.05
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	51,904.000	37.523100	1,947,598.96	39.120000	2,030,484.48	82,885.52	0.11
		Base		37.523100	1,947,598.96	39.120000	2,030,484.48	82,885.52	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,233.000	12.048429	448,599.16	11.350000	422,594.55	-26,004.61	0.02
		Base		12.048429	448,599.16	11.350000	422,594.55	-26,004.61	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,547.000	12.843858	135,464.17	11.670000	123,083.49	-12,380.68	0.01
		Base		12.843858	135,464.17	11.670000	123,083.49	-12,380.68	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,145.000	52.967581	2,391,221.43	130.400000	5,886,908.00	3,495,686.57	0.33
		Base		52.967581	2,391,221.43	130.400000	5,886,908.00	3,495,686.57	0.33
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	130,262.000	14.928497	1,944,615.87	55.200000	7,190,462.40	5,245,846.53	0.40
		Base		14.928497	1,944,615.87	55.200000	7,190,462.40	5,245,846.53	0.40
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,458.000	8.880598	279,365.84	26.520000	834,266.16	554,900.32	0.05
		Base		8.880598	279,365.84	26.520000	834,266.16	554,900.32	0.05
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	41,929.000	42.008605	1,761,378.81	35.870000	1,503,993.23	-257,385.58	0.08
		Base		42.008605	1,761,378.81	35.870000	1,503,993.23	-257,385.58	0.08

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655664100	NORDSTROM INC COMMON STOCK								
		Local	12,557.000	28.780385	361,395.29	38.050000	477,793.85	116,398.56	0.03
		Base		28.780385	361,395.29	38.050000	477,793.85	116,398.56	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	28,933.000	42.906017	1,241,399.80	85.130000	2,463,066.29	1,221,666.49	0.14
		Base		42.906017	1,241,399.80	85.130000	2,463,066.29	1,221,666.49	0.14
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,983.000	57.441076	1,205,286.10	66.260000	1,390,333.58	185,047.48	0.08
		Base		57.441076	1,205,286.10	66.260000	1,390,333.58	185,047.48	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	17,655.000	51.557854	910,253.92	222.280000	3,924,353.40	3,014,099.48	0.22
		Base		51.557854	910,253.92	222.280000	3,924,353.40	3,014,099.48	0.22
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,105.000	34.844324	1,083,832.71	49.410000	1,536,898.05	453,065.34	0.09
		Base		34.844324	1,083,832.71	49.410000	1,536,898.05	453,065.34	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	49,631.000	16.031940	795,681.21	47.010000	2,333,153.31	1,537,472.10	0.13
		Base		16.031940	795,681.21	47.010000	2,333,153.31	1,537,472.10	0.13
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,436.000	48.553160	458,147.62	271.100000	2,558,099.60	2,099,951.98	0.14
		Base		48.553160	458,147.62	271.100000	2,558,099.60	2,099,951.98	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	74,720.000	44.906318	3,355,400.08	75.560000	5,645,843.20	2,290,443.12	0.31
		Base		44.906318	3,355,400.08	75.560000	5,645,843.20	2,290,443.12	0.31
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,259.000	42.867606	997,057.65	81.490000	1,895,375.91	898,318.26	0.11
		Base		42.867606	997,057.65	81.490000	1,895,375.91	898,318.26	0.11
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,556.000	25.192652	517,860.16	47.450000	975,382.20	457,522.04	0.05
		Base		25.192652	517,860.16	47.450000	975,382.20	457,522.04	0.05

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68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	304,497.000	21.772898	6,629,782.25	40.930000	12,463,062.21	5,833,279.96	0.69
		Base		21.772898	6,629,782.25	40.930000	12,463,062.21	5,833,279.96	0.69
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	15,842.000	26.002515	411,931.85	18.010000	285,314.42	-126,617.43	0.02
		Base		26.002515	411,931.85	18.010000	285,314.42	-126,617.43	0.02
69331C108	P G + E CORP COMMON STOCK								
		Local	48,530.000	37.927978	1,840,644.75	63.920000	3,102,037.60	1,261,392.85	0.17
		Base		37.927978	1,840,644.75	63.920000	3,102,037.60	1,261,392.85	0.17
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	48,851.000	80.550181	3,934,956.87	81.390000	3,975,982.89	41,026.02	0.22
		Base		80.550181	3,934,956.87	81.390000	3,975,982.89	41,026.02	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	26,030.000	35.752502	930,637.64	104.150000	2,711,024.50	1,780,386.86	0.15
		Base		35.752502	930,637.64	104.150000	2,711,024.50	1,780,386.86	0.15
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,229.000	25.950114	1,718,650.13	37.750000	2,500,144.75	781,494.62	0.14
		Base		25.950114	1,718,650.13	37.750000	2,500,144.75	781,494.62	0.14
693656100	PVH CORP COMMON STOCK USD1.								
		Local	7,928.000	119.459130	947,071.98	94.230000	747,055.44	-200,016.54	0.04
		Base		119.459130	947,071.98	94.230000	747,055.44	-200,016.54	0.04
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	34,288.000	30.439661	1,043,715.08	51.870000	1,778,518.56	734,803.48	0.10
		Base		30.439661	1,043,715.08	51.870000	1,778,518.56	734,803.48	0.10
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,177.000	50.730678	668,478.15	108.050000	1,423,774.85	755,296.70	0.08
		Base		50.730678	668,478.15	108.050000	1,423,774.85	755,296.70	0.08
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,144.000	37.196735	302,930.21	47.890000	390,016.16	87,085.95	0.02
		Base		37.196735	302,930.21	47.890000	390,016.16	87,085.95	0.02

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704326107	PAYCHEX INC COMMON STOCK USD.01								
		31,357.000	Local	32.927986	1,032,522.85	59.500000	1,865,741.50	833,218.65	0.10
			Base	32.927986	1,032,522.85	59.500000	1,865,741.50	833,218.65	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		107,905.000	Local	17.366842	1,873,969.13	36.510000	3,939,611.55	2,065,642.42	0.22
			Base	17.366842	1,873,969.13	36.510000	3,939,611.55	2,065,642.42	0.22
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		30,413.000	Local	16.428418	499,637.47	14.660000	445,854.58	-53,782.89	0.02
			Base	16.428418	499,637.47	14.660000	445,854.58	-53,782.89	0.02
713448108	PEPSICO INC COMMON STOCK USD.017								
		141,313.000	Local	54.298164	7,673,036.38	105.940000	14,970,699.22	7,297,662.84	0.83
			Base	54.298164	7,673,036.38	105.940000	14,970,699.22	7,297,662.84	0.83
714046109	PERKINELMER INC COMMON STOCK USD1.								
		10,666.000	Local	26.161072	279,033.99	52.420000	559,111.72	280,077.73	0.03
			Base	26.161072	279,033.99	52.420000	559,111.72	280,077.73	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		593,347.000	Local	28.192100	16,727,698.00	35.210000	20,891,747.87	4,164,049.87	1.16
			Base	28.192100	16,727,698.00	35.210000	20,891,747.87	4,164,049.87	1.16
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		151,766.000	Local	39.670125	6,020,576.12	101.720000	15,437,637.52	9,417,061.40	0.86
			Base	39.670125	6,020,576.12	101.720000	15,437,637.52	9,417,061.40	0.86
718546104	PHILLIPS 66 COMMON STOCK								
		45,764.000	Local	27.735722	1,269,297.59	79.340000	3,630,915.76	2,361,618.17	0.20
			Base	27.735722	1,269,297.59	79.340000	3,630,915.76	2,361,618.17	0.20
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,874.000	Local	42.251018	459,437.57	81.060000	881,446.44	422,008.87	0.05
			Base	42.251018	459,437.57	81.060000	881,446.44	422,008.87	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		16,002.000	Local	87.551065	1,400,992.14	151.210000	2,419,662.42	1,018,670.28	0.13
			Base	87.551065	1,400,992.14	151.210000	2,419,662.42	1,018,670.28	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	18,453.000	37.684989	695,401.10	17.800000	328,463.40	-366,937.70	0.02
		Base		37.684989	695,401.10	17.800000	328,463.40	-366,937.70	0.02
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	27,909.000	57.172223	1,595,619.57	112.390000	3,136,692.51	1,541,072.94	0.17
		Base		57.172223	1,595,619.57	112.390000	3,136,692.51	1,541,072.94	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	24,283.000	40.967212	994,806.81	72.970000	1,771,930.51	777,123.70	0.10
		Base		40.967212	994,806.81	72.970000	1,771,930.51	777,123.70	0.10
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,857.000	341.001662	1,656,245.07	1,248.410000	6,063,527.37	4,407,282.30	0.34
		Base		341.001662	1,656,245.07	1,248.410000	6,063,527.37	4,407,282.30	0.34
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	26,372.000	32.497137	857,014.51	41.110000	1,084,152.92	227,138.41	0.06
		Base		32.497137	857,014.51	41.110000	1,084,152.92	227,138.41	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	260,419.000	53.661664	13,974,516.84	84.670000	22,049,676.73	8,075,159.89	1.23
		Base		53.661664	13,974,516.84	84.670000	22,049,676.73	8,075,159.89	1.23
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	57,038.000	17.596977	1,003,696.37	33.500000	1,910,773.00	907,076.63	0.11
		Base		17.596977	1,003,696.37	33.500000	1,910,773.00	907,076.63	0.11
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,399.000	41.827697	2,149,901.82	49.040000	2,520,606.96	370,705.14	0.14
		Base		41.827697	2,149,901.82	49.040000	2,520,606.96	370,705.14	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	43,242.000	50.091987	2,166,077.69	71.340000	3,084,884.28	918,806.59	0.17
		Base		50.091987	2,166,077.69	71.340000	3,084,884.28	918,806.59	0.17
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,497.000	29.526961	1,461,496.00	46.610000	2,307,055.17	845,559.17	0.13
		Base		29.526961	1,461,496.00	46.610000	2,307,055.17	845,559.17	0.13

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74460D109	PUBLIC STORAGE REIT USD.1								
		14,419.000	Local	97.772102	1,409,775.94	255.590000	3,685,352.21	2,275,576.27	0.20
			Base	97.772102	1,409,775.94	255.590000	3,685,352.21	2,275,576.27	0.20
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		30,806.000	Local	18.018766	555,086.12	19.490000	600,408.94	45,322.82	0.03
			Base	18.018766	555,086.12	19.490000	600,408.94	45,322.82	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		12,476.000	Local	81.301605	1,014,318.82	55.260000	689,423.76	-324,895.06	0.04
			Base	81.301605	1,014,318.82	55.260000	689,423.76	-324,895.06	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		143,709.000	Local	43.308851	6,223,871.60	53.570000	7,698,491.13	1,474,619.53	0.43
			Base	43.308851	6,223,871.60	53.570000	7,698,491.13	1,474,619.53	0.43
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		14,777.000	Local	23.520362	347,560.39	23.120000	341,644.24	-5,916.15	0.02
			Base	23.520362	347,560.39	23.120000	341,644.24	-5,916.15	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		13,839.000	Local	45.209097	625,648.69	81.410000	1,126,632.99	500,984.30	0.06
			Base	45.209097	625,648.69	81.410000	1,126,632.99	500,984.30	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		5,578.000	Local	96.096870	536,028.34	89.620000	499,900.36	-36,127.98	0.03
			Base	96.096870	536,028.34	89.620000	499,900.36	-36,127.98	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		16,607.000	Local	53.332002	885,684.56	43.140000	716,425.98	-169,258.58	0.04
			Base	53.332002	885,684.56	43.140000	716,425.98	-169,258.58	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		29,054.000	Local	45.897194	1,333,497.07	135.950000	3,949,891.30	2,616,394.23	0.22
			Base	45.897194	1,333,497.07	135.950000	3,949,891.30	2,616,394.23	0.22
756109104	REALTY INCOME CORP REIT USD1.								
		25,206.000	Local	51.024030	1,286,111.70	69.360000	1,748,288.16	462,176.46	0.10
			Base	51.024030	1,286,111.70	69.360000	1,748,288.16	462,176.46	0.10

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756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,750.000	30.336921	538,480.34	72.600000	1,288,650.00	750,169.66	0.07
		Base		30.336921	538,480.34	72.600000	1,288,650.00	750,169.66	0.07
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,631.000	247.030069	1,885,086.46	349.230000	2,664,974.13	779,887.67	0.15
		Base		247.030069	1,885,086.46	349.230000	2,664,974.13	779,887.67	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	123,927.000	12.746486	1,579,633.75	8.510000	1,054,618.77	-525,014.98	0.06
		Base		12.746486	1,579,633.75	8.510000	1,054,618.77	-525,014.98	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	23,216.000	24.013608	557,499.92	51.310000	1,191,212.96	633,713.04	0.07
		Base		24.013608	557,499.92	51.310000	1,191,212.96	633,713.04	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	80,993.000	18.991103	1,538,146.41	53.930000	4,367,952.49	2,829,806.08	0.24
		Base		18.991103	1,538,146.41	53.930000	4,367,952.49	2,829,806.08	0.24
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,848.000	29.725526	381,913.56	38.160000	490,279.68	108,366.12	0.03
		Base		29.725526	381,913.56	38.160000	490,279.68	108,366.12	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	12,743.000	46.450863	591,923.35	114.820000	1,463,151.26	871,227.91	0.08
		Base		46.450863	591,923.35	114.820000	1,463,151.26	871,227.91	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,737.000	42.544598	541,890.54	85.140000	1,084,428.18	542,537.64	0.06
		Base		42.544598	541,890.54	85.140000	1,084,428.18	542,537.64	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,901.000	71.488590	707,808.53	170.560000	1,688,714.56	980,906.03	0.09
		Base		71.488590	707,808.53	170.560000	1,688,714.56	980,906.03	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	39,309.000	14.511294	570,424.46	56.690000	2,228,427.21	1,658,002.75	0.12
		Base		14.511294	570,424.46	56.690000	2,228,427.21	1,658,002.75	0.12

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783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,254.000	41.015784	215,496.93	61.140000	321,229.56	105,732.63	0.02
		Base		41.015784	215,496.93	61.140000	321,229.56	105,732.63	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,887.000	41.227831	1,067,264.85	107.260000	2,776,639.62	1,709,374.77	0.15
		Base		41.227831	1,067,264.85	107.260000	2,776,639.62	1,709,374.77	0.15
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,807.000	132.856313	1,302,921.86	106.470000	1,044,151.29	-258,770.57	0.06
		Base		132.856313	1,302,921.86	106.470000	1,044,151.29	-258,770.57	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	84,515.000	197.992644	16,733,348.32	209.530000	17,708,427.95	975,079.63	0.98
		Base		197.992644	16,733,348.32	209.530000	17,708,427.95	975,079.63	0.98
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	27,812.000	34.308150	954,178.28	78.000000	2,169,336.00	1,215,157.72	0.12
		Base		34.308150	954,178.28	78.000000	2,169,336.00	1,215,157.72	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,306.000	30.448596	1,897,130.24	79.410000	4,947,719.46	3,050,589.22	0.28
		Base		30.448596	1,897,130.24	79.410000	4,947,719.46	3,050,589.22	0.28
80589M102	SCANA CORP COMMON STOCK								
		Local	13,983.000	40.591024	567,584.29	75.660000	1,057,953.78	490,369.49	0.06
		Base		40.591024	567,584.29	75.660000	1,057,953.78	490,369.49	0.06
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,029.000	139.469733	1,119,802.49	176.800000	1,419,527.20	299,724.71	0.08
		Base		139.469733	1,119,802.49	176.800000	1,419,527.20	299,724.71	0.08

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	135,942.000	85.668237	11,645,911.47	79.080000	10,750,293.36	-895,618.11	0.60
		Base		85.668237	11,645,911.47	79.080000	10,750,293.36	-895,618.11	0.60
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	117,669.000	21.064510	2,478,639.83	25.310000	2,978,202.39	499,562.56	0.17
		Base		21.064510	2,478,639.83	25.310000	2,978,202.39	499,562.56	0.17
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,297.000	49.849897	463,454.49	62.270000	578,924.19	115,469.70	0.03
		Base		49.849897	463,454.49	62.270000	578,924.19	115,469.70	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,287.000	23.624084	455,637.71	45.970000	886,623.39	430,985.68	0.05
		Base		23.624084	455,637.71	45.970000	886,623.39	430,985.68	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,189.000	48.866810	1,133,172.45	114.020000	2,644,009.78	1,510,837.33	0.15
		Base		48.866810	1,133,172.45	114.020000	2,644,009.78	1,510,837.33	0.15
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	7,692.000	59.093095	454,544.09	293.670000	2,258,909.64	1,804,365.55	0.13
		Base		59.093095	454,544.09	293.670000	2,258,909.64	1,804,365.55	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,271.000	80.644893	2,441,201.56	216.900000	6,565,779.90	4,124,578.34	0.37
		Base		80.644893	2,441,201.56	216.900000	6,565,779.90	4,124,578.34	0.37
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,611.000	92.588038	1,723,155.97	63.280000	1,177,704.08	-545,451.89	0.07
		Base		92.588038	1,723,155.97	63.280000	1,177,704.08	-545,451.89	0.07
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,709.000	62.232215	728,677.00	152.410000	1,784,568.69	1,055,891.69	0.10
		Base		62.232215	728,677.00	152.410000	1,784,568.69	1,055,891.69	0.10
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	5,689.000	48.262102	274,563.10	157.820000	897,837.98	623,274.88	0.05
		Base		48.262102	274,563.10	157.820000	897,837.98	623,274.88	0.05

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842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	91,823.000	32.861628	3,017,453.25	53.630000	4,924,467.49	1,907,014.24	0.27
		Base		32.861628	3,017,453.25	53.630000	4,924,467.49	1,907,014.24	0.27
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	62,486.000	14.089378	880,388.88	39.210000	2,450,076.06	1,569,687.18	0.14
		Base		14.089378	880,388.88	39.210000	2,450,076.06	1,569,687.18	0.14
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	46,305.000	34.680700	1,605,889.81	12.580000	582,516.90	-1,023,372.91	0.03
		Base		34.680700	1,605,889.81	12.580000	582,516.90	-1,023,372.91	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	66,939.000	24.742112	1,656,212.24	36.630000	2,451,975.57	795,763.33	0.14
		Base		24.742112	1,656,212.24	36.630000	2,451,975.57	795,763.33	0.14
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,686.000	53.000232	778,361.41	111.220000	1,633,376.92	855,015.51	0.09
		Base		53.000232	778,361.41	111.220000	1,633,376.92	855,015.51	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	63,229.000	17.569663	1,110,912.24	8.620000	545,033.98	-565,878.26	0.03
		Base		17.569663	1,110,912.24	8.620000	545,033.98	-565,878.26	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,316.000	14.061995	2,015,308.82	57.120000	8,186,209.92	6,170,901.10	0.46
		Base		14.061995	2,015,308.82	57.120000	8,186,209.92	6,170,901.10	0.46
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	16,490.000	33.306455	549,223.45	73.950000	1,219,435.50	670,212.05	0.07
		Base		33.306455	549,223.45	73.950000	1,219,435.50	670,212.05	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	38,736.000	51.806113	2,006,761.58	53.920000	2,088,645.12	81,883.54	0.12
		Base		51.806113	2,006,761.58	53.920000	2,088,645.12	81,883.54	0.12
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,308.000	68.996751	573,225.01	104.120000	865,028.96	291,803.95	0.05
		Base		68.996751	573,225.01	104.120000	865,028.96	291,803.95	0.05

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863667101	STRYKER CORP COMMON STOCK USD.1								
		30,734.000	Local	50.610341	1,555,458.23	119.830000	3,682,855.22	2,127,396.99	0.20
			Base	50.610341	1,555,458.23	119.830000	3,682,855.22	2,127,396.99	0.20
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		49,027.000	Local	42.738355	2,095,333.35	41.080000	2,014,029.16	-81,304.19	0.11
			Base	42.738355	2,095,333.35	41.080000	2,014,029.16	-81,304.19	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		59,903.000	Local	29.050666	1,740,222.06	20.540000	1,230,407.62	-509,814.44	0.07
			Base	29.050666	1,740,222.06	20.540000	1,230,407.62	-509,814.44	0.07
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		81,586.000	Local	31.788875	2,593,527.17	25.280000	2,062,494.08	-531,033.09	0.11
			Base	31.788875	2,593,527.17	25.280000	2,062,494.08	-531,033.09	0.11
871829107	SYSCO CORP COMMON STOCK USD1.								
		51,272.000	Local	27.882975	1,429,615.88	50.740000	2,601,541.28	1,171,925.40	0.14
			Base	27.882975	1,429,615.88	50.740000	2,601,541.28	1,171,925.40	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		64,676.000	Local	17.105020	1,106,284.25	77.230000	4,994,927.48	3,888,643.23	0.28
			Base	17.105020	1,106,284.25	77.230000	4,994,927.48	3,888,643.23	0.28
87612E106	TARGET CORP COMMON STOCK USD.0833								
		57,650.000	Local	46.308658	2,669,694.14	69.820000	4,025,123.00	1,355,428.86	0.22
			Base	46.308658	2,669,694.14	69.820000	4,025,123.00	1,355,428.86	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0								
		21,287.000	Local	38.103887	811,117.44	23.170000	493,219.79	-317,897.65	0.03
			Base	38.103887	811,117.44	23.170000	493,219.79	-317,897.65	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		12,718.000	Local	23.857000	303,413.32	25.070000	318,840.26	15,426.94	0.02
			Base	23.857000	303,413.32	25.070000	318,840.26	15,426.94	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		11,739.000	Local	39.937956	468,831.66	74.920000	879,485.88	410,654.22	0.05
			Base	39.937956	468,831.66	74.920000	879,485.88	410,654.22	0.05

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Base Currency: USD - US DOLLAR

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882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
			98,248.000	Local	35.355273	3,473,584.82	62.650000	6,155,237.20	2,681,652.38	0.34
				Base	35.355273	3,473,584.82	62.650000	6,155,237.20	2,681,652.38	0.34
883203101	TEXTRON INC COMMON STOCK USD.125								
			26,300.000	Local	31.966859	840,728.40	36.560000	961,528.00	120,799.60	0.05
				Base	31.966859	840,728.40	36.560000	961,528.00	120,799.60	0.05
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
			38,498.000	Local	53.828747	2,072,299.12	147.760000	5,688,464.48	3,616,165.36	0.32
				Base	53.828747	2,072,299.12	147.760000	5,688,464.48	3,616,165.36	0.32
88579Y101	3M CO COMMON STOCK USD.01								
			59,338.000	Local	73.677729	4,371,889.06	175.120000	10,391,270.56	6,019,381.50	0.58
				Base	73.677729	4,371,889.06	175.120000	10,391,270.56	6,019,381.50	0.58
886547108	TIFFANY + CO COMMON STOCK USD.01								
			10,726.000	Local	44.963610	482,279.68	60.640000	650,424.64	168,144.96	0.04
				Base	44.963610	482,279.68	60.640000	650,424.64	168,144.96	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
			76,935.000	Local	59.409946	4,570,704.21	73.540000	5,657,799.90	1,087,095.69	0.31
				Base	59.409946	4,570,704.21	73.540000	5,657,799.90	1,087,095.69	0.31
891027104	TORCHMARK CORP COMMON STOCK USD1.								
			10,977.000	Local	21.063429	231,213.26	61.820000	678,598.14	447,384.88	0.04
				Base	21.063429	231,213.26	61.820000	678,598.14	447,384.88	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
			16,527.000	Local	27.019403	446,549.68	53.110000	877,748.97	431,199.29	0.05
				Base	27.019403	446,549.68	53.110000	877,748.97	431,199.29	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
			13,054.000	Local	72.155082	941,912.44	91.180000	1,190,263.72	248,351.28	0.07
				Base	72.155082	941,912.44	91.180000	1,190,263.72	248,351.28	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
			5,183.000	Local	264.990820	1,373,447.42	263.690000	1,366,705.27	-6,742.15	0.08
				Base	264.990820	1,373,447.42	263.690000	1,366,705.27	-6,742.15	0.08

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89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	28,606.000	44.906146	1,284,585.20	119.040000	3,405,258.24	2,120,673.04	0.19
		Base		44.906146	1,284,585.20	119.040000	3,405,258.24	2,120,673.04	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,183.000	36.666568	410,042.23	64.300000	719,066.90	309,024.67	0.04
		Base		36.666568	410,042.23	64.300000	719,066.90	309,024.67	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	107,198.000	16.291431	1,746,408.82	27.050000	2,899,705.90	1,153,297.08	0.16
		Base		16.291431	1,746,408.82	27.050000	2,899,705.90	1,153,297.08	0.16
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	42,187.000	27.086390	1,142,693.54	27.250000	1,149,595.75	6,902.21	0.06
		Base		27.086390	1,142,693.54	27.250000	1,149,595.75	6,902.21	0.06
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	29,403.000	21.694972	637,897.25	66.790000	1,963,826.37	1,325,929.12	0.11
		Base		21.694972	637,897.25	66.790000	1,963,826.37	1,325,929.12	0.11
902653104	UDR INC REIT USD.01								
		Local	26,136.000	35.882019	937,812.45	36.920000	964,941.12	27,128.67	0.05
		Base		35.882019	937,812.45	36.920000	964,941.12	27,128.67	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	158,766.000	26.563739	4,217,418.59	40.330000	6,403,032.78	2,185,614.19	0.36
		Base		26.563739	4,217,418.59	40.330000	6,403,032.78	2,185,614.19	0.36
90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	6,110.000	207.105928	1,265,417.22	243.640000	1,488,640.40	223,223.18	0.08
		Base		207.105928	1,265,417.22	243.640000	1,488,640.40	223,223.18	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,918.000	28.474806	510,211.57	40.130000	719,049.34	208,837.77	0.04
		Base		28.474806	510,211.57	40.130000	719,049.34	208,837.77	0.04
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,872.000	26.285338	469,771.56	36.400000	650,540.80	180,769.24	0.04
		Base		26.285338	469,771.56	36.400000	650,540.80	180,769.24	0.04

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907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	82,281.000	27.098693	2,229,707.56	87.250000	7,179,017.25	4,949,309.69	0.40
		Base		27.098693	2,229,707.56	87.250000	7,179,017.25	4,949,309.69	0.40
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	32,843.000	56.790600	1,865,173.67	41.040000	1,347,876.72	-517,296.95	0.07
		Base		56.790600	1,865,173.67	41.040000	1,347,876.72	-517,296.95	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,550.000	69.500421	4,694,753.43	107.720000	7,276,486.00	2,581,732.57	0.40
		Base		69.500421	4,694,753.43	107.720000	7,276,486.00	2,581,732.57	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,658.000	114.440859	990,828.96	67.100000	580,951.80	-409,877.16	0.03
		Base		114.440859	990,828.96	67.100000	580,951.80	-409,877.16	0.03
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	76,143.000	56.591602	4,309,054.36	102.550000	7,808,464.65	3,499,410.29	0.43
		Base		56.591602	4,309,054.36	102.550000	7,808,464.65	3,499,410.29	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,021.000	39.472612	3,671,781.81	141.200000	13,134,565.20	9,462,783.39	0.73
		Base		39.472612	3,671,781.81	141.200000	13,134,565.20	9,462,783.39	0.73
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,781.000	114.313299	1,003,785.08	134.100000	1,177,532.10	173,747.02	0.07
		Base		114.313299	1,003,785.08	134.100000	1,177,532.10	173,747.02	0.07
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	23,260.000	23.918264	556,338.83	31.790000	739,435.40	183,096.57	0.04
		Base		23.918264	556,338.83	31.790000	739,435.40	183,096.57	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,479.000	31.626141	268,158.05	27.500000	233,172.50	-34,985.55	0.01
		Base		31.626141	268,158.05	27.500000	233,172.50	-34,985.55	0.01
918204108	VF CORP COMMON STOCK								
		Local	32,638.000	20.462056	667,840.57	61.490000	2,006,910.62	1,339,070.05	0.11
		Base		20.462056	667,840.57	61.490000	2,006,910.62	1,339,070.05	0.11

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91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		45,963.000	Local	30.756211	1,413,647.72	51.000000	2,344,113.00	930,465.28	0.13
			Base	30.756211	1,413,647.72	51.000000	2,344,113.00	930,465.28	0.13
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		9,316.000	Local	50.576655	471,172.12	82.230000	766,054.68	294,882.56	0.04
			Base	50.576655	471,172.12	82.230000	766,054.68	294,882.56	0.04
92276F100	VENTAS INC REIT USD.25								
		33,081.000	Local	41.637564	1,377,412.24	72.820000	2,408,958.42	1,031,546.18	0.13
			Base	41.637564	1,377,412.24	72.820000	2,408,958.42	1,031,546.18	0.13
92343E102	VERISIGN INC COMMON STOCK USD.001								
		9,339.000	Local	27.533297	257,133.46	86.460000	807,449.94	550,316.48	0.04
			Base	27.533297	257,133.46	86.460000	807,449.94	550,316.48	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		398,799.000	Local	42.332344	16,882,096.37	55.840000	22,268,936.16	5,386,839.79	1.24
			Base	42.332344	16,882,096.37	55.840000	22,268,936.16	5,386,839.79	1.24
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		15,137.000	Local	81.335117	1,231,169.67	81.080000	1,227,307.96	-3,861.71	0.07
			Base	81.335117	1,231,169.67	81.080000	1,227,307.96	-3,861.71	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		24,200.000	Local	79.813542	1,931,487.72	86.020000	2,081,684.00	150,196.28	0.12
			Base	79.813542	1,931,487.72	86.020000	2,081,684.00	150,196.28	0.12
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		33,911.000	Local	44.427703	1,506,587.84	41.470000	1,406,289.17	-100,298.67	0.08
			Base	44.427703	1,506,587.84	41.470000	1,406,289.17	-100,298.67	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		186,352.000	Local	26.088509	4,861,645.92	74.170000	13,821,727.84	8,960,081.92	0.77
			Base	26.088509	4,861,645.92	74.170000	13,821,727.84	8,960,081.92	0.77
929042109	VORNADO REALTY TRUST REIT USD.04								
		17,361.000	Local	73.521515	1,276,407.03	100.120000	1,738,183.32	461,776.29	0.10
			Base	73.521515	1,276,407.03	100.120000	1,738,183.32	461,776.29	0.10

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929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,031.000	57.411361	748,127.44	120.360000	1,568,411.16	820,283.72	0.09
		Base		57.411361	748,127.44	120.360000	1,568,411.16	820,283.72	0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	30,881.000	35.604853	1,099,513.46	65.300000	2,016,529.30	917,015.84	0.11
		Base		35.604853	1,099,513.46	65.300000	2,016,529.30	917,015.84	0.11
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	149,407.000	54.679998	8,169,574.41	73.020000	10,909,699.14	2,740,124.73	0.61
		Base		54.679998	8,169,574.41	73.020000	10,909,699.14	2,740,124.73	0.61
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	84,548.000	38.837471	3,283,630.50	83.270000	7,040,311.96	3,756,681.46	0.39
		Base		38.837471	3,283,630.50	83.270000	7,040,311.96	3,756,681.46	0.39
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	40,422.000	30.199630	1,220,729.45	66.270000	2,678,765.94	1,458,036.49	0.15
		Base		30.199630	1,220,729.45	66.270000	2,678,765.94	1,458,036.49	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,919.000	52.946453	419,282.96	140.650000	1,113,807.35	694,524.39	0.06
		Base		52.946453	419,282.96	140.650000	1,113,807.35	694,524.39	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	452,003.000	37.048462	16,746,015.81	47.330000	21,393,301.99	4,647,286.18	1.19
		Base		37.048462	16,746,015.81	47.330000	21,393,301.99	4,647,286.18	1.19
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,927.000	54.674350	1,909,611.02	76.170000	2,660,389.59	750,778.57	0.15
		Base		54.674350	1,909,611.02	76.170000	2,660,389.59	750,778.57	0.15
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,535.000	37.644192	1,036,532.83	47.260000	1,301,304.10	264,771.27	0.07
		Base		37.644192	1,036,532.83	47.260000	1,301,304.10	264,771.27	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	48,049.000	17.337615	833,055.04	19.180000	921,579.82	88,524.78	0.05
		Base		17.337615	833,055.04	19.180000	921,579.82	88,524.78	0.05

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96145D105	WESTROCK CO COMMON STOCK								
		24,712.000	Local	43.919421	1,085,336.72	38.870000	960,555.44	-124,781.28	0.05
			Base	43.919421	1,085,336.72	38.870000	960,555.44	-124,781.28	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		73,090.000	Local	27.722685	2,026,251.05	29.770000	2,175,889.30	149,638.25	0.12
			Base	27.722685	2,026,251.05	29.770000	2,175,889.30	149,638.25	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		7,432.000	Local	92.441744	687,027.04	166.640000	1,238,468.48	551,441.44	0.07
			Base	92.441744	687,027.04	166.640000	1,238,468.48	551,441.44	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		31,407.000	Local	33.764942	1,060,455.53	32.020000	1,005,652.14	-54,803.39	0.06
			Base	33.764942	1,060,455.53	32.020000	1,005,652.14	-54,803.39	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		66,823.000	Local	28.107737	1,878,243.31	21.630000	1,445,381.49	-432,861.82	0.08
			Base	28.107737	1,878,243.31	21.630000	1,445,381.49	-432,861.82	0.08
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		10,952.000	Local	33.589812	367,875.62	71.230000	780,110.96	412,235.34	0.04
			Base	33.589812	367,875.62	71.230000	780,110.96	412,235.34	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		7,967.000	Local	73.154184	582,819.38	90.640000	722,128.88	139,309.50	0.04
			Base	73.154184	582,819.38	90.640000	722,128.88	139,309.50	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		49,695.000	Local	23.226321	1,154,232.01	44.780000	2,225,342.10	1,071,110.09	0.12
			Base	23.226321	1,154,232.01	44.780000	2,225,342.10	1,071,110.09	0.12
983919101	XILINX INC COMMON STOCK USD.01								
		24,823.000	Local	37.296390	925,808.28	46.130000	1,145,084.99	219,276.71	0.06
			Base	37.296390	925,808.28	46.130000	1,145,084.99	219,276.71	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		93,160.000	Local	13.130077	1,223,197.96	9.490000	884,088.40	-339,109.56	0.05
			Base	13.130077	1,223,197.96	9.490000	884,088.40	-339,109.56	0.05

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98419M100	XYLEM INC COMMON STOCK								
		17,503.000	Local	27.204351	476,157.75	44.650000	781,508.95	305,351.20	0.04
			Base	27.204351	476,157.75	44.650000	781,508.95	305,351.20	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		85,500.000	Local	29.192070	2,495,921.96	37.560000	3,211,380.00	715,458.04	0.18
			Base	29.192070	2,495,921.96	37.560000	3,211,380.00	715,458.04	0.18
988498101	YUM BRANDS INC COMMON STOCK								
		39,862.000	Local	28.208245	1,124,437.07	82.920000	3,305,357.04	2,180,919.97	0.18
			Base	28.208245	1,124,437.07	82.920000	3,305,357.04	2,180,919.97	0.18
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		19,492.000	Local	68.352745	1,332,331.71	120.380000	2,346,446.96	1,014,115.25	0.13
			Base	68.352745	1,332,331.71	120.380000	2,346,446.96	1,014,115.25	0.13
989701107	ZIONS BANCORPORATION COMMON STOCK								
		20,020.000	Local	37.072244	742,186.33	25.130000	503,102.60	-239,083.73	0.03
			Base	37.072244	742,186.33	25.130000	503,102.60	-239,083.73	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		44,662.000	Local	31.345076	1,399,933.80	47.460000	2,119,658.52	719,724.72	0.12
			Base	31.345076	1,399,933.80	47.460000	2,119,658.52	719,724.72	0.12
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,367.000	Local	29.380313	275,205.39	69.430000	650,350.81	375,145.42	0.04
			Base	29.380313	275,205.39	69.430000	650,350.81	375,145.42	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		38,699.000	Local	169.676318	6,566,303.84	231.090000	8,942,951.91	2,376,648.07	0.50
			Base	169.676318	6,566,303.84	231.090000	8,942,951.91	2,376,648.07	0.50
G0408V102	AON PLC COMMON STOCK USD.01								
		25,918.000	Local	41.183906	1,067,404.48	109.230000	2,831,023.14	1,763,618.66	0.16
			Base	41.183906	1,067,404.48	109.230000	2,831,023.14	1,763,618.66	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		61,027.000	Local	64.268855	3,922,135.39	113.290000	6,913,748.83	2,991,613.44	0.38
			Base	64.268855	3,922,135.39	113.290000	6,913,748.83	2,991,613.44	0.38

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Base Currency: USD - US DOLLAR

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G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,706.000	39.573749	1,056,856.53	62.600000	1,671,795.60	614,939.07	0.09
		Base		39.573749	1,056,856.53	62.600000	1,671,795.60	614,939.07	0.09
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,808.000	36.564624	1,638,387.65	59.730000	2,676,381.84	1,037,994.19	0.15
		Base		36.564624	1,638,387.65	59.730000	2,676,381.84	1,037,994.19	0.15
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	20,042.000	80.785842	1,619,109.84	15.590000	312,454.78	-1,306,655.06	0.02
		Base		80.785842	1,619,109.84	15.590000	312,454.78	-1,306,655.06	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	25,189.000	35.882145	903,835.35	63.680000	1,604,035.52	700,200.17	0.09
		Base		35.882145	903,835.35	63.680000	1,604,035.52	700,200.17	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,824.000	23.645379	965,298.97	25.540000	1,042,644.96	77,345.99	0.06
		Base		23.645379	965,298.97	25.540000	1,042,644.96	77,345.99	0.06
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,695.000	73.721943	788,456.18	60.780000	650,042.10	-138,414.08	0.04
		Base		73.721943	788,456.18	60.780000	650,042.10	-138,414.08	0.04
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	137,570.000	74.808899	10,291,460.18	86.770000	11,936,948.90	1,645,488.72	0.66
		Base		74.808899	10,291,460.18	86.770000	11,936,948.90	1,645,488.72	0.66
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	17,264.000	80.961498	1,397,719.30	49.480000	854,222.72	-543,496.58	0.05
		Base		80.961498	1,397,719.30	49.480000	854,222.72	-543,496.58	0.05
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	35,299.000	39.223484	1,384,549.77	51.970000	1,834,489.03	449,939.26	0.10
		Base		39.223484	1,384,549.77	51.970000	1,834,489.03	449,939.26	0.10
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	29,202.000	28.232105	824,433.93	24.360000	711,360.72	-113,073.21	0.04
		Base		28.232105	824,433.93	24.360000	711,360.72	-113,073.21	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	17,680.000	39.026239	689,983.91	58.290000	1,030,567.20	340,583.29	0.06
		Base		39.026239	689,983.91	58.290000	1,030,567.20	340,583.29	0.06
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	7,631.000	120.319552	918,158.50	82.410000	628,870.71	-289,287.79	0.03
		Base		120.319552	918,158.50	82.410000	628,870.71	-289,287.79	0.03
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	41,629.000	22.032025	917,171.18	42.600000	1,773,395.40	856,224.22	0.10
		Base		22.032025	917,171.18	42.600000	1,773,395.40	856,224.22	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	13,545.000	124.908006	1,691,878.94	124.310000	1,683,778.95	-8,099.99	0.09
		Base		124.908006	1,691,878.94	124.310000	1,683,778.95	-8,099.99	0.09
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	14,012.000	123.800463	1,734,692.09	90.670000	1,270,468.04	-464,224.05	0.07
		Base		123.800463	1,734,692.09	90.670000	1,270,468.04	-464,224.05	0.07
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	27,850.000	37.032723	1,031,361.34	33.310000	927,683.50	-103,677.84	0.05
		Base		37.032723	1,031,361.34	33.310000	927,683.50	-103,677.84	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,442.000	75.965774	3,452,036.70	130.710000	5,939,723.82	2,487,687.12	0.33
		Base		75.965774	3,452,036.70	130.710000	5,939,723.82	2,487,687.12	0.33
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	11,476.000	42.760667	490,721.42	42.420000	486,811.92	-3,909.50	0.03
		Base		42.760667	490,721.42	42.420000	486,811.92	-3,909.50	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	34,986.000	36.433012	1,274,645.35	57.110000	1,998,050.46	723,405.11	0.11
		Base		36.433012	1,274,645.35	57.110000	1,998,050.46	723,405.11	0.11
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	33,586.000	46.162623	1,550,417.87	11.890000	399,337.54	-1,151,080.33	0.02
		Base		46.162623	1,550,417.87	11.890000	399,337.54	-1,151,080.33	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
			33,398.000	Local	55.296628	1,846,796.77	74.420000	2,485,479.16	638,682.39	0.14
				Base	55.296628	1,846,796.77	74.420000	2,485,479.16	638,682.39	0.14
N59465109	MYLAN NV COMMON STOCK EUR.01								
			41,778.000	Local	57.215628	2,390,354.50	43.240000	1,806,480.72	-583,873.78	0.10
				Base	57.215628	2,390,354.50	43.240000	1,806,480.72	-583,873.78	0.10
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
			16,425.000	Local	78.306121	1,286,178.03	67.150000	1,102,938.75	-183,239.28	0.06
				Base	78.306121	1,286,178.03	67.150000	1,102,938.75	-183,239.28	0.06
Y09827109	BROADCOM LTD COMMON STOCK								
			42,067.000	Local	114.069952	4,798,580.68	155.400000	6,537,211.80	1,738,631.12	0.36
				Base	114.069952	4,798,580.68	155.400000	6,537,211.80	1,738,631.12	0.36
US DOLLAR Total									
			29,290,817.000	Local		1,148,134,021.96		1,797,278,255.76	649,144,233.80	99.95
				Base		1,148,134,021.96		1,797,278,255.76	649,144,233.80	99.95
EQUITY Total									
			29,290,817.000	Base		1,148,134,021.96		1,797,278,255.76	649,144,233.80	99.95

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		28,419,694.940	Base	1,147,262,899.90		1,796,407,133.70	649,144,233.80	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	176,389.630	1.000000	176,389.63	1.000000	176,389.63	0.00	0.02
		Base		1.000000	176,389.63	1.000000	176,389.63	0.00	0.02
US DOLLAR Total									
		Local	176,389.630		176,389.63		176,389.63	0.00	0.02
		Base			176,389.63		176,389.63	0.00	0.02
CASH Total									
		Base	176,389.630		176,389.63		176,389.63	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796GW3	TREASURY BILL 07/16 0.00000					0.3105	21 Jul 2016		
		Local	10,000,000.000	99.982750	9,998,275.00	99.982750	9,998,275.00	0.00	1.02
		Base		99.982750	9,998,275.00	99.982750	9,998,275.00	0.00	1.02
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	1.02
		Base		99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	1.02
912796HQ5	TREASURY BILL 11/16 0.00000					0.516	10 Nov 2016		
		Local	10,000,000.000	99.810800	9,981,080.00	99.907700	9,990,770.00	9,690.00	1.02
		Base		99.810800	9,981,080.00	99.907700	9,990,770.00	9,690.00	1.02
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
		Local	30,000,000.000	99.583844	29,875,153.33	99.742100	29,922,630.00	47,476.67	3.06
		Base		99.583844	29,875,153.33	99.742100	29,922,630.00	47,476.67	3.06
912796JH3	TREASURY BILL 09/16 0.00000					0.4625	01 Sep 2016		
		Local	20,000,000.000	99.920347	19,984,069.44	99.920347	19,984,069.44	0.00	2.04
		Base		99.920347	19,984,069.44	99.920347	19,984,069.44	0.00	2.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					0.75	01 Jul 2016		
		Local	139,344,079.180	100.000000	139,344,079.18	100.000000	139,344,079.18	0.00	14.24
		Base		100.000000	139,344,079.18	100.000000	139,344,079.18	0.00	14.24
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	05 Jul 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.22
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.22
US DOLLAR Total									
		Local	319,344,079.180		319,175,732.50		319,232,899.17	57,166.67	32.63
		Base			319,175,732.50		319,232,899.17	57,166.67	32.63
CASH EQUIVALENT Total									
		Base	319,344,079.180		319,175,732.50		319,232,899.17	57,166.67	32.63
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	7,571,618.490	100.904468	7,640,101.38	101.209300	7,663,182.07	23,080.69	0.78
		Base		100.904468	7,640,101.38	101.209300	7,663,182.07	23,080.69	0.78
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,277,582.000	103.192502	5,446,068.93	102.621270	5,415,921.67	-30,147.26	0.55
	Original Face:	Base	15,000,000.000	103.192502	5,446,068.93	102.621270	5,415,921.67	-30,147.26	0.55
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	6,963.910	102.597248	7,144.78	104.609585	7,284.92	140.14	0.00
	Original Face:	Base	159,822.000	102.597248	7,144.78	104.609585	7,284.92	140.14	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	10,647.690	102.794972	10,945.29	105.244681	11,206.13	260.84	0.00
	Original Face:	Base	200,000.000	102.794972	10,945.29	105.244681	11,206.13	260.84	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	12,126.650	101.524246	12,311.49	104.309126	12,649.20	337.71	0.00
	Original Face:	Base	1,170,550.000	101.524246	12,311.49	104.309126	12,649.20	337.71	0.00

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36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	53,396.160	101.964935	54,445.36	103.819256	55,435.50	990.14	0.01
Original Face:		Base	3,070,737.000	101.964935	54,445.36	103.819256	55,435.50	990.14	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	47,254.420	102.079552	48,237.10	103.832815	49,065.59	828.49	0.01
Original Face:		Base	2,150,000.000	102.079552	48,237.10	103.832815	49,065.59	828.49	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	64,011.570	102.137988	65,380.13	103.853205	66,478.07	1,097.94	0.01
Original Face:		Base	3,000,000.000	102.137988	65,380.13	103.853205	66,478.07	1,097.94	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	145,991.390	102.216740	149,227.64	103.873469	151,646.32	2,418.68	0.02
Original Face:		Base	6,427,055.000	102.216740	149,227.64	103.873469	151,646.32	2,418.68	0.02
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,450.550	102.385302	1,485.15	104.997048	1,523.03	37.88	0.00
Original Face:		Base	50,000.000	102.385302	1,485.15	104.997048	1,523.03	37.88	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	102,138.310	102.286380	104,473.58	104.594578	106,831.13	2,357.55	0.01
Original Face:		Base	2,975,426.000	102.286380	104,473.58	104.594578	106,831.13	2,357.55	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	197,141.760	103.232420	203,514.21	105.041465	207,080.59	3,566.38	0.02
Original Face:		Base	2,793,101.000	103.232420	203,514.21	105.041465	207,080.59	3,566.38	0.02
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	110,562.450	103.352268	114,268.80	105.313275	116,436.94	2,168.14	0.01
Original Face:		Base	1,680,083.000	103.352268	114,268.80	105.313275	116,436.94	2,168.14	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	57,230.840	103.718118	59,358.75	104.617400	59,873.42	514.67	0.01
Original Face:		Base	754,224.000	103.718118	59,358.75	104.617400	59,873.42	514.67	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	7,672.070	103.167333	7,915.07	104.680404	8,031.15	116.08	0.00
Original Face:		Base	300,000.000	103.167333	7,915.07	104.680404	8,031.15	116.08	0.00

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36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	56,233.380	103.918936	58,437.13	105.231197	59,175.06	737.93	0.01
Original Face:		Base	300,000.000	103.918936	58,437.13	105.231197	59,175.06	737.93	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	38,546.940	103.987943	40,084.17	105.254900	40,572.54	488.37	0.00
Original Face:		Base	1,297,789.000	103.987943	40,084.17	105.254900	40,572.54	488.37	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	31,337.810	104.005640	32,593.09	105.152261	32,952.42	359.33	0.00
Original Face:		Base	1,048,917.000	104.005640	32,593.09	105.152261	32,952.42	359.33	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	66,670.470	103.972223	69,318.77	106.913373	71,279.65	1,960.88	0.01
Original Face:		Base	438,038.000	103.972223	69,318.77	106.913373	71,279.65	1,960.88	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,779,991.300	104.157431	2,895,567.53	107.587457	2,990,921.94	95,354.41	0.31
Original Face:		Base	10,000,000.000	104.157431	2,895,567.53	107.587457	2,990,921.94	95,354.41	0.31
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,606,311.700	106.331313	1,708,012.32	106.517440	1,711,002.10	2,989.78	0.17
Original Face:		Base	17,600,000.000	106.331313	1,708,012.32	106.517440	1,711,002.10	2,989.78	0.17
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	389,950.610	100.972831	393,744.17	108.841840	424,429.42	30,685.25	0.04
Original Face:		Base	16,300,000.000	100.972831	393,744.17	108.841840	424,429.42	30,685.25	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,899,736.000	106.285279	5,207,698.07	106.749990	5,230,467.69	22,769.62	0.53
Original Face:		Base	50,000,000.000	106.285279	5,207,698.07	106.749990	5,230,467.69	22,769.62	0.53
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.84805	20 Jun 2042		
		Local	2,684,935.700	100.142185	2,688,753.28	100.113730	2,687,989.28	-764.00	0.27
Original Face:		Base	10,000,000.000	100.142185	2,688,753.28	100.113730	2,687,989.28	-764.00	0.27
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	25,126,049.100	102.688878	25,801,657.97	100.671970	25,294,888.61	-506,769.36	2.59
Original Face:		Base	41,570,000.000	102.688878	25,801,657.97	100.671970	25,294,888.61	-506,769.36	2.59

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.7423	16 Jun 2037		
		Local	3,387,309.010	100.215078	3,394,594.35	99.813290	3,380,984.57	-13,609.78	0.35
	Original Face:	Base	32,313,742.000	100.215078	3,394,594.35	99.813290	3,380,984.57	-13,609.78	0.35
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	332,930.230	101.446639	337,746.53	100.558110	334,788.35	-2,958.18	0.03
	Original Face:	Base	5,130,000.000	101.446639	337,746.53	100.558110	334,788.35	-2,958.18	0.03
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,771,895.400	107.372839	1,902,534.39	109.534880	1,940,843.50	38,309.11	0.20
	Original Face:	Base	10,300,000.000	107.372839	1,902,534.39	109.534880	1,940,843.50	38,309.11	0.20
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	766,906.700	100.461778	770,448.11	101.673420	779,740.27	9,292.16	0.08
	Original Face:	Base	10,000,000.000	100.461778	770,448.11	101.673420	779,740.27	9,292.16	0.08
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,105,892.600	103.906123	1,149,090.12	104.710840	1,157,989.43	8,899.31	0.12
	Original Face:	Base	5,000,000.000	103.906123	1,149,090.12	104.710840	1,157,989.43	8,899.31	0.12
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,203,877.440	101.666177	1,223,936.17	103.657160	1,247,905.16	23,968.99	0.13
	Original Face:	Base	8,000,000.000	101.666177	1,223,936.17	103.657160	1,247,905.16	23,968.99	0.13
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	2,038,128.100	104.280312	2,125,366.35	103.560060	2,110,686.68	-14,679.67	0.22
	Original Face:	Base	10,000,000.000	104.280312	2,125,366.35	103.560060	2,110,686.68	-14,679.67	0.22
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,114,832.860	106.361833	1,185,756.67	106.528470	1,187,614.39	1,857.72	0.12
	Original Face:	Base	7,350,000.000	106.361833	1,185,756.67	106.528470	1,187,614.39	1,857.72	0.12
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	800,297.700	100.479292	804,133.46	101.593950	813,054.05	8,920.59	0.08
	Original Face:	Base	4,400,000.000	100.479292	804,133.46	101.593950	813,054.05	8,920.59	0.08
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	3,067,406.600	101.009042	3,098,358.01	100.541680	3,084,022.13	-14,335.88	0.32
	Original Face:	Base	10,000,000.000	101.009042	3,098,358.01	100.541680	3,084,022.13	-14,335.88	0.32

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38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,030,585.000	100.201262	1,032,659.18	102.064380	1,051,860.19	19,201.01	0.11
Original Face:		Base	3,600,000.000	100.201262	1,032,659.18	102.064380	1,051,860.19	19,201.01	0.11
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,778,006.050	99.961736	1,777,325.72	103.231630	1,835,464.63	58,138.91	0.19
Original Face:		Base	5,000,000.000	99.961736	1,777,325.72	103.231630	1,835,464.63	58,138.91	0.19
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	713,084.900	101.896163	726,606.15	102.672620	732,142.95	5,536.80	0.07
Original Face:		Base	5,000,000.000	101.896163	726,606.15	102.672620	732,142.95	5,536.80	0.07
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	3,345,936.000	99.770246	3,338,248.59	102.734540	3,437,431.96	99,183.37	0.35
Original Face:		Base	10,000,000.000	99.770246	3,338,248.59	102.734540	3,437,431.96	99,183.37	0.35
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	3,345,936.000	101.191697	3,385,809.43	104.877320	3,509,128.01	123,318.58	0.36
Original Face:		Base	10,000,000.000	101.191697	3,385,809.43	104.877320	3,509,128.01	123,318.58	0.36
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	3,041,224.500	99.949264	3,039,681.51	101.123140	3,075,381.71	35,700.20	0.31
Original Face:		Base	10,000,000.000	99.949264	3,039,681.51	101.123140	3,075,381.71	35,700.20	0.31
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	635,547.250	103.086617	655,164.16	109.371650	695,108.51	39,944.35	0.07
Original Face:		Base	5,000,000.000	103.086617	655,164.16	109.371650	695,108.51	39,944.35	0.07
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,234,081.200	99.897354	1,232,814.46	103.224920	1,273,879.33	41,064.87	0.13
Original Face:		Base	5,000,000.000	99.897354	1,232,814.46	103.224920	1,273,879.33	41,064.87	0.13
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	3,257,657.370	99.794205	3,250,953.26	103.441680	3,369,775.51	118,822.25	0.34
Original Face:		Base	10,815,142.000	99.794205	3,250,953.26	103.441680	3,369,775.51	118,822.25	0.34
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	832,483.850	102.002791	849,156.76	102.503670	853,326.50	4,169.74	0.09
Original Face:		Base	5,000,000.000	102.002791	849,156.76	102.503670	853,326.50	4,169.74	0.09

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38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,664,967.700	100.687989	1,676,422.49	101.797320	1,694,892.50	18,470.01	0.17
Original Face:		Base	10,000,000.000	100.687989	1,676,422.49	101.797320	1,694,892.50	18,470.01	0.17
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,192,385.020	102.730415	1,224,942.08	105.433640	1,257,174.93	32,232.85	0.13
Original Face:		Base	5,648,629.000	102.730415	1,224,942.08	105.433640	1,257,174.93	32,232.85	0.13
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	5,162,460.600	101.313254	5,230,256.84	100.522090	5,189,413.29	-40,843.55	0.53
Original Face:		Base	30,000,000.000	101.313254	5,230,256.84	100.522090	5,189,413.29	-40,843.55	0.53
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.74805	20 Nov 2042		
		Local	17,161,514.930	100.000000	17,161,514.93	99.505150	17,076,591.17	-84,923.76	1.75
Original Face:		Base	25,333,333.000	100.000000	17,161,514.93	99.505150	17,076,591.17	-84,923.76	1.75
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.7923	16 Nov 2041		
		Local	4,842,205.800	100.162546	4,850,076.59	99.960770	4,840,306.20	-9,770.39	0.49
Original Face:		Base	10,000,000.000	100.162546	4,850,076.59	99.960770	4,840,306.20	-9,770.39	0.49
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,827,360.070	105.113090	2,971,925.53	105.506060	2,983,036.21	11,110.68	0.30
Original Face:		Base	10,359,452.000	105.113090	2,971,925.53	105.506060	2,983,036.21	11,110.68	0.30
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.7923	16 Dec 2041		
		Local	7,837,411.060	100.162615	7,850,155.90	99.930410	7,831,957.01	-18,198.89	0.80
Original Face:		Base	12,911,372.000	100.162615	7,850,155.90	99.930410	7,831,957.01	-18,198.89	0.80
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.728246	15,259,236.88	100.946840	15,142,026.00	-117,210.88	1.55
Original Face:		Base	15,000,000.000	101.728246	15,259,236.88	100.946840	15,142,026.00	-117,210.88	1.55
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	15,807,939.000	101.451857	16,037,447.73	99.938280	15,798,182.34	-239,265.39	1.61
Original Face:		Base	20,000,000.000	101.451857	16,037,447.73	99.938280	15,798,182.34	-239,265.39	1.61
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	4,302,726.700	104.466630	4,494,913.57	101.884700	4,383,820.19	-111,093.38	0.45
Original Face:		Base	10,000,000.000	104.466630	4,494,913.57	101.884700	4,383,820.19	-111,093.38	0.45

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38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	14,225,331.250	101.123197	14,385,109.74	101.399900	14,424,471.66	39,361.92	1.47
Original Face:		Base	25,000,000.000	101.123197	14,385,109.74	101.399900	14,424,471.66	39,361.92	1.47
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	6,038,451.700	100.201910	6,050,643.91	98.804650	5,966,271.07	-84,372.84	0.61
Original Face:		Base	10,000,000.000	100.201910	6,050,643.91	98.804650	5,966,271.07	-84,372.84	0.61
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,038,451.700	100.967042	6,096,846.04	100.598640	6,074,600.29	-22,245.75	0.62
Original Face:		Base	10,000,000.000	100.967042	6,096,846.04	100.598640	6,074,600.29	-22,245.75	0.62
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	8,971,664.170	102.055899	9,156,112.51	102.852220	9,227,555.77	71,443.26	0.94
Original Face:		Base	18,249,312.000	102.055899	9,156,112.51	102.852220	9,227,555.77	71,443.26	0.94
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,703,005.400	100.000000	6,703,005.38	98.607060	6,609,636.56	-93,368.82	0.68
Original Face:		Base	10,000,000.000	100.000000	6,703,005.38	98.607060	6,609,636.56	-93,368.82	0.68
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,703,005.400	101.839439	6,826,303.09	99.468060	6,667,349.43	-158,953.66	0.68
Original Face:		Base	10,000,000.000	101.839439	6,826,303.09	99.468060	6,667,349.43	-158,953.66	0.68
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,438,043.400	102.006571	6,567,227.29	100.629170	6,478,549.64	-88,677.65	0.66
Original Face:		Base	10,000,000.000	102.006571	6,567,227.29	100.629170	6,478,549.64	-88,677.65	0.66
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	15,964,612.020	99.054875	15,813,726.46	98.789100	15,771,296.53	-42,429.93	1.61
Original Face:		Base	18,000,000.000	99.054875	15,813,726.46	98.789100	15,771,296.53	-42,429.93	1.61
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,677,151.000	99.255420	12,582,759.52	99.440070	12,606,167.83	23,408.31	1.29
Original Face:		Base	15,000,000.000	99.255420	12,582,759.52	99.440070	12,606,167.83	23,408.31	1.29
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,897,255.430	101.569293	2,942,721.86	101.888240	2,951,962.57	9,240.71	0.30
Original Face:		Base	3,000,000.000	101.569293	2,942,721.86	101.888240	2,951,962.57	9,240.71	0.30

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	807,796.960	101.468979	819,663.33	103.862050	838,994.48	19,331.15	0.09
Original Face:		Base	1,000,000.000	101.468979	819,663.33	103.862050	838,994.48	19,331.15	0.09
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,662,597.360	100.815636	1,676,158.11	104.520010	1,737,746.93	61,588.82	0.18
Original Face:		Base	2,000,000.000	100.815636	1,676,158.11	104.520010	1,737,746.93	61,588.82	0.18
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	894,688.110	100.932060	903,027.14	103.057270	922,041.14	19,014.00	0.09
Original Face:		Base	1,000,000.000	100.932060	903,027.14	103.057270	922,041.14	19,014.00	0.09
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	4,562,704.500	101.236637	4,619,128.61	103.069570	4,702,759.91	83,631.30	0.48
Original Face:		Base	5,000,000.000	101.236637	4,619,128.61	103.069570	4,702,759.91	83,631.30	0.48
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,943,880.940	100.883805	5,996,413.27	102.101590	6,068,796.95	72,383.68	0.62
Original Face:		Base	5,985,000.000	100.883805	5,996,413.27	102.101590	6,068,796.95	72,383.68	0.62
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.451142	12,482,620.26	98.990600	12,551,018.17	68,397.91	1.28
		Base		98.451142	12,482,620.26	98.990600	12,551,018.17	68,397.91	1.28
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.348745	14,900,818.28	98.999100	14,999,353.64	98,535.36	1.53
		Base		98.348745	14,900,818.28	98.999100	14,999,353.64	98,535.36	1.53
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.8648	06 Feb 2020		
		Local	1,870,796.690	96.562135	1,806,481.22	100.026550	1,871,293.39	64,812.17	0.19
Original Face:		Base	4,000,000.000	96.562135	1,806,481.22	100.026550	1,871,293.39	64,812.17	0.19
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	104.786315	4,924,956.79	106.255000	4,993,985.00	69,028.21	0.51
		Base		104.786315	4,924,956.79	106.255000	4,993,985.00	69,028.21	0.51
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	100.227638	1,202,731.65	100.200000	1,202,400.00	-331.65	0.12
		Base		100.227638	1,202,731.65	100.200000	1,202,400.00	-331.65	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.400596	4,016,023.83	100.441700	4,017,668.00	1,644.17	0.41
		Base		100.400596	4,016,023.83	100.441700	4,017,668.00	1,644.17	0.41
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	7,531,530.800	110.872847	8,350,422.65	111.457670	8,394,468.75	44,046.10	0.86
Original Face:		Base	28,600,000.000	110.872847	8,350,422.65	111.457670	8,394,468.75	44,046.10	0.86
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		Local	533,780.510	102.632957	547,834.72	101.946425	544,170.15	-3,664.57	0.06
Original Face:		Base	2,152,855.000	102.632957	547,834.72	101.946425	544,170.15	-3,664.57	0.06
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		Local	951,084.720	105.049410	999,108.89	104.298026	991,962.59	-7,146.30	0.10
Original Face:		Base	2,348,960.000	105.049410	999,108.89	104.298026	991,962.59	-7,146.30	0.10
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		Local	2,071,970.840	105.595534	2,187,908.68	104.599967	2,167,280.81	-20,627.87	0.22
Original Face:		Base	4,240,960.000	105.595534	2,187,908.68	104.599967	2,167,280.81	-20,627.87	0.22
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		Local	2,896,291.980	106.073070	3,072,185.83	105.117230	3,044,501.90	-27,683.93	0.31
Original Face:		Base	6,113,646.000	106.073070	3,072,185.83	105.117230	3,044,501.90	-27,683.93	0.31
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		Local	2,355,168.950	109.795293	2,585,864.65	107.725455	2,537,116.47	-48,748.18	0.26
Original Face:		Base	4,650,545.000	109.795293	2,585,864.65	107.725455	2,537,116.47	-48,748.18	0.26
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.536	25 Aug 2019		
		Local	783,300.980	104.337808	817,279.07	103.765845	812,798.88	-4,480.19	0.08
Original Face:		Base	5,080,000.000	104.337808	817,279.07	103.765845	812,798.88	-4,480.19	0.08
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.44	25 Nov 2024		
		Local	7,082,642.400	110.539884	7,829,144.66	109.159522	7,731,378.59	-97,766.07	0.79
Original Face:		Base	12,180,140.000	110.539884	7,829,144.66	109.159522	7,731,378.59	-97,766.07	0.79
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.294	25 Jan 2025		
		Local	6,712,416.320	110.147177	7,393,537.09	108.111877	7,256,919.28	-136,617.81	0.74
Original Face:		Base	10,243,765.000	110.147177	7,393,537.09	108.111877	7,256,919.28	-136,617.81	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					4.81	25 Jan 2029		
		5,000,000.000	Local	114.263156	5,713,157.82	114.131149	5,706,557.45	-6,600.37	0.58
Original Face:		5,000,000.000	Base	114.263156	5,713,157.82	114.131149	5,706,557.45	-6,600.37	0.58
912796HQ5	TREASURY BILL 11/16 0.00000					0.01	10 Nov 2016		
		20,000,000.000	Local	99.827667	19,965,533.35	99.907700	19,981,540.00	16,006.65	2.04
			Base	99.827667	19,965,533.35	99.907700	19,981,540.00	16,006.65	2.04
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	103.253249	5,162,662.43	105.148400	5,257,420.00	94,757.57	0.54
			Base	103.253249	5,162,662.43	105.148400	5,257,420.00	94,757.57	0.54
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.112397	10,011,239.66	100.187400	10,018,740.00	7,500.34	1.02
			Base	100.112397	10,011,239.66	100.187400	10,018,740.00	7,500.34	1.02
912828F70	US TREASURY FRN 10/16 VAR					0.3131709	31 Oct 2016		
		20,000,000.000	Local	99.990858	19,998,171.66	100.003700	20,000,740.00	2,568.34	2.04
			Base	99.990858	19,998,171.66	100.003700	20,000,740.00	2,568.34	2.04
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	102.437728	10,243,772.84	102.601700	10,260,170.00	16,397.16	1.05
			Base	102.437728	10,243,772.84	102.601700	10,260,170.00	16,397.16	1.05
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		40,000,000.000	Local	103.352370	41,340,947.91	103.433600	41,373,440.00	32,492.09	4.23
			Base	103.352370	41,340,947.91	103.433600	41,373,440.00	32,492.09	4.23
912828H60	US TREASURY FRN 01/17 VAR					0.3441709	31 Jan 2017		
		20,000,000.000	Local	99.999406	19,999,881.18	100.021700	20,004,340.00	4,458.82	2.04
			Base	99.999406	19,999,881.18	100.021700	20,004,340.00	4,458.82	2.04
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.570959	4,978,547.96	100.269500	5,013,475.00	34,927.04	0.51
			Base	99.570959	4,978,547.96	100.269500	5,013,475.00	34,927.04	0.51
912828K41	US TREASURY FRN 04/17 VAR					0.3341709	30 Apr 2017		
		40,000,000.000	Local	100.000631	40,000,252.24	100.014700	40,005,880.00	5,627.76	4.09
			Base	100.000631	40,000,252.24	100.014700	40,005,880.00	5,627.76	4.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.008249	15,001,237.34	99.995200	14,999,280.00	-1,957.34	1.53
			Base	100.008249	15,001,237.34	99.995200	14,999,280.00	-1,957.34	1.53
912828M23	US TREASURY FRN 10/17 VAR					0.4281709	31 Oct 2017		
		19,000,000.000	Local	99.903046	18,981,578.72	100.066700	19,012,673.00	31,094.28	1.94
			Base	99.903046	18,981,578.72	100.066700	19,012,673.00	31,094.28	1.94
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.578809	4,023,152.34	101.406200	4,056,248.00	33,095.66	0.41
			Base	100.578809	4,023,152.34	101.406200	4,056,248.00	33,095.66	0.41
912828N97	US TREASURY FRN 01/18 VAR					0.5321709	31 Jan 2018		
		19,000,000.000	Local	100.067136	19,012,755.88	100.189300	19,035,967.00	23,211.12	1.95
			Base	100.067136	19,012,755.88	100.189300	19,035,967.00	23,211.12	1.95
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.965204	9,996,520.43	100.269500	10,026,950.00	30,429.57	1.02
			Base	99.965204	9,996,520.43	100.269500	10,026,950.00	30,429.57	1.02
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.150221	4,957,511.07	100.703100	5,035,155.00	77,643.93	0.51
			Base	99.150221	4,957,511.07	100.703100	5,035,155.00	77,643.93	0.51
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.130242	10,013,024.15	100.488300	10,048,830.00	35,805.85	1.03
			Base	100.130242	10,013,024.15	100.488300	10,048,830.00	35,805.85	1.03
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.813616	9,981,361.61	100.289100	10,028,910.00	47,548.39	1.03
			Base	99.813616	9,981,361.61	100.289100	10,028,910.00	47,548.39	1.03
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.992635	9,999,263.46	100.746100	10,074,610.00	75,346.54	1.03
			Base	99.992635	9,999,263.46	100.746100	10,074,610.00	75,346.54	1.03
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.961712	19,992,342.44	100.273400	20,054,680.00	62,337.56	2.05
			Base	99.961712	19,992,342.44	100.273400	20,054,680.00	62,337.56	2.05

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.542925	4,977,146.27	100.066400	5,003,320.00	26,173.73	0.51
		Base		99.542925	4,977,146.27	100.066400	5,003,320.00	26,173.73	0.51
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		Local	5,000,000.000	102.658883	5,132,944.13	104.363300	5,218,165.00	85,220.87	0.53
		Base		102.658883	5,132,944.13	104.363300	5,218,165.00	85,220.87	0.53
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	10,000,000.000	100.092158	10,009,215.77	100.359400	10,035,940.00	26,724.23	1.03
		Base		100.092158	10,009,215.77	100.359400	10,035,940.00	26,724.23	1.03
US DOLLAR Total									
		Local	649,996,164.440		658,606,005.27		658,962,398.94	356,393.67	67.35
	Original Face:	Base	738,292,595.000		658,606,005.27		658,962,398.94	356,393.67	67.35
FIXED INCOME Total									
		Base	649,996,164.440		658,606,005.27		658,962,398.94	356,393.67	67.35
	Original Face:		738,292,595.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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									
		969,516,633.250	Base		977,958,127.40		978,371,687.74	413,560.34	100.00
Original Face:		738,292,595.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2G59	ANGLESEA FDG PLC & ANG					0.73	05 Jul 2016		
		Local	30,000,000.000	99.991889	29,997,566.67	99.991889	29,997,566.67	0.00	1.68
		Base		99.991889	29,997,566.67	99.991889	29,997,566.67	0.00	1.68
03785DGU4	APPLE INC					0.44	28 Jul 2016		
		Local	19,183,000.000	99.967000	19,176,669.61	99.967000	19,176,669.61	0.00	1.08
		Base		99.967000	19,176,669.61	99.967000	19,176,669.61	0.00	1.08
04821TGL3	ATLANTIC ASSET SECUR					0.58	20 Jul 2016		
		Local	40,000,000.000	99.969389	39,987,755.55	99.969389	39,987,755.55	0.00	2.24
		Base		99.969389	39,987,755.55	99.969389	39,987,755.55	0.00	2.24
06427EJ36	BANK OF MONTREAL-					0.57	20 Jul 2016		
		Local	40,000,000.000	100.000263	40,000,105.03	100.000263	40,000,105.03	0.00	2.24
		Base		100.000263	40,000,105.03	100.000263	40,000,105.03	0.00	2.24
06538BGL1	BANK TOKYO MIT UFJ NY					0.62	20 Jul 2016		
		Local	40,000,000.000	99.967278	39,986,911.11	99.967278	39,986,911.11	0.00	2.24
		Base		99.967278	39,986,911.11	99.967278	39,986,911.11	0.00	2.24
07644AG57	BEDFORD ROW FDG CORP					0.86	05 Jul 2016		
		Local	20,000,000.000	99.990444	19,998,088.89	99.990444	19,998,088.89	0.00	1.12
		Base		99.990444	19,998,088.89	99.990444	19,998,088.89	0.00	1.12
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.9558	02 Jun 2017		
		Local	30,000,000.000	99.981564	29,994,469.13	99.900000	29,970,000.00	-24,469.13	1.68
		Base		99.981564	29,994,469.13	99.900000	29,970,000.00	-24,469.13	1.68
13738JGL8	CAN AST + CAN LTD JT					0.6	20 Jul 2016		
		Local	30,000,000.000	99.968333	29,990,500.00	99.968333	29,990,500.00	0.00	1.68
		Base		99.968333	29,990,500.00	99.968333	29,990,500.00	0.00	1.68
19121AGK1	COCA-COLA COMPANY					0.5	19 Jul 2016		
		Local	25,000,000.000	99.975000	24,993,750.00	99.975000	24,993,750.00	0.00	1.40
		Base		99.975000	24,993,750.00	99.975000	24,993,750.00	0.00	1.40

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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	1.68
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.68
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		5,000,000.000	Local	99.866028	4,993,301.39	99.920200	4,996,010.00	2,708.61	0.28
			Base	99.866028	4,993,301.39	99.920200	4,996,010.00	2,708.61	0.28
45779PG10	INSTITUTIONAL SECURED					0.57	01 Jul 2016		
		22,000,000.000	Local	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.23
			Base	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.23
45779PGD4	INSTITUTIONAL SECURED					0.64	13 Jul 2016		
		25,000,000.000	Local	99.978667	24,994,666.67	99.978667	24,994,666.67	0.00	1.40
			Base	99.978667	24,994,666.67	99.978667	24,994,666.67	0.00	1.40
45826CGS3	INTEL CORPORATION					0.41	26 Jul 2016		
		18,500,000.000	Local	99.971528	18,494,732.64	99.971528	18,494,732.64	0.00	1.04
			Base	99.971528	18,494,732.64	99.971528	18,494,732.64	0.00	1.04
45856WG11	INTERCONTINENTAL EXCHANGE					0.5	01 Jul 2016		
		18,900,000.000	Local	100.000000	18,900,000.00	100.000000	18,900,000.00	0.00	1.06
			Base	100.000000	18,900,000.00	100.000000	18,900,000.00	0.00	1.06
52468JGU2	LEGACY CAPITAL COMPANY					0.65	28 Jul 2016		
		27,500,000.000	Local	99.951250	27,486,593.75	99.951250	27,486,593.75	0.00	1.54
			Base	99.951250	27,486,593.75	99.951250	27,486,593.75	0.00	1.54
60689FGJ1	MIZUHO BANK LTD					0.835	18 Jul 2016		
		30,000,000.000	Local	99.960569	29,988,170.83	99.960569	29,988,170.83	0.00	1.68
			Base	99.960569	29,988,170.83	99.960569	29,988,170.83	0.00	1.68
63763PH51	NATIONAL SECS CLEARING					0.6	05 Aug 2016		
		30,000,000.000	Local	99.941667	29,982,500.00	99.941667	29,982,500.00	0.00	1.68
			Base	99.941667	29,982,500.00	99.941667	29,982,500.00	0.00	1.68
78009NHT6	ROYAL BK OF CANADA					0.9761	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	99.860000	13,039,684.85	-18,281.15	0.73
			Base	100.000000	13,057,966.00	99.860000	13,039,684.85	-18,281.15	0.73

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82124LJ11	SHEFFIELD RECEIVABLE				0.82	01 Sep 2016		
	10,000,000.000	Local	99.858778	9,985,877.78	99.858778	9,985,877.78	0.00	0.56
		Base	99.858778	9,985,877.78	99.858778	9,985,877.78	0.00	0.56
86563GGK2	SUMITOMO TR & BKNG C				0.62	19 Jul 2016		
	30,000,000.000	Local	99.969000	29,990,700.00	99.969000	29,990,700.00	0.00	1.68
		Base	99.969000	29,990,700.00	99.969000	29,990,700.00	0.00	1.68
86958DN57	SVENSKA HANDLSBNKN A				0.805	15 Jul 2016		
	30,000,000.000	Local	100.000577	30,000,173.09	100.000577	30,000,173.09	0.00	1.68
		Base	100.000577	30,000,173.09	100.000577	30,000,173.09	0.00	1.68
912796HE2	TREASURY BILL 09/16 0.00000				0.328	15 Sep 2016		
	10,000,000.000	Local	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	0.56
		Base	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	0.56
926NKW009	AMHERST PIERPONT 04/15 VAR				0.78	01 Jul 2016		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	14.02
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	14.02
96327RG16	WHEELS INC				0.55	01 Jul 2016		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
96327RJ13	WHEELS INC				0.65	01 Sep 2016		
	15,000,000.000	Local	99.888056	14,983,208.33	99.888056	14,983,208.33	0.00	0.84
		Base	99.888056	14,983,208.33	99.888056	14,983,208.33	0.00	0.84
979QHR003	SOUTH STREET REPO				0.8	01 Jul 2016		
	4,579,153.490	Local	100.000000	4,579,153.49	100.000000	4,579,153.49	0.00	0.26
		Base	100.000000	4,579,153.49	100.000000	4,579,153.49	0.00	0.26
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.47	06 Jul 2016		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.80
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.80
98137RG79	WORKING CAP. MAN. CO				0.5	07 Jul 2016		
	20,300,000.000	Local	99.991667	20,298,308.33	99.991667	20,298,308.33	0.00	1.14
		Base	99.991667	20,298,308.33	99.991667	20,298,308.33	0.00	1.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		924,020,119.490	Local		923,854,243.84		923,814,202.17	-40,041.67	51.79
			Base		923,854,243.84		923,814,202.17	-40,041.67	51.79
CASH EQUIVALENT Total									
		924,020,119.490	Base		923,854,243.84		923,814,202.17	-40,041.67	51.79
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	100.319107	5,015,955.33	99.861000	4,993,050.00	-22,905.33	0.28
			Base	100.319107	5,015,955.33	99.861000	4,993,050.00	-22,905.33	0.28
05581RAA4	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A1					0.63	21 Feb 2017		
		4,411,154.300	Local	100.000000	4,411,154.30	99.933930	4,408,239.85	-2,914.45	0.25
Original Face:		11,500,000.000	Base	100.000000	4,411,154.30	99.933930	4,408,239.85	-2,914.45	0.25
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	100.202670	10,020,267.00	20,267.00	0.56
Original Face:		10,000,000.000	Base	100.000000	10,000,000.00	100.202670	10,020,267.00	20,267.00	0.56
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.1966	09 Dec 2016		
		10,000,000.000	Local	99.972484	9,997,248.36	99.869700	9,986,970.00	-10,278.36	0.56
			Base	99.972484	9,997,248.36	99.869700	9,986,970.00	-10,278.36	0.56
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		14,000,000.000	Local	99.916895	13,988,365.25	100.616400	14,086,296.00	97,930.75	0.79
			Base	99.916895	13,988,365.25	100.616400	14,086,296.00	97,930.75	0.79
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		4,541,901.000	Local	99.995846	4,541,712.33	99.995846	4,541,712.33	0.00	0.25
			Base	99.995846	4,541,712.33	99.995846	4,541,712.33	0.00	0.25
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	101.160700	2,871,636.65	32,948.65	0.16
			Base	100.000000	2,838,688.00	101.160700	2,871,636.65	32,948.65	0.16

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09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	106.048434	3,973,706.93	106.343700	3,984,770.75	11,063.82	0.22
		Base		106.048434	3,973,706.93	106.343700	3,984,770.75	11,063.82	0.22
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9539	23 May 2017		
		Local	10,948,820.000	99.691857	10,915,081.98	99.877700	10,935,429.59	20,347.61	0.61
		Base		99.691857	10,915,081.98	99.877700	10,935,429.59	20,347.61	0.61
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.72445	15 Aug 2018		
		Local	2,346,868.780	100.000000	2,346,868.78	99.946090	2,345,603.58	-1,265.20	0.13
Original Face:		Base	5,500,000.000	100.000000	2,346,868.78	99.946090	2,345,603.58	-1,265.20	0.13
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.974168	4,540,727.73	100.662400	4,571,986.55	31,258.82	0.26
		Base		99.974168	4,540,727.73	100.662400	4,571,986.55	31,258.82	0.26
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,728,584.440	99.997496	7,728,390.89	99.902320	7,721,035.16	-7,355.73	0.43
Original Face:		Base	7,948,327.000	99.997496	7,728,390.89	99.902320	7,721,035.16	-7,355.73	0.43
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	10,000,000.000	99.995560	9,999,555.99	100.260180	10,026,018.00	26,462.01	0.56
Original Face:		Base	10,000,000.000	99.995560	9,999,555.99	100.260180	10,026,018.00	26,462.01	0.56
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.977826	3,999,113.05	100.908230	4,036,329.20	37,216.15	0.23
Original Face:		Base	4,000,000.000	99.977826	3,999,113.05	100.908230	4,036,329.20	37,216.15	0.23
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					0.97205	15 Apr 2019		
		Local	4,500,000.000	100.000000	4,500,000.00	100.022860	4,501,028.70	1,028.70	0.25
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	100.022860	4,501,028.70	1,028.70	0.25
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.038511	2,839,781.22	100.038511	2,839,781.22	0.00	0.16
		Base		100.038511	2,839,781.22	100.038511	2,839,781.22	0.00	0.16
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	0.64
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.64

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24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.995965	7,380,291.16	100.381600	7,408,753.33	28,462.17	0.42
		Base		99.995965	7,380,291.16	100.381600	7,408,753.33	28,462.17	0.42
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.81205	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.143080	4,548,399.55	6,498.55	0.25
	Original Face:	Base	4,541,901.000	100.000000	4,541,901.00	100.143080	4,548,399.55	6,498.55	0.25
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.880000	4,536,450.70	100.245800	4,553,064.99	16,614.29	0.26
		Base		99.880000	4,536,450.70	100.245800	4,553,064.99	16,614.29	0.26
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	99.879200	3,995,168.00	-4,832.00	0.22
		Base		100.000000	4,000,000.00	99.879200	3,995,168.00	-4,832.00	0.22
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	5,897,296.200	99.987295	5,896,546.94	99.880300	5,890,237.14	-6,309.80	0.33
	Original Face:	Base	8,000,000.000	99.987295	5,896,546.94	99.880300	5,890,237.14	-6,309.80	0.33
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	12,339,405.550	100.000000	12,339,405.55	99.988850	12,338,029.71	-1,375.84	0.69
	Original Face:	Base	25,000,000.000	100.000000	12,339,405.55	99.988850	12,338,029.71	-1,375.84	0.69
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.567138	0.55	0.01	0.00
	Original Face:	Base	18.000	100.000000	0.54	102.567138	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,283,042.110	102.178269	1,310,990.22	105.586081	1,354,713.88	43,723.66	0.08
	Original Face:	Base	2,752,950.000	102.178269	1,310,990.22	105.586081	1,354,713.88	43,723.66	0.08
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	76,186.560	103.064543	78,521.33	102.351715	77,978.25	-543.08	0.00
	Original Face:	Base	3,000,000.000	103.064543	78,521.33	102.351715	77,978.25	-543.08	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	100.516700	4,020,668.00	20,668.00	0.23
		Base		100.000000	4,000,000.00	100.516700	4,020,668.00	20,668.00	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31315PA25	FARMER MAC SR UNSECURED 07/16 2				2.0	27 Jul 2016		
	6,245,114.000	Local	99.993830	6,244,728.65	99.993830	6,244,728.65	0.00	0.35
		Base	99.993830	6,244,728.65	99.993830	6,244,728.65	0.00	0.35
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.5	01 Mar 2042		
	7,193,828.060	Local	105.505937	7,589,915.71	106.825987	7,684,877.83	94,962.12	0.43
Original Face:	11,354,753.000	Base	105.505937	7,589,915.71	106.825987	7,684,877.83	94,962.12	0.43
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.5	01 Jun 2042		
	3,045,546.150	Local	105.391217	3,209,738.14	105.617932	3,216,642.86	6,904.72	0.18
Original Face:	5,677,376.000	Base	105.391217	3,209,738.14	105.617932	3,216,642.86	6,904.72	0.18
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR				0.8251	19 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.965500	9,996,550.00	-3,450.00	0.56
		Base	100.000000	10,000,000.00	99.965500	9,996,550.00	-3,450.00	0.56
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84				0.84	09 Feb 2018		
	11,354,753.000	Local	100.000000	11,354,753.00	100.001400	11,354,911.97	158.97	0.64
		Base	100.000000	11,354,753.00	100.001400	11,354,911.97	158.97	0.64
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64				0.64	09 May 2017		
	8,516,065.000	Local	99.942295	8,511,150.82	100.001100	8,516,158.68	5,007.86	0.48
		Base	99.942295	8,511,150.82	100.001100	8,516,158.68	5,007.86	0.48
3133EEG53	FEDERAL FARM CREDIT BANK BONDS 08/17 0.8				0.8	04 Aug 2017		
	6,825,000.000	Local	100.000000	6,825,000.00	100.001500	6,825,102.38	102.38	0.38
		Base	100.000000	6,825,000.00	100.001500	6,825,102.38	102.38	0.38
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR				0.5708	23 Nov 2018		
	15,000,000.000	Local	99.853880	14,978,082.02	99.833500	14,975,025.00	-3,057.02	0.84
		Base	99.853880	14,978,082.02	99.833500	14,975,025.00	-3,057.02	0.84
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.78805	22 Jan 2021		
	20,000,000.000	Local	99.981762	19,996,352.49	100.114700	20,022,940.00	26,587.51	1.12
		Base	99.981762	19,996,352.49	100.114700	20,022,940.00	26,587.51	1.12
3133EFYS0	FEDERAL FARM CREDIT BANK BONDS 02/19 1.15				1.15	22 Feb 2019		
	24,900,000.000	Local	100.000000	24,900,000.00	100.225700	24,956,199.30	56,199.30	1.40
		Base	100.000000	24,900,000.00	100.225700	24,956,199.30	56,199.30	1.40

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3134G8L98	FREDDIE MAC NOTES 02/18 1.05				1.05	26 Feb 2018		
	10,000,000.000	Local	100.000000	10,000,000.00	100.024600	10,002,460.00	2,460.00	0.56
		Base	100.000000	10,000,000.00	100.024600	10,002,460.00	2,460.00	0.56
3134G8LV9	FREDDIE MAC NOTES 11/18 1				1.0	23 Nov 2018		
	11,000,000.000	Local	100.000000	11,000,000.00	100.101500	11,011,165.00	11,165.00	0.62
		Base	100.000000	11,000,000.00	100.101500	11,011,165.00	11,165.00	0.62
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81				0.81	25 Aug 2017		
	30,000,000.000	Local	100.000000	30,000,000.00	100.019000	30,005,700.00	5,700.00	1.68
		Base	100.000000	30,000,000.00	100.019000	30,005,700.00	5,700.00	1.68
3135G0B77	FANNIE MAE NOTES 01/18 2				2.0	30 Jan 2018		
	10,000,000.000	Local	100.696233	10,069,623.27	100.886000	10,088,600.00	18,976.73	0.57
		Base	100.696233	10,069,623.27	100.886000	10,088,600.00	18,976.73	0.57
3135G0H89	FANNIE MAE NOTES 02/19 1.3				1.3	26 Feb 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.028900	10,002,890.00	2,890.00	0.56
		Base	100.000000	10,000,000.00	100.028900	10,002,890.00	2,890.00	0.56
3135G0TM5	FANNIE MAE NOTES 01/18 1.02				1.02	30 Jan 2018		
	14,193,441.000	Local	100.000000	14,193,441.00	99.780600	14,162,300.59	-31,140.41	0.79
		Base	100.000000	14,193,441.00	99.780600	14,162,300.59	-31,140.41	0.79
3135G0XD0	FANNIE MAE NOTES 05/18 1				1.0	21 May 2018		
	22,709,506.000	Local	100.000000	22,709,506.00	100.016700	22,713,298.49	3,792.49	1.27
		Base	100.000000	22,709,506.00	100.016700	22,713,298.49	3,792.49	1.27
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	845,245.470	Local	103.324448	873,345.22	102.692070	868,000.07	-5,345.15	0.05
Original Face:	2,838,688.000	Base	103.324448	873,345.22	102.692070	868,000.07	-5,345.15	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	2,106,883.490	Local	100.155819	2,110,166.41	101.511980	2,138,739.15	28,572.74	0.12
Original Face:	5,677,376.000	Base	100.155819	2,110,166.41	101.511980	2,138,739.15	28,572.74	0.12
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	3,277,166.230	Local	101.749315	3,334,494.19	100.950820	3,308,326.18	-26,168.01	0.19
Original Face:	5,677,376.000	Base	101.749315	3,334,494.19	100.950820	3,308,326.18	-26,168.01	0.19

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3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,809,794.260	101.853121	6,935,987.96	101.467980	6,909,760.68	-26,227.28	0.39
Original Face:		Base	11,275,256.000	101.853121	6,935,987.96	101.467980	6,909,760.68	-26,227.28	0.39
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,680,083.440	100.939989	3,714,675.82	102.174250	3,760,097.65	45,421.83	0.21
Original Face:		Base	7,317,571.000	100.939989	3,714,675.82	102.174250	3,760,097.65	45,421.83	0.21
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,644,378.730	101.678276	2,688,758.71	100.640870	2,661,325.76	-27,432.95	0.15
Original Face:		Base	5,677,376.000	101.678276	2,688,758.71	100.640870	2,661,325.76	-27,432.95	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,719,035.360	100.943288	4,763,549.46	98.981670	4,670,980.01	-92,569.45	0.26
Original Face:		Base	6,713,909.000	100.943288	4,763,549.46	98.981670	4,670,980.01	-92,569.45	0.26
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,506,626.230	99.626268	3,493,520.86	98.446780	3,452,160.61	-41,360.25	0.19
Original Face:		Base	5,677,376.000	99.626268	3,493,520.86	98.446780	3,452,160.61	-41,360.25	0.19
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,744,616.820	101.780767	4,829,107.38	101.294490	4,806,035.41	-23,071.97	0.27
Original Face:		Base	6,995,663.000	101.780767	4,829,107.38	101.294490	4,806,035.41	-23,071.97	0.27
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,506,626.230	100.361675	3,519,308.82	98.873390	3,467,120.23	-52,188.59	0.19
Original Face:		Base	5,677,376.000	100.361675	3,519,308.82	98.873390	3,467,120.23	-52,188.59	0.19
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	6,730,314.900	100.803129	6,784,368.03	98.321740	6,617,362.72	-167,005.31	0.37
Original Face:		Base	11,354,753.000	100.803129	6,784,368.03	98.321740	6,617,362.72	-167,005.31	0.37
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,848,244.340	100.479932	3,866,713.30	100.298080	3,859,715.19	-6,998.11	0.22
Original Face:		Base	5,677,376.000	100.479932	3,866,713.30	100.298080	3,859,715.19	-6,998.11	0.22
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,390,438.640	98.348920	1,367,481.38	100.632420	1,399,232.05	31,750.67	0.08
Original Face:		Base	2,000,000.000	98.348920	1,367,481.38	100.632420	1,399,232.05	31,750.67	0.08

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,711,259.950	101.903896	4,800,957.42	100.396810	4,729,954.70	-71,002.72	0.27
Original Face:		Base	8,516,065.000	101.903896	4,800,957.42	100.396810	4,729,954.70	-71,002.72	0.27
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,395,181.900	99.826136	3,389,278.90	99.581370	3,380,968.65	-8,310.25	0.19
Original Face:		Base	5,677,376.000	99.826136	3,389,278.90	99.581370	3,380,968.65	-8,310.25	0.19
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	5,019,512.280	97.803616	4,909,264.50	98.915390	4,965,070.15	55,805.65	0.28
Original Face:		Base	6,060,416.000	97.803616	4,909,264.50	98.915390	4,965,070.15	55,805.65	0.28
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	888,495.950	97.918696	870,003.65	100.627470	894,071.00	24,067.35	0.05
Original Face:		Base	2,838,688.000	97.918696	870,003.65	100.627470	894,071.00	24,067.35	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	93,579.190	102.425774	95,849.21	102.559960	95,974.78	125.57	0.01
Original Face:		Base	648,587.000	102.425774	95,849.21	102.559960	95,974.78	125.57	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,167,266.490	100.156882	2,170,666.55	101.107920	2,191,278.07	20,611.52	0.12
Original Face:		Base	5,946,910.000	100.156882	2,170,666.55	101.107920	2,191,278.07	20,611.52	0.12
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	315,707.470	105.494469	333,053.92	105.383410	332,703.30	-350.62	0.02
Original Face:		Base	500,000.000	105.494469	333,053.92	105.383410	332,703.30	-350.62	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	799,548.040	102.023020	815,723.06	102.988280	823,440.77	7,717.71	0.05
Original Face:		Base	5,677,376.000	102.023020	815,723.06	102.988280	823,440.77	7,717.71	0.05
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,867,312.450	101.627248	2,913,970.73	102.738470	2,945,832.94	31,862.21	0.17
Original Face:		Base	11,354,753.000	101.627248	2,913,970.73	102.738470	2,945,832.94	31,862.21	0.17
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,386,099.130	99.293714	1,376,309.30	102.485430	1,420,549.65	44,240.35	0.08
Original Face:		Base	2,838,688.000	99.293714	1,376,309.30	102.485430	1,420,549.65	44,240.35	0.08

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,407,581.610	99.973596	1,407,209.95	101.662640	1,430,984.62	23,774.67	0.08
Original Face:		Base	2,838,688.000	99.973596	1,407,209.95	101.662640	1,430,984.62	23,774.67	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,301,199.280	99.947260	1,300,513.03	101.106460	1,315,596.53	15,083.50	0.07
Original Face:		Base	3,247,459.000	99.947260	1,300,513.03	101.106460	1,315,596.53	15,083.50	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,812,718.820	100.313396	1,818,399.81	103.097110	1,868,860.72	50,460.91	0.10
Original Face:		Base	5,677,376.000	100.313396	1,818,399.81	103.097110	1,868,860.72	50,460.91	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,603,542.330	100.430465	5,627,663.63	102.090580	5,720,688.87	93,025.24	0.32
Original Face:		Base	8,516,065.000	100.430465	5,627,663.63	102.090580	5,720,688.87	93,025.24	0.32
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,784,473.680	100.098097	4,789,167.09	99.258510	4,748,997.29	-40,169.80	0.27
Original Face:		Base	7,380,589.000	100.098097	4,789,167.09	99.258510	4,748,997.29	-40,169.80	0.27
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,143,333.730	101.480154	4,204,661.43	98.874150	4,096,686.01	-107,975.42	0.23
Original Face:		Base	5,677,376.000	101.480154	4,204,661.43	98.874150	4,096,686.01	-107,975.42	0.23
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,841,850.870	100.027906	3,842,922.97	99.295040	3,814,767.36	-28,155.61	0.21
Original Face:		Base	5,677,376.000	100.027906	3,842,922.97	99.295040	3,814,767.36	-28,155.61	0.21
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,604,627.860	100.865240	9,687,730.95	100.030680	9,607,574.56	-80,156.39	0.54
Original Face:		Base	14,193,441.000	100.865240	9,687,730.95	100.030680	9,607,574.56	-80,156.39	0.54
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	8,443,279.500	100.550319	8,489,744.50	101.409190	8,562,261.35	72,516.85	0.48
Original Face:		Base	14,193,441.000	100.550319	8,489,744.50	101.409190	8,562,261.35	72,516.85	0.48
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	2,140,752.250	99.876457	2,138,107.49	101.117130	2,164,667.24	26,559.75	0.12
Original Face:		Base	3,250,000.000	99.876457	2,138,107.49	101.117130	2,164,667.24	26,559.75	0.12

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3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,168,214.950	100.621951	4,194,139.21	102.067820	4,254,406.13	60,266.92	0.24
Original Face:		Base	5,677,376.000	100.621951	4,194,139.21	102.067820	4,254,406.13	60,266.92	0.24
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,152,802.970	99.888275	6,145,928.76	98.937680	6,087,440.51	-58,488.25	0.34
Original Face:		Base	8,516,065.000	99.888275	6,145,928.76	98.937680	6,087,440.51	-58,488.25	0.34
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	244,985.680	104.409070	255,787.27	105.489671	258,434.59	2,647.32	0.01
Original Face:		Base	495,228.000	104.409070	255,787.27	105.489671	258,434.59	2,647.32	0.01
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,798,095.750	103.845547	6,021,064.23	103.784915	6,017,548.75	-3,515.48	0.34
Original Face:		Base	8,516,065.000	103.845547	6,021,064.23	103.784915	6,017,548.75	-3,515.48	0.34
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	20,276.240	99.613636	20,197.90	100.607640	20,399.45	201.55	0.00
Original Face:		Base	8,516,065.000	99.613636	20,197.90	100.607640	20,399.45	201.55	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,328,263.320	101.512429	1,348,352.36	104.648310	1,390,005.12	41,652.76	0.08
Original Face:		Base	44,567,405.000	101.512429	1,348,352.36	104.648310	1,390,005.12	41,652.76	0.08
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	71,380.480	111.279919	79,432.14	112.543770	80,334.28	902.14	0.00
Original Face:		Base	1,000,000.000	111.279919	79,432.14	112.543770	80,334.28	902.14	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,179,037.940	106.587548	1,256,707.63	110.036910	1,297,376.92	40,669.29	0.07
Original Face:		Base	24,898,134.000	106.587548	1,256,707.63	110.036910	1,297,376.92	40,669.29	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,643,288.210	99.076461	1,628,111.80	103.897210	1,707,330.60	79,218.80	0.10
Original Face:		Base	5,677,376.000	99.076461	1,628,111.80	103.897210	1,707,330.60	79,218.80	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	949,033.430	106.003743	1,006,010.96	108.188140	1,026,741.62	20,730.66	0.06
Original Face:		Base	8,516,065.000	106.003743	1,006,010.96	108.188140	1,026,741.62	20,730.66	0.06

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34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	3,785,835.600	99.997674	3,785,747.54	99.973370	3,784,827.43	-920.11	0.21
Original Face:		Base	5,677,376.000	99.997674	3,785,747.54	99.973370	3,784,827.43	-920.11	0.21
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.72205	15 Dec 2017		
		Local	8,474,389.340	100.000000	8,474,389.34	99.952460	8,470,360.62	-4,028.72	0.47
Original Face:		Base	16,750,000.000	100.000000	8,474,389.34	99.952460	8,470,360.62	-4,028.72	0.47
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		Local	5,898,660.130	100.000000	5,898,660.13	99.991580	5,898,163.46	-496.67	0.33
Original Face:		Base	10,000,000.000	100.000000	5,898,660.13	99.991580	5,898,163.46	-496.67	0.33
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	4,250,000.000	99.995260	4,249,798.54	100.140870	4,255,986.98	6,188.44	0.24
Original Face:		Base	4,250,000.000	99.995260	4,249,798.54	100.140870	4,255,986.98	6,188.44	0.24
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.84205	15 Dec 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	100.133390	4,506,002.55	6,002.55	0.25
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	100.133390	4,506,002.55	6,002.55	0.25
34532EAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A1					0.63	15 May 2017		
		Local	9,617,065.340	100.000000	9,617,065.34	100.000150	9,617,079.77	14.43	0.54
Original Face:		Base	14,500,000.000	100.000000	9,617,065.34	100.000150	9,617,079.77	14.43	0.54
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	101.534000	9,138,060.00	138,060.00	0.51
		Base		100.000000	9,000,000.00	101.534000	9,138,060.00	138,060.00	0.51
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.89205	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.035980	11,358,838.34	4,085.44	0.64
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.035980	11,358,838.34	4,085.44	0.64
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	116,595.510	104.428695	121,759.17	103.768028	120,988.86	-770.31	0.01
Original Face:		Base	1,675,000.000	104.428695	121,759.17	103.768028	120,988.86	-770.31	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.01845	20 Jun 2018		
		Local	6,362,210.530	100.000000	6,362,210.53	100.105840	6,368,944.29	6,733.76	0.36
Original Face:		Base	7,000,000.000	100.000000	6,362,210.53	100.105840	6,368,944.29	6,733.76	0.36

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	5,677,376.000	100.342555	5,696,824.11	100.519300	5,706,858.61	10,034.50	0.32
		Base		100.342555	5,696,824.11	100.519300	5,706,858.61	10,034.50	0.32
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	17,414.750	100.131727	17,437.69	101.220090	17,627.23	189.54	0.00
	Original Face:	Base	2,469,659.000	100.131727	17,437.69	101.220090	17,627.23	189.54	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	145,838.260	106.413783	155,192.01	108.017290	157,530.54	2,338.53	0.01
	Original Face:	Base	877,500.000	106.413783	155,192.01	108.017290	157,530.54	2,338.53	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	30,676.270	101.970416	31,280.72	101.673420	31,189.61	-91.11	0.00
	Original Face:	Base	400,000.000	101.970416	31,280.72	101.673420	31,189.61	-91.11	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.733669	10,173,366.94	100.946840	10,094,684.00	-78,682.94	0.57
	Original Face:	Base	10,000,000.000	101.733669	10,173,366.94	100.946840	10,094,684.00	-78,682.94	0.57
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,540,612.400	98.697259	2,507,514.80	98.384810	2,499,576.68	-7,938.12	0.14
	Original Face:	Base	3,000,000.000	98.697259	2,507,514.80	98.384810	2,499,576.68	-7,938.12	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,336,446.270	102.469399	6,492,918.44	100.598640	6,374,378.77	-118,539.67	0.36
	Original Face:	Base	10,493,495.000	102.469399	6,492,918.44	100.598640	6,374,378.77	-118,539.67	0.36
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.996979	1,135,440.70	101.003600	1,146,870.63	11,429.93	0.06
		Base		99.996979	1,135,440.70	101.003600	1,146,870.63	11,429.93	0.06
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.992347	1,703,082.66	100.306400	1,708,431.64	5,348.98	0.10
		Base		99.992347	1,703,082.66	100.306400	1,708,431.64	5,348.98	0.10
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	100.627700	20,125,540.00	125,540.00	1.13
		Base		100.000000	20,000,000.00	100.627700	20,125,540.00	125,540.00	1.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.011421	6,035,740.28	100.011421	6,035,740.28	0.00	0.34
		Base		100.011421	6,035,740.28	100.011421	6,035,740.28	0.00	0.34
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.016800	1,987,415.83	333.83	0.11
		Base		100.000000	1,987,082.00	100.016800	1,987,415.83	333.83	0.11
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.963609	14,994,541.42	101.754900	15,263,235.00	268,693.58	0.86
		Base		99.963609	14,994,541.42	101.754900	15,263,235.00	268,693.58	0.86
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	0.28
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
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	98.623000	4,931,150.00	-68,850.00	0.28
		Base		100.000000	5,000,000.00	98.623000	4,931,150.00	-68,850.00	0.28
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5381	25 Jan 2018		
		Local	4,610,030.000	100.108143	4,615,015.42	100.485900	4,632,430.14	17,414.72	0.26
		Base		100.108143	4,615,015.42	100.485900	4,632,430.14	17,414.72	0.26
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.589172	10,158,917.24	101.860400	10,186,040.00	27,122.76	0.57
		Base		101.589172	10,158,917.24	101.860400	10,186,040.00	27,122.76	0.57
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9539	23 Nov 2016		
		Local	5,677,376.000	99.990089	5,676,813.33	100.265400	5,692,443.76	15,630.43	0.32
		Base		99.990089	5,676,813.33	100.265400	5,692,443.76	15,630.43	0.32
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.969540	3,972,953.48	100.580000	3,997,214.15	24,260.67	0.22
		Base		99.969540	3,972,953.48	100.580000	3,997,214.15	24,260.67	0.22
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.840745	2,834,167.26	100.576400	2,855,050.20	20,882.94	0.16
		Base		99.840745	2,834,167.26	100.576400	2,855,050.20	20,882.94	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	10,645,081.000	99.824813	10,626,432.25	99.847300	10,628,825.96	2,393.71	0.60
		Base		99.824813	10,626,432.25	99.847300	10,628,825.96	2,393.71	0.60
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	106.422996	10,642,299.55	106.680900	10,668,090.00	25,790.45	0.60
		Base		106.422996	10,642,299.55	106.680900	10,668,090.00	25,790.45	0.60
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.998610	3,974,108.75	99.998610	3,974,108.75	0.00	0.22
		Base		99.998610	3,974,108.75	99.998610	3,974,108.75	0.00	0.22
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.859360	2,995,780.79	101.334000	3,040,020.00	44,239.21	0.17
		Base		99.859360	2,995,780.79	101.334000	3,040,020.00	44,239.21	0.17
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.886558	9,988,655.83	103.272200	10,327,220.00	338,564.17	0.58
		Base		99.886558	9,988,655.83	103.272200	10,327,220.00	338,564.17	0.58
65478UAA7	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A1					0.64	15 Feb 2017		
		Local	5,064,282.610	100.000000	5,064,282.61	99.979550	5,063,246.96	-1,035.65	0.28
	Original Face:	Base	12,000,000.000	100.000000	5,064,282.61	99.979550	5,063,246.96	-1,035.65	0.28
65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	11,107,973.730	100.000000	11,107,973.73	99.962330	11,103,789.36	-4,184.37	0.62
	Original Face:	Base	15,000,000.000	100.000000	11,107,973.73	99.962330	11,103,789.36	-4,184.37	0.62
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.976127	8,514,031.93	100.064300	8,521,540.83	7,508.90	0.48
		Base		99.976127	8,514,031.93	100.064300	8,521,540.83	7,508.90	0.48
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9525	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.172400	5,687,163.80	9,787.80	0.32
		Base		100.000000	5,677,376.00	100.172400	5,687,163.80	9,787.80	0.32
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1366	30 Apr 2018		
		Local	11,354,753.000	99.863785	11,339,286.08	99.382500	11,284,637.40	-54,648.68	0.63
		Base		99.863785	11,339,286.08	99.382500	11,284,637.40	-54,648.68	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.05333	25 Nov 2027		
		Local	1,434,403.970	99.865812	1,432,479.17	98.664500	1,415,247.50	-17,231.67	0.08
Original Face:		Base	3,974,164.000	99.865812	1,432,479.17	98.664500	1,415,247.50	-17,231.67	0.08
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.824205	15 Aug 2025		
		Local	316,880.820	100.000000	316,880.82	100.270000	317,736.40	855.58	0.02
Original Face:		Base	2,270,951.000	100.000000	316,880.82	100.270000	317,736.40	855.58	0.02
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.15333	25 Jan 2029		
		Local	1,569,091.670	100.000000	1,569,091.67	95.736880	1,502,199.41	-66,892.26	0.08
Original Face:		Base	2,838,688.000	100.000000	1,569,091.67	95.736880	1,502,199.41	-66,892.26	0.08
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.7333	25 Sep 2019		
		Local	726,843.340	100.000000	726,843.34	99.837180	725,659.89	-1,183.45	0.04
Original Face:		Base	2,838,688.000	100.000000	726,843.34	99.837180	725,659.89	-1,183.45	0.04
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.7033	25 Sep 2019		
		Local	4,449,304.200	100.000000	4,449,304.20	99.443780	4,424,556.28	-24,747.92	0.25
Original Face:		Base	9,651,540.000	100.000000	4,449,304.20	99.443780	4,424,556.28	-24,747.92	0.25
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.958443	1,135,003.13	100.183000	1,137,552.92	2,549.79	0.06
		Base		99.958443	1,135,003.13	100.183000	1,137,552.92	2,549.79	0.06
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.978481	4,540,923.62	99.978481	4,540,923.62	0.00	0.25
		Base		99.978481	4,540,923.62	99.978481	4,540,923.62	0.00	0.25
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.985381	2,838,273.01	100.407100	2,850,244.30	11,971.29	0.16
		Base		99.985381	2,838,273.01	100.407100	2,850,244.30	11,971.29	0.16
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8866	30 Oct 2017		
		Local	2,838,688.000	99.851376	2,834,469.03	99.286700	2,818,439.64	-16,029.39	0.16
		Base		99.851376	2,834,469.03	99.286700	2,818,439.64	-16,029.39	0.16
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	99.858800	11,338,720.09	-16,032.91	0.64
		Base		100.000000	11,354,753.00	99.858800	11,338,720.09	-16,032.91	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K25	US TREASURY N/B 04/18 0.75				0.75	15 Apr 2018		
	5,000,000.000	Local	99.570959	4,978,547.96	100.269500	5,013,475.00	34,927.04	0.28
		Base	99.570959	4,978,547.96	100.269500	5,013,475.00	34,927.04	0.28
912828K41	US TREASURY FRN 04/17 VAR				0.3341709	30 Apr 2017		
	10,000,000.000	Local	99.994956	9,999,495.59	100.014700	10,001,470.00	1,974.41	0.56
		Base	99.994956	9,999,495.59	100.014700	10,001,470.00	1,974.41	0.56
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.150221	4,957,511.07	100.703100	5,035,155.00	77,643.93	0.28
		Base	99.150221	4,957,511.07	100.703100	5,035,155.00	77,643.93	0.28
912828UZ1	US TREASURY N/B 04/18 0.625				0.625	30 Apr 2018		
	2,838,688.000	Local	99.542925	2,825,713.08	100.066400	2,840,572.89	14,859.81	0.16
		Base	99.542925	2,825,713.08	100.066400	2,840,572.89	14,859.81	0.16
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6				1.6	20 Nov 2017		
	4,000,000.000	Local	99.247221	3,969,888.83	99.878900	3,995,156.00	25,267.17	0.22
		Base	99.247221	3,969,888.83	99.878900	3,995,156.00	25,267.17	0.22
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4				0.78	22 Jul 2019		
	8,516,064.680	Local	99.998593	8,515,944.82	99.816470	8,500,435.15	-15,509.67	0.48
Original Face:	8,516,065.000	Base	99.998593	8,515,944.82	99.816470	8,500,435.15	-15,509.67	0.48
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75				5.75	01 Feb 2018		
	5,677,376.000	Local	106.359751	6,038,442.96	107.023100	6,076,103.79	37,660.83	0.34
		Base	106.359751	6,038,442.96	107.023100	6,076,103.79	37,660.83	0.34
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR				1.2681	23 Apr 2018		
	5,677,376.000	Local	100.000000	5,677,376.00	100.229700	5,690,416.93	13,040.93	0.32
		Base	100.000000	5,677,376.00	100.229700	5,690,416.93	13,040.93	0.32
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR				0.9261	14 May 2018		
	4,541,901.000	Local	100.000000	4,541,901.00	99.904100	4,537,545.32	-4,355.68	0.25
		Base	100.000000	4,541,901.00	99.904100	4,537,545.32	-4,355.68	0.25
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B				0.84205	15 Jul 2019		
	10,564,991.760	Local	100.000000	10,564,991.76	99.939800	10,558,631.63	-6,360.13	0.59
Original Face:	12,000,000.000	Base	100.000000	10,564,991.76	99.939800	10,558,631.63	-6,360.13	0.59

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		855,365,231.660	Local		858,626,643.14		859,942,818.16	1,316,175.02	48.21
	Original Face:	605,463,749.000	Base		858,626,643.14		859,942,818.16	1,316,175.02	48.21
FIXED INCOME Total									
		855,365,231.660	Base		858,626,643.14		859,942,818.16	1,316,175.02	48.21
	Original Face:	605,463,749.000							

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Books Closed

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		1,779,385,351.150	Base	1,782,480,886.98		1,783,757,020.33	1,276,133.35	100.00
Original Face:		605,463,749.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	28.860	1.000000	28.86	1.000000	28.86	0.00	0.00
		Base		1.000000	28.86	1.000000	28.86	0.00	0.00
US DOLLAR Total									
		Local	28.860		28.86		28.86	0.00	0.00
		Base			28.86		28.86	0.00	0.00
CASH Total									
		Base	28.860		28.86		28.86	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	99.941305	1,998,826.09	100.050300	2,001,006.00	2,179.91	1.94
		Base		99.941305	1,998,826.09	100.050300	2,001,006.00	2,179.91	1.94
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4719936	31 Dec 2099		
		Local	647,904.490	100.000000	647,904.49	100.000000	647,904.49	0.00	0.63
		Base		100.000000	647,904.49	100.000000	647,904.49	0.00	0.63
US DOLLAR Total									
		Local	2,647,904.490		2,646,730.58		2,648,910.49	2,179.91	2.57
		Base			2,646,730.58		2,648,910.49	2,179.91	2.57
CASH EQUIVALENT Total									
		Base	2,647,904.490		2,646,730.58		2,648,910.49	2,179.91	2.57
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	1,000,000.000	100.150783	1,001,507.83	100.150783	1,001,507.83	0.00	0.97
		Base		100.150783	1,001,507.83	100.150783	1,001,507.83	0.00	0.97
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
		Local	1,115,000.000	100.091110	1,116,015.88	100.091110	1,116,015.88	0.00	1.08
		Base		100.091110	1,116,015.88	100.091110	1,116,015.88	0.00	1.08
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998709	539,993.03	100.406270	542,193.86	2,200.83	0.53
Original Face:		Base	540,000.000	99.998709	539,993.03	100.406270	542,193.86	2,200.83	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997317	324,991.28	100.769300	327,500.23	2,508.95	0.32
Original Face:		Base	325,000.000	99.997317	324,991.28	100.769300	327,500.23	2,508.95	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.994361	484,972.65	100.668930	488,244.31	3,271.66	0.47
Original Face:		Base	485,000.000	99.994361	484,972.65	100.668930	488,244.31	3,271.66	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.4129	05 Nov 2018		
		Local	1,105,000.000	100.111744	1,106,234.77	100.116900	1,106,291.75	56.98	1.07
		Base		100.111744	1,106,234.77	100.116900	1,106,291.75	56.98	1.07
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.333832	1,390,673.65	100.246100	1,403,445.40	12,771.75	1.36
		Base		99.333832	1,390,673.65	100.246100	1,403,445.40	12,771.75	1.36
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.985092	534,920.24	100.235600	536,260.46	1,340.22	0.52
		Base		99.985092	534,920.24	100.235600	536,260.46	1,340.22	0.52
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.990622	649,939.04	100.601500	653,909.75	3,970.71	0.63
Original Face:		Base	650,000.000	99.990622	649,939.04	100.601500	653,909.75	3,970.71	0.63
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		Local	69,822.120	100.000000	69,822.12	99.938540	69,779.21	-42.91	0.07
Original Face:		Base	450,000.000	100.000000	69,822.12	99.938540	69,779.21	-42.91	0.07

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06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					1.0961	14 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.088000	750,660.00	660.00	0.73
		Base		100.000000	750,000.00	100.088000	750,660.00	660.00	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	100.139100	500,695.50	695.50	0.48
		Base		100.000000	500,000.00	100.139100	500,695.50	695.50	0.48
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	590,000.000	99.920875	589,533.16	100.599800	593,538.82	4,005.66	0.57
		Base		99.920875	589,533.16	100.599800	593,538.82	4,005.66	0.57
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.1966	01 Aug 2018		
		Local	1,150,000.000	100.018963	1,150,218.08	100.380400	1,154,374.60	4,156.52	1.12
		Base		100.018963	1,150,218.08	100.380400	1,154,374.60	4,156.52	1.12
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.0339	22 May 2018		
		Local	1,000,000.000	99.768919	997,689.19	99.982900	999,829.00	2,139.81	0.97
		Base		99.768919	997,689.19	99.982900	999,829.00	2,139.81	0.97
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.997882	824,982.53	100.083700	825,690.53	708.00	0.80
		Base		99.997882	824,982.53	100.083700	825,690.53	708.00	0.80
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.874803	806,988.41	100.020300	808,164.02	1,175.61	0.78
		Base		99.874803	806,988.41	100.020300	808,164.02	1,175.61	0.78
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.931495	589,595.82	101.633700	599,638.83	10,043.01	0.58
		Base		99.931495	589,595.82	101.633700	599,638.83	10,043.01	0.58
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.3425	15 Mar 2019		
		Local	1,100,000.000	100.827755	1,109,105.31	100.928800	1,110,216.80	1,111.49	1.08
		Base		100.827755	1,109,105.31	100.928800	1,110,216.80	1,111.49	1.08
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	1,119,522.950	100.023416	1,119,785.10	100.027380	1,119,829.48	44.38	1.08
Original Face:		Base	1,390,000.000	100.023416	1,119,785.10	100.027380	1,119,829.48	44.38	1.08

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12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.976707	289,932.45	100.373060	291,081.87	1,149.42	0.28
Original Face:		Base	290,000.000	99.976707	289,932.45	100.373060	291,081.87	1,149.42	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.975346	259,935.90	100.679370	261,766.36	1,830.46	0.25
Original Face:		Base	260,000.000	99.975346	259,935.90	100.679370	261,766.36	1,830.46	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	704,116.900	99.974320	703,936.08	99.822810	702,869.28	-1,066.80	0.68
Original Face:		Base	1,210,000.000	99.974320	703,936.08	99.822810	702,869.28	-1,066.80	0.68
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	113,220.000	99.990496	113,209.24	99.918790	113,128.05	-81.19	0.11
Original Face:		Base	1,000,000.000	99.990496	113,209.24	99.918790	113,128.05	-81.19	0.11
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	481,487.530	99.607253	479,596.50	99.977750	481,380.40	1,783.90	0.47
Original Face:		Base	500,000.000	99.607253	479,596.50	99.977750	481,380.40	1,783.90	0.47
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.913275	399,653.10	100.174300	400,697.20	1,044.10	0.39
		Base		99.913275	399,653.10	100.174300	400,697.20	1,044.10	0.39
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.871265	1,098,583.92	100.061130	1,100,672.43	2,088.51	1.07
Original Face:		Base	1,100,000.000	99.871265	1,098,583.92	100.061130	1,100,672.43	2,088.51	1.07
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997027	329,990.19	100.317750	331,048.58	1,058.39	0.32
Original Face:		Base	330,000.000	99.997027	329,990.19	100.317750	331,048.58	1,058.39	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.408307	1,004,083.07	100.686400	1,006,864.00	2,780.93	0.98
Original Face:		Base	1,000,000.000	100.408307	1,004,083.07	100.686400	1,006,864.00	2,780.93	0.98
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.994128	664,960.95	101.274300	673,474.10	8,513.15	0.65
		Base		99.994128	664,960.95	101.274300	673,474.10	8,513.15	0.65

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14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.299356	1,303,891.63	101.203900	1,315,650.70	11,759.07	1.27
		Base		100.299356	1,303,891.63	101.203900	1,315,650.70	11,759.07	1.27
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.095558	1,000,955.58	100.165200	1,001,652.00	696.42	0.97
		Base		100.095558	1,000,955.58	100.165200	1,001,652.00	696.42	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	100.522000	371,931.40	1,931.40	0.36
		Base		100.000000	370,000.00	100.522000	371,931.40	1,931.40	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	101.119700	1,112,316.70	12,316.70	1.08
		Base		100.000000	1,100,000.00	101.119700	1,112,316.70	12,316.70	1.08
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.9613	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.148500	600,891.00	891.00	0.58
		Base		100.000000	600,000.00	100.148500	600,891.00	891.00	0.58
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					0.9625	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.148800	1,402,083.20	2,083.20	1.36
		Base		100.000000	1,400,000.00	100.148800	1,402,083.20	2,083.20	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	100.023460	600,140.76	140.76	0.58
Original Face:		Base	600,000.000	100.000000	600,000.00	100.023460	600,140.76	140.76	0.58
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.972101	1,729,517.34	100.104150	1,731,801.80	2,284.46	1.68
Original Face:		Base	1,730,000.000	99.972101	1,729,517.34	100.104150	1,731,801.80	2,284.46	1.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.895732	589,384.82	101.308600	597,720.74	8,335.92	0.58
		Base		99.895732	589,384.82	101.308600	597,720.74	8,335.92	0.58
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	100.931852	252,329.63	101.344400	253,361.00	1,031.37	0.25
		Base		100.931852	252,329.63	101.344400	253,361.00	1,031.37	0.25

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191216BR0	COCA COLA CO/THE SR UNSECURED 10/17 0.875					0.875	27 Oct 2017		
		Local	750,000.000	99.970927	749,781.95	100.132700	750,995.25	1,213.30	0.73
		Base		99.970927	749,781.95	100.132700	750,995.25	1,213.30	0.73
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.931983	659,551.09	101.076200	667,102.92	7,551.83	0.65
		Base		99.931983	659,551.09	101.076200	667,102.92	7,551.83	0.65
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.443143	441,949.83	102.315500	450,188.20	8,238.37	0.44
		Base		100.443143	441,949.83	102.315500	450,188.20	8,238.37	0.44
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.152950	1,602,447.20	100.596500	1,609,544.00	7,096.80	1.56
		Base		100.152950	1,602,447.20	100.596500	1,609,544.00	7,096.80	1.56
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.901456	709,300.34	101.546300	720,978.73	11,678.39	0.70
		Base		99.901456	709,300.34	101.546300	720,978.73	11,678.39	0.70
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.945159	659,638.05	100.146500	660,966.90	1,328.85	0.64
		Base		99.945159	659,638.05	100.146500	660,966.90	1,328.85	0.64
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					0.98405	30 May 2019		
		Local	1,100,000.000	99.959402	1,099,553.42	99.885000	1,098,735.00	-818.42	1.06
		Base		99.959402	1,099,553.42	99.885000	1,098,735.00	-818.42	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.887397	304,656.56	101.939300	310,914.87	6,258.31	0.30
		Base		99.887397	304,656.56	101.939300	310,914.87	6,258.31	0.30
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.8801	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.854000	244,642.30	-357.70	0.24
		Base		100.000000	245,000.00	99.854000	244,642.30	-357.70	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	99.568000	995,680.00	-4,320.00	0.96
		Base		100.000000	1,000,000.00	99.568000	995,680.00	-4,320.00	0.96

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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	100.118900	1,001,189.00	1,189.00	0.97
		Base		100.000000	1,000,000.00	100.118900	1,001,189.00	1,189.00	0.97
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.892675	998,926.75	100.780400	1,007,804.00	8,877.25	0.98
		Base		99.892675	998,926.75	100.780400	1,007,804.00	8,877.25	0.98
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	691,412.820	101.811012	703,934.39	103.170596	713,334.73	9,400.34	0.69
Original Face:		Base	1,419,000.000	101.811012	703,934.39	103.170596	713,334.73	9,400.34	0.69
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	100.001500	1,500,022.50	22.50	1.45
		Base		100.000000	1,500,000.00	100.001500	1,500,022.50	22.50	1.45
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	500,000.000	99.879650	499,398.25	100.276200	501,381.00	1,982.75	0.49
		Base		99.879650	499,398.25	100.276200	501,381.00	1,982.75	0.49
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.048318	1,100,531.50	100.348200	1,103,830.20	3,298.70	1.07
		Base		100.048318	1,100,531.50	100.348200	1,103,830.20	3,298.70	1.07
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	313,712.080	101.052462	317,013.78	100.944290	316,674.43	-339.35	0.31
Original Face:		Base	1,000,000.000	101.052462	317,013.78	100.944290	316,674.43	-339.35	0.31
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	152,842.700	101.596498	155,282.83	101.777540	155,559.54	276.71	0.15
Original Face:		Base	1,000,000.000	101.596498	155,282.83	101.777540	155,559.54	276.71	0.15
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	278,211.910	101.910669	283,527.62	103.755218	288,659.37	5,131.75	0.28
Original Face:		Base	485,000.000	101.910669	283,527.62	103.755218	288,659.37	5,131.75	0.28
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	56,040.700	103.644530	58,083.12	102.153550	57,247.56	-835.56	0.06
Original Face:		Base	281,000.000	103.644530	58,083.12	102.153550	57,247.56	-835.56	0.06

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31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	40,011.740	100.779346	40,323.57	100.846170	40,350.31	26.74	0.04
Original Face:		Base	550,000.000	100.779346	40,323.57	100.846170	40,350.31	26.74	0.04
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,721,777.100	101.558129	2,764,185.89	102.237870	2,782,686.93	18,501.04	2.69
Original Face:		Base	5,000,000.000	101.558129	2,764,185.89	102.237870	2,782,686.93	18,501.04	2.69
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.987310	1,199,847.72	100.091200	1,201,094.40	1,246.68	1.16
		Base		99.987310	1,199,847.72	100.091200	1,201,094.40	1,246.68	1.16
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	226,483.290	99.998856	226,480.70	99.945040	226,358.81	-121.89	0.22
Original Face:		Base	780,000.000	99.998856	226,480.70	99.945040	226,358.81	-121.89	0.22
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	437,052.990	99.904085	436,633.79	99.999930	437,052.68	418.89	0.42
Original Face:		Base	500,000.000	99.904085	436,633.79	99.999930	437,052.68	418.89	0.42
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	156,268.570	99.959909	156,205.92	99.999830	156,268.30	62.38	0.15
Original Face:		Base	450,000.000	99.959909	156,205.92	99.999830	156,268.30	62.38	0.15
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	100.186480	1,051,958.04	1,958.04	1.02
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	100.186480	1,051,958.04	1,958.04	1.02
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.983967	994,840.47	100.603710	1,001,006.91	6,166.44	0.97
Original Face:		Base	995,000.000	99.983967	994,840.47	100.603710	1,001,006.91	6,166.44	0.97
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	100.913623	1,110,049.85	101.100700	1,112,107.70	2,057.85	1.08
		Base		100.913623	1,110,049.85	101.100700	1,112,107.70	2,057.85	1.08
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.995967	574,976.81	100.270100	576,553.08	1,576.27	0.56
		Base		99.995967	574,976.81	100.270100	576,553.08	1,576.27	0.56

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.42835	15 Apr 2020		
		Local	750,000.000	100.082680	750,620.10	101.019600	757,647.00	7,026.90	0.73
		Base		100.082680	750,620.10	101.019600	757,647.00	7,026.90	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.081099	1,000,810.99	101.773300	1,017,733.00	16,922.01	0.99
		Base		100.081099	1,000,810.99	101.773300	1,017,733.00	16,922.01	0.99
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	466,108.140	101.534998	473,262.89	101.111000	471,286.60	-1,976.29	0.46
Original Face:		Base	2,750,000.000	101.534998	473,262.89	101.111000	471,286.60	-1,976.29	0.46
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.4018	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.474200	676,424.56	-3,575.44	0.66
		Base		100.000000	680,000.00	99.474200	676,424.56	-3,575.44	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.950489	629,688.08	99.821500	628,875.45	-812.63	0.61
		Base		99.950489	629,688.08	99.821500	628,875.45	-812.63	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	200,033.710	99.997615	200,028.94	99.968060	199,969.82	-59.12	0.19
Original Face:		Base	440,000.000	99.997615	200,028.94	99.968060	199,969.82	-59.12	0.19
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	800,000.000	99.791886	798,335.09	100.083470	800,667.76	2,332.67	0.78
Original Face:		Base	800,000.000	99.791886	798,335.09	100.083470	800,667.76	2,332.67	0.78
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	151,357.450	99.994985	151,349.86	99.953810	151,287.54	-62.32	0.15
Original Face:		Base	688,000.000	99.994985	151,349.86	99.953810	151,287.54	-62.32	0.15
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	258,468.360	99.975649	258,405.42	99.949430	258,337.65	-67.77	0.25
Original Face:		Base	440,000.000	99.975649	258,405.42	99.949430	258,337.65	-67.77	0.25
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998115	434,991.80	100.730480	438,177.59	3,185.79	0.42
Original Face:		Base	435,000.000	99.998115	434,991.80	100.730480	438,177.59	3,185.79	0.42

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446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.924544	999,245.44	100.497400	1,004,974.00	5,728.56	0.97
		Base		99.924544	999,245.44	100.497400	1,004,974.00	5,728.56	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	141,219.660	99.995199	141,212.88	99.956310	141,157.96	-54.92	0.14
	Original Face:	Base	305,000.000	99.995199	141,212.88	99.956310	141,157.96	-54.92	0.14
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	460,000.000	99.992485	459,965.43	100.161550	460,743.13	777.70	0.45
	Original Face:	Base	460,000.000	99.992485	459,965.43	100.161550	460,743.13	777.70	0.45
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	565,000.000	99.991018	564,949.25	100.113100	565,639.02	689.77	0.55
	Original Face:	Base	565,000.000	99.991018	564,949.25	100.113100	565,639.02	689.77	0.55
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	794,732.220	99.916264	794,066.74	99.999890	794,731.35	664.61	0.77
	Original Face:	Base	950,000.000	99.916264	794,066.74	99.999890	794,731.35	664.61	0.77
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.984995	394,940.73	100.758760	397,997.10	3,056.37	0.39
	Original Face:	Base	395,000.000	99.984995	394,940.73	100.758760	397,997.10	3,056.37	0.39
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	100.288019	1,045,001.16	100.306400	1,045,192.69	191.53	1.01
		Base		100.288019	1,045,001.16	100.306400	1,045,192.69	191.53	1.01
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.225584	501,127.92	100.592600	502,963.00	1,835.08	0.49
		Base		100.225584	501,127.92	100.592600	502,963.00	1,835.08	0.49
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.837203	998,372.03	100.430400	1,004,304.00	5,931.97	0.97
		Base		99.837203	998,372.03	100.430400	1,004,304.00	5,931.97	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.26435	28 Jan 2019		
		Local	1,251,000.000	98.820199	1,236,240.69	99.828500	1,248,854.54	12,613.85	1.21
		Base		98.820199	1,236,240.69	99.828500	1,248,854.54	12,613.85	1.21

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477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	64,644.640	99.996148	64,642.15	99.986660	64,636.02	-6.13	0.06
Original Face:		Base	730,000.000	99.996148	64,642.15	99.986660	64,636.02	-6.13	0.06
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	866,883.040	99.971000	866,631.64	99.982640	866,732.55	100.91	0.84
Original Face:		Base	1,600,000.000	99.971000	866,631.64	99.982640	866,732.55	100.91	0.84
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.963382	339,875.50	100.539600	341,834.64	1,959.14	0.33
		Base		99.963382	339,875.50	100.539600	341,834.64	1,959.14	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.1058	02 Jun 2017		
		Local	475,000.000	100.000000	475,000.00	100.021200	475,100.70	100.70	0.46
		Base		100.000000	475,000.00	100.021200	475,100.70	100.70	0.46
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.346443	1,254,330.54	100.580000	1,257,250.00	2,919.46	1.22
		Base		100.346443	1,254,330.54	100.580000	1,257,250.00	2,919.46	1.22
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					1.1523	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.036700	750,275.25	275.25	0.73
		Base		100.000000	750,000.00	100.036700	750,275.25	275.25	0.73
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.994717	899,952.45	101.275000	911,475.00	11,522.55	0.88
		Base		99.994717	899,952.45	101.275000	911,475.00	11,522.55	0.88
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.899134	1,368,618.13	100.153200	1,372,098.84	3,480.71	1.33
		Base		99.899134	1,368,618.13	100.153200	1,372,098.84	3,480.71	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	100.052700	1,000,527.00	527.00	0.97
		Base		100.000000	1,000,000.00	100.052700	1,000,527.00	527.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.987202	589,924.49	100.104400	590,615.96	691.47	0.57
		Base		99.987202	589,924.49	100.104400	590,615.96	691.47	0.57

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585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.173997	1,001,739.97	100.632900	1,006,329.00	4,589.03	0.97
		Base		100.173997	1,001,739.97	100.632900	1,006,329.00	4,589.03	0.97
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	1,083,817.600	99.990414	1,083,713.70	99.960110	1,083,385.27	-328.43	1.05
Original Face:		Base	1,530,000.000	99.990414	1,083,713.70	99.960110	1,083,385.27	-328.43	1.05
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.870937	599,225.62	100.502060	603,012.36	3,786.74	0.58
Original Face:		Base	600,000.000	99.870937	599,225.62	100.502060	603,012.36	3,786.74	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					0.9861	18 May 2018		
		Local	1,000,000.000	100.110803	1,001,108.03	100.365700	1,003,657.00	2,548.97	0.97
		Base		100.110803	1,001,108.03	100.365700	1,003,657.00	2,548.97	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.921989	989,227.69	100.908200	998,991.18	9,763.49	0.97
		Base		99.921989	989,227.69	100.908200	998,991.18	9,763.49	0.97
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.084828	1,000,848.28	100.565600	1,005,656.00	4,807.72	0.97
		Base		100.084828	1,000,848.28	100.565600	1,005,656.00	4,807.72	0.97
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.994096	704,958.38	100.010800	705,076.14	117.76	0.68
		Base		99.994096	704,958.38	100.010800	705,076.14	117.76	0.68
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	519,699.900	99.870702	519,027.94	99.885880	519,106.82	78.88	0.50
Original Face:		Base	1,500,000.000	99.870702	519,027.94	99.885880	519,106.82	78.88	0.50
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	386,445.120	99.907904	386,089.22	99.851070	385,869.59	-219.63	0.37
Original Face:		Base	785,000.000	99.907904	386,089.22	99.851070	385,869.59	-219.63	0.37
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,150,000.000	99.882894	1,148,653.28	100.105180	1,151,209.57	2,556.29	1.11
Original Face:		Base	1,150,000.000	99.882894	1,148,653.28	100.105180	1,151,209.57	2,556.29	1.11

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68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.900553	999,005.53	100.354100	1,003,541.00	4,535.47	0.97
		Base		99.900553	999,005.53	100.354100	1,003,541.00	4,535.47	0.97
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.20835	15 Jan 2019		
		Local	500,000.000	100.459318	502,296.59	100.482100	502,410.50	113.91	0.49
		Base		100.459318	502,296.59	100.482100	502,410.50	113.91	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.992302	499,961.51	100.473400	502,367.00	2,405.49	0.49
		Base		99.992302	499,961.51	100.473400	502,367.00	2,405.49	0.49
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.09305	01 Jun 2018		
		Local	1,400,000.000	99.900000	1,398,600.00	99.855900	1,397,982.60	-617.40	1.35
		Base		99.900000	1,398,600.00	99.855900	1,397,982.60	-617.40	1.35
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.959981	794,681.85	100.212400	796,688.58	2,006.73	0.77
		Base		99.959981	794,681.85	100.212400	796,688.58	2,006.73	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.947169	384,796.60	100.762500	387,935.63	3,139.03	0.38
		Base		99.947169	384,796.60	100.762500	387,935.63	3,139.03	0.38
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.917380	554,541.46	100.703400	558,903.87	4,362.41	0.54
		Base		99.917380	554,541.46	100.703400	558,903.87	4,362.41	0.54
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.983321	1,499,749.82	100.267600	1,504,014.00	4,264.18	1.46
		Base		99.983321	1,499,749.82	100.267600	1,504,014.00	4,264.18	1.46
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.676510	498,382.55	100.076400	500,382.00	1,999.45	0.48
		Base		99.676510	498,382.55	100.076400	500,382.00	1,999.45	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.516595	995,165.95	100.302400	1,003,024.00	7,858.05	0.97
		Base		99.516595	995,165.95	100.302400	1,003,024.00	7,858.05	0.97

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842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.991057	299,973.17	100.218300	300,654.90	681.73	0.29
		Base		99.991057	299,973.17	100.218300	300,654.90	681.73	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.964228	704,747.81	100.591300	709,168.67	4,420.86	0.69
		Base		99.964228	704,747.81	100.591300	709,168.67	4,420.86	0.69
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.029432	500,147.16	100.086900	500,434.50	287.34	0.48
		Base		100.029432	500,147.16	100.086900	500,434.50	287.34	0.48
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.906883	1,533,570.65	100.987900	1,550,164.27	16,593.62	1.50
		Base		99.906883	1,533,570.65	100.987900	1,550,164.27	16,593.62	1.50
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	933,316.140	99.995521	933,274.34	99.958730	932,930.96	-343.38	0.90
Original Face:		Base	1,120,000.000	99.995521	933,274.34	99.958730	932,930.96	-343.38	0.90
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	371,284.830	99.996291	371,271.06	99.932710	371,034.99	-236.07	0.36
Original Face:		Base	830,000.000	99.996291	371,271.06	99.932710	371,034.99	-236.07	0.36
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.984573	999,845.73	100.142600	1,001,426.00	1,580.27	0.97
		Base		99.984573	999,845.73	100.142600	1,001,426.00	1,580.27	0.97
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.876264	699,133.85	100.410300	702,872.10	3,738.25	0.68
		Base		99.876264	699,133.85	100.410300	702,872.10	3,738.25	0.68
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.650654	805,205.23	100.765300	806,122.40	917.17	0.78
		Base		100.650654	805,205.23	100.765300	806,122.40	917.17	0.78
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.933439	204,863.55	100.537700	206,102.29	1,238.74	0.20
		Base		99.933439	204,863.55	100.537700	206,102.29	1,238.74	0.20

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92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.767079	1,034,584.61	99.977400	1,036,765.64	2,181.03	1.00
		Base		99.767079	1,034,584.61	99.977400	1,036,765.64	2,181.03	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.961502	284,890.28	100.621000	286,769.85	1,879.57	0.28
		Base		99.961502	284,890.28	100.621000	286,769.85	1,879.57	0.28
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	21,913.110	99.997216	21,912.50	99.953250	21,902.87	-9.63	0.02
Original Face:		Base	500,000.000	99.997216	21,912.50	99.953250	21,902.87	-9.63	0.02
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	646,897.950	99.948510	646,564.86	99.851800	645,939.25	-625.61	0.63
Original Face:		Base	1,725,000.000	99.948510	646,564.86	99.851800	645,939.25	-625.61	0.63
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.855935	721,958.41	100.560000	727,048.80	5,090.39	0.70
		Base		99.855935	721,958.41	100.560000	727,048.80	5,090.39	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.014388	1,200,172.66	100.038100	1,200,457.20	284.54	1.16
		Base		100.014388	1,200,172.66	100.038100	1,200,457.20	284.54	1.16
US DOLLAR Total									
		Local	100,164,805.270		100,234,530.07		100,616,052.01	381,521.94	97.43
Original Face:		Base	45,668,000.000		100,234,530.07		100,616,052.01	381,521.94	97.43
FIXED INCOME Total									
		Base	100,164,805.270		100,234,530.07		100,616,052.01	381,521.94	97.43
Original Face:			45,668,000.000						

& 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: *June 30, 2016* *View Date:* *July 17, 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								
		102,812,738.620	Base	102,881,289.51		103,264,991.36	383,701.85	100.00
Original Face:		45,668,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.010	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
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		20,000,000.000	Local	99.866028	19,973,205.55	99.920200	19,984,040.00	10,834.45	1.82
			Base	99.866028	19,973,205.55	99.920200	19,984,040.00	10,834.45	1.82
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	0.91
			Base	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	0.91
979QHR003	SOUTH STREET REPO					0.8	01 Jul 2016		
		148,438,723.370	Local	100.000000	148,438,723.37	100.000000	148,438,723.37	0.00	13.49
			Base	100.000000	148,438,723.37	100.000000	148,438,723.37	0.00	13.49
US DOLLAR Total									
		178,438,723.370	Local		178,405,004.47		178,415,838.92	10,834.45	16.22
			Base		178,405,004.47		178,415,838.92	10,834.45	16.22
CASH EQUIVALENT Total									
		178,438,723.370	Base		178,405,004.47		178,415,838.92	10,834.45	16.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.044551	15,857,061.35	100.015200	15,852,409.20	-4,652.15	1.44
				Base	100.044551	15,857,061.35	100.015200	15,852,409.20	-4,652.15	1.44
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
			20,000,000.000	Local	99.970722	19,994,144.44	99.970722	19,994,144.44	0.00	1.82
				Base	99.970722	19,994,144.44	99.970722	19,994,144.44	0.00	1.82
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
			20,000,000.000	Local	99.937500	19,987,500.00	99.937500	19,987,500.00	0.00	1.82
				Base	99.937500	19,987,500.00	99.937500	19,987,500.00	0.00	1.82
31315KE22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	31 Aug 2016		
			10,000,000.000	Local	99.893250	9,989,325.00	99.893250	9,989,325.00	0.00	0.91
				Base	99.893250	9,989,325.00	99.893250	9,989,325.00	0.00	0.91
31315KE48	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000					0.01	02 Sep 2016		
			20,000,000.000	Local	99.937000	19,987,400.00	99.937000	19,987,400.00	0.00	1.82
				Base	99.937000	19,987,400.00	99.937000	19,987,400.00	0.00	1.82
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
			20,000,000.000	Local	99.902083	19,980,416.67	99.906000	19,981,200.00	783.33	1.82
				Base	99.902083	19,980,416.67	99.906000	19,981,200.00	783.33	1.82
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
			20,000,000.000	Local	99.784722	19,956,944.45	99.868100	19,973,620.00	16,675.55	1.82
				Base	99.784722	19,956,944.45	99.868100	19,973,620.00	16,675.55	1.82
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
			20,000,000.000	Local	99.623750	19,924,750.00	99.737200	19,947,440.00	22,690.00	1.81
				Base	99.623750	19,924,750.00	99.737200	19,947,440.00	22,690.00	1.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	15,514,420.370	105.505937	16,368,634.59	106.825987	16,573,432.69	204,798.10	1.51
Original Face:		Base	24,487,993.000	105.505937	16,368,634.59	106.825987	16,573,432.69	204,798.10	1.51
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,364,355.200	105.391216	5,653,559.17	105.617932	5,665,721.03	12,161.86	0.51
Original Face:		Base	10,000,000.000	105.391216	5,653,559.17	105.617932	5,665,721.03	12,161.86	0.51
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					0.8251	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	99.965500	19,993,100.00	-6,900.00	1.82
		Base		100.000000	20,000,000.00	99.965500	19,993,100.00	-6,900.00	1.82
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	99.883700	8,989,533.00	-10,467.00	0.82
		Base		100.000000	9,000,000.00	99.883700	8,989,533.00	-10,467.00	0.82
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	30,000,000.000	99.863500	29,959,050.00	99.892000	29,967,600.00	8,550.00	2.72
		Base		99.863500	29,959,050.00	99.892000	29,967,600.00	8,550.00	2.72
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	20,000,000.000	99.864028	19,972,805.56	99.890000	19,978,000.00	5,194.44	1.82
		Base		99.864028	19,972,805.56	99.890000	19,978,000.00	5,194.44	1.82
313384YU7	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	30 Jun 2016		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
313384ZF9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	11 Jul 2016		
		Local	20,000,000.000	99.983750	19,996,750.00	99.983750	19,996,750.00	0.00	1.82
		Base		99.983750	19,996,750.00	99.983750	19,996,750.00	0.00	1.82
313384ZH5	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	13 Jul 2016		
		Local	50,000,000.000	99.982333	49,991,166.67	99.982333	49,991,166.67	0.00	4.54
		Base		99.982333	49,991,166.67	99.982333	49,991,166.67	0.00	4.54
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	25,000,000.000	99.970833	24,992,708.33	99.970833	24,992,708.33	0.00	2.27
		Base		99.970833	24,992,708.33	99.970833	24,992,708.33	0.00	2.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.463778	9,946,377.78	99.552400	9,955,240.00	8,862.22	0.90
		Base		99.463778	9,946,377.78	99.552400	9,955,240.00	8,862.22	0.90
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	99.926400	12,515,781.60	-9,218.40	1.14
		Base		100.000000	12,525,000.00	99.926400	12,515,781.60	-9,218.40	1.14
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	100.008700	20,001,740.00	1,740.00	1.82
		Base		100.000000	20,000,000.00	100.008700	20,001,740.00	1,740.00	1.82
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.5203	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.897100	19,979,420.00	-20,580.00	1.82
		Base		100.000000	20,000,000.00	99.897100	19,979,420.00	-20,580.00	1.82
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	100.001400	10,000,140.00	140.00	0.91
		Base		100.000000	10,000,000.00	100.001400	10,000,140.00	140.00	0.91
3133ECXS8	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR					0.53	20 Jul 2016		
		Local	8,100,000.000	100.005521	8,100,447.24	100.005521	8,100,447.24	0.00	0.74
		Base		100.005521	8,100,447.24	100.005521	8,100,447.24	0.00	0.74
3133EE3M0	FEDERAL FARM CREDIT BANK BONDS 07/17 0.81					0.81	13 Jul 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.007200	10,000,720.00	720.00	0.91
		Base		100.000000	10,000,000.00	100.007200	10,000,720.00	720.00	0.91
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.977117	19,995,423.34	100.002300	20,000,460.00	5,036.66	1.82
		Base		99.977117	19,995,423.34	100.002300	20,000,460.00	5,036.66	1.82
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.5708	23 Nov 2018		
		Local	20,000,000.000	99.853880	19,970,776.03	99.833500	19,966,700.00	-4,076.03	1.81
		Base		99.853880	19,970,776.03	99.833500	19,966,700.00	-4,076.03	1.81
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.245963	6,891,909.94	100.296300	6,895,370.63	3,460.69	0.63
		Base		100.245963	6,891,909.94	100.296300	6,895,370.63	3,460.69	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.370575	7,377,237.24	100.397900	7,379,245.65	2,008.41	0.67
		Base		100.370575	7,377,237.24	100.397900	7,379,245.65	2,008.41	0.67
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.78805	22 Jan 2021		
		Local	10,000,000.000	99.981763	9,998,176.25	100.114700	10,011,470.00	13,293.75	0.91
		Base		99.981763	9,998,176.25	100.114700	10,011,470.00	13,293.75	0.91
3134G7Z20	FREDDIE MAC NOTES 10/18 1.25					1.25	29 Oct 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.041700	20,008,340.00	8,340.00	1.82
		Base		100.000000	20,000,000.00	100.041700	20,008,340.00	8,340.00	1.82
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	100.056200	5,703,203.40	3,203.40	0.52
		Base		100.000000	5,700,000.00	100.056200	5,703,203.40	3,203.40	0.52
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	100.043900	4,101,799.90	1,799.90	0.37
		Base		100.000000	4,100,000.00	100.043900	4,101,799.90	1,799.90	0.37
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.024600	10,002,460.00	2,460.00	0.91
		Base		100.000000	10,000,000.00	100.024600	10,002,460.00	2,460.00	0.91
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.019000	20,003,800.00	3,800.00	1.82
		Base		100.000000	20,000,000.00	100.019000	20,003,800.00	3,800.00	1.82
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	8,000,000.000	100.696233	8,055,698.62	100.886000	8,070,880.00	15,181.38	0.73
		Base		100.696233	8,055,698.62	100.886000	8,070,880.00	15,181.38	0.73
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.947722	8,995,295.00	101.443300	9,129,897.00	134,602.00	0.83
		Base		99.947722	8,995,295.00	101.443300	9,129,897.00	134,602.00	0.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0H89	FANNIE MAE NOTES 02/19 1.3				1.3	26 Feb 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.028900	10,002,890.00	2,890.00	0.91
		Base	100.000000	10,000,000.00	100.028900	10,002,890.00	2,890.00	0.91
3135G0XD0	FANNIE MAE NOTES 05/18 1				1.0	21 May 2018		
	10,000,000.000	Local	100.000000	10,000,000.00	100.016700	10,001,670.00	1,670.00	0.91
		Base	100.000000	10,000,000.00	100.016700	10,001,670.00	1,670.00	0.91
3135G0XG3	FANNIE MAE NOTES 05/18 1				1.0	21 May 2018		
	19,726,000.000	Local	100.000000	19,726,000.00	100.018200	19,729,590.13	3,590.13	1.79
		Base	100.000000	19,726,000.00	100.018200	19,729,590.13	3,590.13	1.79
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	1,855,508.150	Local	100.155813	1,858,399.27	101.511980	1,883,563.06	25,163.79	0.17
Original Face:	5,000,000.000	Base	100.155813	1,858,399.27	101.511980	1,883,563.06	25,163.79	0.17
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.75	25 Apr 2042		
	7,000,300.130	Local	99.727951	6,981,255.90	98.900340	6,923,320.63	-57,935.27	0.63
Original Face:	11,452,445.000	Base	99.727951	6,981,255.90	98.900340	6,923,320.63	-57,935.27	0.63
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.75	25 Aug 2042		
	7,952,975.250	Local	100.334637	7,979,588.86	97.093460	7,721,818.84	-257,770.02	0.70
Original Face:	11,058,708.000	Base	100.334637	7,979,588.86	97.093460	7,721,818.84	-257,770.02	0.70
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA				0.6021	25 Nov 2018		
	22,613,969.810	Local	99.777579	22,563,671.61	99.781900	22,564,648.74	977.13	2.05
Original Face:	26,125,000.000	Base	99.777579	22,563,671.61	99.781900	22,564,648.74	977.13	2.05
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA				0.7721	25 Apr 2020		
	4,799,737.150	Local	99.973026	4,798,442.49	100.022120	4,800,798.85	2,356.36	0.44
Original Face:	5,000,000.000	Base	99.973026	4,798,442.49	100.022120	4,800,798.85	2,356.36	0.44
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.5	15 Apr 2038		
	1,666,072.650	Local	98.329374	1,638,238.81	102.742090	1,711,757.86	73,519.05	0.16
Original Face:	5,000,000.000	Base	98.329374	1,638,238.81	102.742090	1,711,757.86	73,519.05	0.16
3137A1X99	FREDDIE MAC FHR 3719 LE				4.0	15 Aug 2028		
	79,531.550	Local	102.408994	81,447.46	100.698790	80,087.31	-1,360.15	0.01
Original Face:	2,245,000.000	Base	102.408994	81,447.46	100.698790	80,087.31	-1,360.15	0.01

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	463,524.350	102.300054	474,185.66	103.656470	480,472.98	6,287.32	0.04
Original Face:		Base	5,000,000.000	102.300054	474,185.66	103.656470	480,472.98	6,287.32	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	704,152.800	102.023020	718,397.95	102.988280	725,194.86	6,796.91	0.07
Original Face:		Base	5,000,000.000	102.023020	718,397.95	102.988280	725,194.86	6,796.91	0.07
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,958,564.000	99.973599	4,957,254.91	101.662640	5,041,007.07	83,752.16	0.46
Original Face:		Base	10,000,000.000	99.973599	4,957,254.91	101.662640	5,041,007.07	83,752.16	0.46
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	3,574,583.600	103.446573	3,697,784.25	103.266680	3,691,353.81	-6,430.44	0.34
Original Face:		Base	10,000,000.000	103.446573	3,697,784.25	103.266680	3,691,353.81	-6,430.44	0.34
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	5,748,795.790	100.863696	5,798,447.92	101.568800	5,838,982.90	40,534.98	0.53
Original Face:		Base	12,022,600.000	100.863696	5,798,447.92	101.568800	5,838,982.90	40,534.98	0.53
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	10,109,258.020	100.430466	10,152,774.89	102.090580	10,320,600.15	167,825.26	0.94
Original Face:		Base	15,363,692.000	100.430466	10,152,774.89	102.090580	10,320,600.15	167,825.26	0.94
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	13,299,481.440	102.041917	13,571,045.76	102.009400	13,566,721.22	-4,324.54	1.23
Original Face:		Base	24,000,000.000	102.041917	13,571,045.76	102.009400	13,566,721.22	-4,324.54	1.23
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	5,574,835.000	100.401399	5,597,212.34	100.042900	5,577,226.60	-19,985.74	0.51
Original Face:		Base	10,000,000.000	100.401399	5,597,212.34	100.042900	5,577,226.60	-19,985.74	0.51
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	16,568,953.540	100.901025	16,718,243.93	100.678130	16,681,312.58	-36,931.35	1.52
Original Face:		Base	29,723,368.000	100.901025	16,718,243.93	100.678130	16,681,312.58	-36,931.35	1.52
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,731,838.590	101.929057	2,784,537.31	101.089990	2,761,615.36	-22,921.95	0.25
Original Face:		Base	9,815,000.000	101.929057	2,784,537.31	101.089990	2,761,615.36	-22,921.95	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	4,628,379.780	100.277116	4,641,205.78	101.115720	4,680,019.54	38,813.76	0.43
	Original Face:	Base	4,690,000.000	100.277116	4,641,205.78	101.115720	4,680,019.54	38,813.76	0.43
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,395,903.000	102.309478	2,451,235.86	103.270820	2,474,268.67	23,032.81	0.22
	Original Face:	Base	10,000,000.000	102.309478	2,451,235.86	103.270820	2,474,268.67	23,032.81	0.22
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,183,728.570	111.916829	2,443,959.78	115.251450	2,516,778.84	72,819.06	0.23
	Original Face:	Base	12,777,000.000	111.916829	2,443,959.78	115.251450	2,516,778.84	72,819.06	0.23
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	473,544.700	106.587549	504,739.69	110.036910	521,073.96	16,334.27	0.05
	Original Face:	Base	10,000,000.000	106.587549	504,739.69	110.036910	521,073.96	16,334.27	0.05
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	87,513.440	103.876353	90,905.77	100.239410	87,722.96	-3,182.81	0.01
	Original Face:	Base	7,000,000.000	103.876353	90,905.77	100.239410	87,722.96	-3,182.81	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	730,230.650	104.915913	766,128.15	109.097390	796,662.58	30,534.43	0.07
	Original Face:	Base	5,000,000.000	104.915913	766,128.15	109.097390	796,662.58	30,534.43	0.07
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,248,994.400	103.684499	1,295,013.59	105.632670	1,319,346.13	24,332.54	0.12
	Original Face:	Base	16,000,000.000	103.684499	1,295,013.59	105.632670	1,319,346.13	24,332.54	0.12
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	237,101.600	101.699938	241,132.18	101.002120	239,477.64	-1,654.54	0.02
	Original Face:	Base	10,000,000.000	101.699938	241,132.18	101.002120	239,477.64	-1,654.54	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	557,201.850	106.003740	590,654.80	108.188140	602,826.32	12,171.52	0.05
	Original Face:	Base	5,000,000.000	106.003740	590,654.80	108.188140	602,826.32	12,171.52	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.654745	9,520,182.88	99.043200	9,557,668.80	37,485.92	0.87
		Base		98.654745	9,520,182.88	99.043200	9,557,668.80	37,485.92	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.654745	9,865,474.48	98.746300	9,874,630.00	9,155.52	0.90
		Base		98.654745	9,865,474.48	98.746300	9,874,630.00	9,155.52	0.90
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.851083	9,885,108.25	99.176800	9,917,680.00	32,571.75	0.90
		Base		98.851083	9,885,108.25	99.176800	9,917,680.00	32,571.75	0.90
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	98.851082	5,743,247.89	98.920400	5,747,275.24	4,027.35	0.52
		Base		98.851082	5,743,247.89	98.920400	5,747,275.24	4,027.35	0.52
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.654745	9,865,474.48	98.910200	9,891,020.00	25,545.52	0.90
		Base		98.654745	9,865,474.48	98.910200	9,891,020.00	25,545.52	0.90
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.368805	9,836,880.50	98.916600	9,891,660.00	54,779.50	0.90
		Base		98.368805	9,836,880.50	98.916600	9,891,660.00	54,779.50	0.90
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.826898	9,882,689.82	99.078400	9,907,840.00	25,150.18	0.90
		Base		98.826898	9,882,689.82	99.078400	9,907,840.00	25,150.18	0.90
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.851083	9,885,108.25	99.129400	9,912,940.00	27,831.75	0.90
		Base		98.851083	9,885,108.25	99.129400	9,912,940.00	27,831.75	0.90
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.621236	9,862,123.57	98.881200	9,888,120.00	25,996.43	0.90
		Base		98.621236	9,862,123.57	98.881200	9,888,120.00	25,996.43	0.90
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.391351	9,839,135.11	98.816000	9,881,600.00	42,464.89	0.90
		Base		98.391351	9,839,135.11	98.816000	9,881,600.00	42,464.89	0.90
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,474,698.420	103.192458	3,585,626.70	102.621270	3,565,779.65	-19,847.05	0.32
Original Face:		Base	9,875,825.000	103.192458	3,585,626.70	102.621270	3,565,779.65	-19,847.05	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,454,521.500	101.164084	6,529,657.58	101.386490	6,544,012.80	14,355.22	0.59
	Original Face:	Base	10,000,000.000	101.164084	6,529,657.58	101.386490	6,544,012.80	14,355.22	0.59
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.733669	10,173,366.94	100.946840	10,094,684.00	-78,682.94	0.92
	Original Face:	Base	10,000,000.000	101.733669	10,173,366.94	100.946840	10,094,684.00	-78,682.94	0.92
912828K41	US TREASURY FRN 04/17 VAR					0.3341709	30 Apr 2017		
		Local	10,000,000.000	99.994956	9,999,495.59	100.014700	10,001,470.00	1,974.41	0.91
		Base		99.994956	9,999,495.59	100.014700	10,001,470.00	1,974.41	0.91
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.150221	4,957,511.07	100.703100	5,035,155.00	77,643.93	0.46
		Base		99.150221	4,957,511.07	100.703100	5,035,155.00	77,643.93	0.46
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.130241	5,006,512.07	100.488300	5,024,415.00	17,902.93	0.46
		Base		100.130241	5,006,512.07	100.488300	5,024,415.00	17,902.93	0.46
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.961712	9,996,171.22	100.273400	10,027,340.00	31,168.78	0.91
		Base		99.961712	9,996,171.22	100.273400	10,027,340.00	31,168.78	0.91
US DOLLAR Total									
		Local	919,738,675.300		920,824,228.96		921,794,265.86	970,036.90	83.78
	Original Face:	Base	341,636,631.000		920,824,228.96		921,794,265.86	970,036.90	83.78
FIXED INCOME Total									
		Base	919,738,675.300		920,824,228.96		921,794,265.86	970,036.90	83.78
	Original Face:		341,636,631.000						

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		1,098,177,398.660	Base	1,099,229,233.42		1,100,210,104.77	980,871.35	100.00
Original Face:		341,636,631.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,791.660	1.000000	3,791.66	1.000000	3,791.66	0.00	0.00
		Base		1.000000	3,791.66	1.000000	3,791.66	0.00	0.00
US DOLLAR Total									
		Local	3,791.660		3,791.66		3,791.66	0.00	0.00
		Base			3,791.66		3,791.66	0.00	0.00
CASH Total									
		Base	3,791.660		3,791.66		3,791.66	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00282CGL0	ABBOT LABORATORIES					0.61	20 Jul 2016		
		Local	20,000,000.000	99.967806	19,993,561.11	99.967806	19,993,561.11	0.00	1.78
		Base		99.967806	19,993,561.11	99.967806	19,993,561.11	0.00	1.78
00915SG55	AIR PRODUCTS & CHEMI					0.44	05 Jul 2016		
		Local	20,000,000.000	99.995111	19,999,022.22	99.995111	19,999,022.22	0.00	1.78
		Base		99.995111	19,999,022.22	99.995111	19,999,022.22	0.00	1.78
0347M2H82	ANGLESEA FDG PLC & ANG					0.65	08 Aug 2016		
		Local	30,000,000.000	99.931389	29,979,416.67	99.931389	29,979,416.67	0.00	2.67
		Base		99.931389	29,979,416.67	99.931389	29,979,416.67	0.00	2.67
03785DGB6	APPLE INC					0.43	11 Jul 2016		
		Local	20,000,000.000	99.988056	19,997,611.11	99.988056	19,997,611.11	0.00	1.78
		Base		99.988056	19,997,611.11	99.988056	19,997,611.11	0.00	1.78
03785DH17	APPLE INC					0.46	01 Aug 2016		
		Local	30,000,000.000	99.960389	29,988,116.67	99.960389	29,988,116.67	0.00	2.67
		Base		99.960389	29,988,116.67	99.960389	29,988,116.67	0.00	2.67

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05253AJ68	AUST & NEW ZEA					0.62	06 Sep 2016		
		30,000,000.000	Local	99.884611	29,965,383.33	99.884611	29,965,383.33	0.00	2.66
			Base	99.884611	29,965,383.33	99.884611	29,965,383.33	0.00	2.66
06538BHA4	BANK TOKYO MIT UFJ NY					0.62	10 Aug 2016		
		30,000,000.000	Local	99.931111	29,979,333.33	99.931111	29,979,333.33	0.00	2.67
			Base	99.931111	29,979,333.33	99.931111	29,979,333.33	0.00	2.67
16677JGB6	CHEVRON CORP					0.51	11 Jul 2016		
		15,000,000.000	Local	99.985833	14,997,875.00	99.985833	14,997,875.00	0.00	1.33
			Base	99.985833	14,997,875.00	99.985833	14,997,875.00	0.00	1.33
16677JJ15	CHEVRON CORP					0.53	01 Sep 2016		
		11,200,000.000	Local	99.908722	11,189,776.89	99.908722	11,189,776.89	0.00	1.00
			Base	99.908722	11,189,776.89	99.908722	11,189,776.89	0.00	1.00
2063C0G55	CONCORD MIN CPTL CO					0.47	05 Jul 2016		
		20,000,000.000	Local	99.994778	19,998,955.56	99.994778	19,998,955.56	0.00	1.78
			Base	99.994778	19,998,955.56	99.994778	19,998,955.56	0.00	1.78
21684BP65	COOPERATIEVE CENTRALE					1.0401	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.22
			Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.22
24423MGT1	JOHN DEERE CREDIT LT					0.42	27 Jul 2016		
		20,000,000.000	Local	99.969667	19,993,933.34	99.969667	19,993,933.34	0.00	1.78
			Base	99.969667	19,993,933.34	99.969667	19,993,933.34	0.00	1.78
2546R2GF7	WALT DISNEY CO					0.45	15 Jul 2016		
		20,000,000.000	Local	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	1.78
			Base	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	1.78
38102JG74	GOLDEN FUNDING CORP					0.53	07 Jul 2016		
		29,625,000.000	Local	99.991167	29,622,383.12	99.991167	29,622,383.12	0.00	2.63
			Base	99.991167	29,622,383.12	99.991167	29,622,383.12	0.00	2.63
38102JH16	GOLDEN FUNDING CORP					0.01	01 Aug 2016		
		18,205,000.000	Local	99.943279	18,194,673.87	99.943279	18,194,673.87	0.00	1.62
			Base	99.943279	18,194,673.87	99.943279	18,194,673.87	0.00	1.62

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LGB6	GOTHAM FDG CORP					0.46	11 Jul 2016		
		20,000,000.000	Local	99.987222	19,997,444.45	99.987222	19,997,444.45	0.00	1.78
			Base	99.987222	19,997,444.45	99.987222	19,997,444.45	0.00	1.78
45856WG52	INTERCONTINENTAL EXCHANGE					0.43	05 Jul 2016		
		24,873,000.000	Local	99.995222	24,871,811.62	99.995222	24,871,811.62	0.00	2.21
			Base	99.995222	24,871,811.62	99.995222	24,871,811.62	0.00	2.21
52952LGJ5	LEXINGTN PKR CAP CO LL					0.4	18 Jul 2016		
		30,000,000.000	Local	99.981111	29,994,333.33	99.981111	29,994,333.33	0.00	2.67
			Base	99.981111	29,994,333.33	99.981111	29,994,333.33	0.00	2.67
56274LHS6	MANHATTAN ASSET FDG.					0.6	26 Aug 2016		
		10,000,000.000	Local	99.906667	9,990,666.67	99.906667	9,990,666.67	0.00	0.89
			Base	99.906667	9,990,666.67	99.906667	9,990,666.67	0.00	0.89
60689FHJ0	MIZUHO BANK LTD					0.615	18 Aug 2016		
		30,000,000.000	Local	99.918000	29,975,400.00	99.918000	29,975,400.00	0.00	2.67
			Base	99.918000	29,975,400.00	99.918000	29,975,400.00	0.00	2.67
64105GJK1	NESTLE CAP CORP					0.49	19 Sep 2016		
		20,000,000.000	Local	99.891111	19,978,222.22	99.891111	19,978,222.22	0.00	1.78
			Base	99.891111	19,978,222.22	99.891111	19,978,222.22	0.00	1.78
71344TG89	PEPSICO INC					0.39	08 Jul 2016		
		20,000,000.000	Local	99.992417	19,998,483.33	99.992417	19,998,483.33	0.00	1.78
			Base	99.992417	19,998,483.33	99.992417	19,998,483.33	0.00	1.78
71708EGR0	PFIZER INC					0.44	25 Jul 2016		
		10,000,000.000	Local	99.970667	9,997,066.67	99.970667	9,997,066.67	0.00	0.89
			Base	99.970667	9,997,066.67	99.970667	9,997,066.67	0.00	0.89
77119LGL7	ROCHE HOLDING INC					0.38	20 Jul 2016		
		20,000,000.000	Local	99.979944	19,995,988.89	99.979944	19,995,988.89	0.00	1.78
			Base	99.979944	19,995,988.89	99.979944	19,995,988.89	0.00	1.78
85520LH24	STARBIRD FDG. CORP					0.61	02 Aug 2016		
		30,000,000.000	Local	99.945778	29,983,733.33	99.945778	29,983,733.33	0.00	2.67
			Base	99.945778	29,983,733.33	99.945778	29,983,733.33	0.00	2.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233GLJ3	TOYOTA MOTOR CREDIT					0.81	18 Nov 2016		
		Local	10,000,000.000	99.685000	9,968,500.00	99.711056	9,971,105.60	2,605.60	0.89
		Base		99.685000	9,968,500.00	99.711056	9,971,105.60	2,605.60	0.89
91513UCK6	UNIVERSITY TX PERM UNIV FD					0.42	05 Aug 2016		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
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	0.21
		Base		100.000000	2,357,636.99	100.000000	2,357,636.99	0.00	0.21
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	0.12
		Base		100.000000	1,322,947.78	100.000000	1,322,947.78	0.00	0.12
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	0.13
		Base		100.000000	1,482,814.21	100.000000	1,482,814.21	0.00	0.13
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	0.45
		Base		100.000000	5,005,973.77	100.000000	5,005,973.77	0.00	0.45
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	0.28
		Base		100.000000	3,097,399.50	100.000000	3,097,399.50	0.00	0.28
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	0.38
		Base		100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.38
92646KGL0	VICTORY RECEIVABLES					0.45	20 Jul 2016		
		Local	25,000,000.000	99.976250	24,994,062.50	99.976250	24,994,062.50	0.00	2.22
		Base		99.976250	24,994,062.50	99.976250	24,994,062.50	0.00	2.22
92646KGL0	VICTORY RECEIVABLES					0.47	20 Jul 2016		
		Local	15,000,000.000	99.975194	14,996,279.17	99.975194	14,996,279.17	0.00	1.33
		Base		99.975194	14,996,279.17	99.975194	14,996,279.17	0.00	1.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.4	01 Jul 2016		
		Local	95,000,000.000	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	8.45
		Base		100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	8.45
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	4.45
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.45
979QHT009	WELLS FARGO REPO					0.42	01 Jul 2016		
		Local	56,216,985.710	100.000000	56,216,985.71	100.000000	56,216,985.71	0.00	5.00
		Base		100.000000	56,216,985.71	100.000000	56,216,985.71	0.00	5.00
979QHT009	WELLS FARGO REPO					0.42	07 Jul 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.34
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.34
979QRC005	BANK OF AMERICA REPO					0.35	01 Jul 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.89
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.89
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	01 Jul 2016		
		Local	22,932,516.850	100.000000	22,932,516.85	100.000000	22,932,516.85	0.00	2.04
		Base		100.000000	22,932,516.85	100.000000	22,932,516.85	0.00	2.04
US DOLLAR Total									
		Local	1,098,095,686.960		1,097,831,221.36		1,097,841,651.96	10,430.60	97.63
		Base			1,097,831,221.36		1,097,841,651.96	10,430.60	97.63
CASH EQUIVALENT Total									
		Base	1,098,095,686.960		1,097,831,221.36		1,097,841,651.96	10,430.60	97.63
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14313YAA6	CARMAX AUTO OWNER TRUST CARMX 2016 1 A1					0.67	15 Feb 2017		
		Local	3,234,122.010	100.000000	3,234,122.01	100.000060	3,234,123.95	1.94	0.29
Original Face:		Base	14,000,000.000	100.000000	3,234,122.01	100.000060	3,234,123.95	1.94	0.29

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		Local	9,732,789.220	100.000000	9,732,789.22	99.991580	9,731,969.72	-819.50	0.87
Original Face:		Base	16,500,000.000	100.000000	9,732,789.22	99.991580	9,731,969.72	-819.50	0.87
34531PAA9	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A1					0.68	15 Feb 2017		
		Local	1,689,328.270	100.000000	1,689,328.27	100.000040	1,689,328.95	0.68	0.15
Original Face:		Base	12,000,000.000	100.000000	1,689,328.27	100.000040	1,689,328.95	0.68	0.15
36250UAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A1					0.67	21 Feb 2017		
		Local	3,614,961.610	100.000000	3,614,961.61	99.994370	3,614,758.09	-203.52	0.32
Original Face:		Base	12,000,000.000	100.000000	3,614,961.61	99.994370	3,614,758.09	-203.52	0.32
43814NAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A1					0.62	21 Feb 2017		
		Local	8,343,348.430	100.000000	8,343,348.43	99.942760	8,338,572.70	-4,775.73	0.74
Original Face:		Base	17,500,000.000	100.000000	8,343,348.43	99.942760	8,338,572.70	-4,775.73	0.74
US DOLLAR Total									
		Local	26,614,549.540		26,614,549.54		26,608,753.41	-5,796.13	2.37
Original Face:		Base	72,000,000.000		26,614,549.54		26,608,753.41	-5,796.13	2.37
FIXED INCOME Total									
		Base	26,614,549.540		26,614,549.54		26,608,753.41	-5,796.13	2.37
Original Face:			72,000,000.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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									
		1,124,714,028.160	Base		1,124,449,562.56		1,124,454,197.03	4,634.47	100.00
Original Face:		72,000,000.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			45.000	Local 1.000000	45.00	1.000000	45.00	0.00	0.00
				Base 1.000000	45.00	1.000000	45.00	0.00	0.00
US DOLLAR Total									
			45.000	Local	45.00		45.00	0.00	0.00
				Base	45.00		45.00	0.00	0.00
CASH Total									
			45.000	Base	45.00		45.00	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 99.985435	29,995,630.55	99.985435	29,995,630.55	0.00	2.45
				Base 99.985435	29,995,630.55	99.985435	29,995,630.55	0.00	2.45
912796HA0	TREASURY BILL 08/16 0.00000					0.42	18 Aug 2016		
			70,000,000.000	Local 99.949330	69,964,530.67	99.949330	69,964,530.67	0.00	5.71
				Base 99.949330	69,964,530.67	99.949330	69,964,530.67	0.00	5.71
912796HE2	TREASURY BILL 09/16 0.00000					0.406	15 Sep 2016		
			40,000,000.000	Local 99.910489	39,964,195.56	99.910489	39,964,195.56	0.00	3.26
				Base 99.910489	39,964,195.56	99.910489	39,964,195.56	0.00	3.26
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
			40,000,000.000	Local 99.676000	39,870,400.00	99.798000	39,891,800.00	21,400.00	3.26
				Base 99.676000	39,870,400.00	99.798000	39,891,800.00	21,400.00	3.26
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
			40,000,000.000	Local 99.608414	39,843,365.56	99.742100	39,896,840.00	53,474.44	3.26
				Base 99.608414	39,843,365.56	99.742100	39,896,840.00	53,474.44	3.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796JG5	TREASURY BILL 08/16 0.00000					0.4405	25 Aug 2016		
		Local	40,000,000.000	99.932587	39,973,034.72	99.932587	39,973,034.72	0.00	3.26
		Base		99.932587	39,973,034.72	99.932587	39,973,034.72	0.00	3.26
912796JJ9	TREASURY BILL 03/17 0.00000					0.54	30 Mar 2017		
		Local	50,000,000.000	99.604089	49,802,044.44	99.703700	49,851,850.00	49,805.56	4.07
		Base		99.604089	49,802,044.44	99.703700	49,851,850.00	49,805.56	4.07
912796JK6	TREASURY BILL 09/16 0.00000					0.403	08 Sep 2016		
		Local	20,000,000.000	99.922758	19,984,551.67	99.922758	19,984,551.67	0.00	1.63
		Base		99.922758	19,984,551.67	99.922758	19,984,551.67	0.00	1.63
912796JP5	TREASURY BILL 04/17 0.00000					0.487	27 Apr 2017		
		Local	70,000,000.000	99.561786	69,693,249.99	99.666200	69,766,340.00	73,090.01	5.70
		Base		99.561786	69,693,249.99	99.666200	69,766,340.00	73,090.01	5.70
912828VR8	US TREASURY N/B 08/16 0.625					0.625	15 Aug 2016		
		Local	20,000,000.000	100.016057	20,003,211.39	100.016057	20,003,211.39	0.00	1.63
		Base		100.016057	20,003,211.39	100.016057	20,003,211.39	0.00	1.63
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	0.62
		Base		100.000000	7,542,363.01	100.000000	7,542,363.01	0.00	0.62
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	04 Aug 2016		
		Local	178,899.610	100.000000	178,899.61	100.000000	178,899.61	0.00	0.01
		Base		100.000000	178,899.61	100.000000	178,899.61	0.00	0.01
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	04 Aug 2016		
		Local	1,517,185.790	100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.12
		Base		100.000000	1,517,185.79	100.000000	1,517,185.79	0.00	0.12
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	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

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Base Currency: 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		
		4,375,539.210	Local	100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.36
			Base	100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.36
930ABD003	FIDELITY INVESTMENTS MONEY					0.23	01 Jul 2016		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.08
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.08
978UHK000	DAIWA CAPITAL MARKETS REPO					0.5	01 Jul 2016		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.33
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.33
979QHR003	SOUTH STREET REPO					0.75	01 Jul 2016		
		10,655,920.820	Local	100.000000	10,655,920.82	100.000000	10,655,920.82	0.00	0.87
			Base	100.000000	10,655,920.82	100.000000	10,655,920.82	0.00	0.87
979QHR003	SOUTH STREET REPO					0.8	01 Jul 2016		
		36,472,330.780	Local	100.000000	36,472,330.78	100.000000	36,472,330.78	0.00	2.98
			Base	100.000000	36,472,330.78	100.000000	36,472,330.78	0.00	2.98
979QHT009	WELLS FARGO REPO					0.42	01 Jul 2016		
		43,783,014.290	Local	100.000000	43,783,014.29	100.000000	43,783,014.29	0.00	3.58
			Base	100.000000	43,783,014.29	100.000000	43,783,014.29	0.00	3.58
979QHT009	WELLS FARGO REPO					0.42	07 Jul 2016		
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.25
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.25
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	01 Jul 2016		
		79,254,013.620	Local	100.000000	79,254,013.62	100.000000	79,254,013.62	0.00	6.47
			Base	100.000000	79,254,013.62	100.000000	79,254,013.62	0.00	6.47
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.5	07 Jul 2016		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.08
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.08
US DOLLAR Total									
		1,054,883,439.870	Local		1,053,977,654.42		1,054,175,424.43	197,770.01	86.09
			Base		1,053,977,654.42		1,054,175,424.43	197,770.01	86.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	1,054,883,439.870		1,053,977,654.42		1,054,175,424.43	197,770.01	86.09
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	100.052851	20,010,570.26	100.102400	20,020,480.00	9,909.74	1.64
		Base		100.052851	20,010,570.26	100.102400	20,020,480.00	9,909.74	1.64
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	20,000,000.000	100.028985	20,005,796.90	100.028985	20,005,796.90	0.00	1.63
		Base		100.028985	20,005,796.90	100.028985	20,005,796.90	0.00	1.63
912828J35	US TREASURY N/B 02/17 0.5					0.5	28 Feb 2017		
		Local	20,000,000.000	99.991026	19,998,205.10	100.027300	20,005,460.00	7,254.90	1.63
		Base		99.991026	19,998,205.10	100.027300	20,005,460.00	7,254.90	1.63
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		Local	10,000,000.000	100.224063	10,022,406.26	100.224063	10,022,406.26	0.00	0.82
		Base		100.224063	10,022,406.26	100.224063	10,022,406.26	0.00	0.82
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	101.366658	10,136,665.83	101.409400	10,140,940.00	4,274.17	0.83
		Base		101.366658	10,136,665.83	101.409400	10,140,940.00	4,274.17	0.83
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		Local	20,000,000.000	100.118998	20,023,799.63	100.161300	20,032,260.00	8,460.37	1.64
		Base		100.118998	20,023,799.63	100.161300	20,032,260.00	8,460.37	1.64
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	20,000,000.000	100.204474	20,040,894.78	100.249100	20,049,820.00	8,925.22	1.64
		Base		100.204474	20,040,894.78	100.249100	20,049,820.00	8,925.22	1.64

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.040200	10,004,019.95	100.097700	10,009,770.00	5,750.05	0.82
			Base	100.040200	10,004,019.95	100.097700	10,009,770.00	5,750.05	0.82
912828WV8	US TREASURY FRN 07/16 VAR					0.3301709	31 Jul 2016		
		40,000,000.000	Local	100.000333	40,000,133.22	100.000333	40,000,133.22	0.00	3.27
			Base	100.000333	40,000,133.22	100.000333	40,000,133.22	0.00	3.27
US DOLLAR Total									
		170,000,000.000	Local		170,230,940.03		170,287,066.38	56,126.35	13.91
			Base		170,230,940.03		170,287,066.38	56,126.35	13.91
FIXED INCOME Total									
		170,000,000.000	Base		170,230,940.03		170,287,066.38	56,126.35	13.91

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Books Closed

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		1,224,883,484.870	Base	1,224,208,639.45		1,224,462,535.81	253,896.36	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.774492	2,272,464.79	100.766000	2,272,273.30	-191.49	0.75
		Base		100.774492	2,272,464.79	100.766000	2,272,273.30	-191.49	0.75
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	4,216,091.230	100.000000	4,216,091.23	100.000000	4,216,091.23	0.00	1.39
		Base		100.000000	4,216,091.23	100.000000	4,216,091.23	0.00	1.39
US DOLLAR Total									
		Local	6,471,091.230		6,488,556.02		6,488,364.53	-191.49	2.14
		Base			6,488,556.02		6,488,364.53	-191.49	2.14
CASH EQUIVALENT Total									
		Base	6,471,091.230		6,488,556.02		6,488,364.53	-191.49	2.14
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	103.351959	2,521,787.79	103.294000	2,520,373.60	-1,414.19	0.83
		Base		103.351959	2,521,787.79	103.294000	2,520,373.60	-1,414.19	0.83
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	100.000000	4,760,000.00	100.000000	4,760,000.00	0.00	1.57
		Base		100.000000	4,760,000.00	100.000000	4,760,000.00	0.00	1.57
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	100.000000	2,380,000.00	100.000000	2,380,000.00	0.00	0.79
		Base		100.000000	2,380,000.00	100.000000	2,380,000.00	0.00	0.79
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	100.000000	8,930,000.01	100.000000	8,930,000.00	-0.01	2.95
		Base		100.000000	8,930,000.01	100.000000	8,930,000.00	-0.01	2.95

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Base Currency: 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	100.000000	1,035,000.00	100.000000	1,035,000.00	0.00	0.34
		Base		100.000000	1,035,000.00	100.000000	1,035,000.00	0.00	0.34
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	100.659034	7,851,404.69	100.603000	7,847,034.00	-4,370.69	2.59
		Base		100.659034	7,851,404.69	100.603000	7,847,034.00	-4,370.69	2.59
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	100.395485	3,513,841.97	100.395485	3,513,841.97	0.00	1.16
		Base		100.395485	3,513,841.97	100.395485	3,513,841.97	0.00	1.16
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	100.310951	3,636,271.96	100.310951	3,636,271.96	0.00	1.20
		Base		100.310951	3,636,271.96	100.310951	3,636,271.96	0.00	1.20
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	102.305057	9,739,441.40	102.278000	9,736,865.60	-2,575.80	3.21
		Base		102.305057	9,739,441.40	102.278000	9,736,865.60	-2,575.80	3.21
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	107.003930	7,677,531.96	107.569000	7,718,075.75	40,543.79	2.55
		Base		107.003930	7,677,531.96	107.569000	7,718,075.75	40,543.79	2.55
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	102.568328	4,102,733.13	102.568000	4,102,720.00	-13.13	1.35
		Base		102.568328	4,102,733.13	102.568000	4,102,720.00	-13.13	1.35
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	104.374043	4,341,960.19	104.401000	4,343,081.60	1,121.41	1.43
		Base		104.374043	4,341,960.19	104.401000	4,343,081.60	1,121.41	1.43
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	106.064324	5,101,693.99	106.078000	5,102,351.80	657.81	1.68
		Base		106.064324	5,101,693.99	106.078000	5,102,351.80	657.81	1.68
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	102.675267	4,594,718.22	102.723000	4,596,854.25	2,136.03	1.52
		Base		102.675267	4,594,718.22	102.723000	4,596,854.25	2,136.03	1.52

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		5,950,000.000	Local	102.796364	6,116,383.65	102.723000	6,112,018.50	-4,365.15	2.02
			Base	102.796364	6,116,383.65	102.723000	6,112,018.50	-4,365.15	2.02
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		2,985,000.000	Local	102.742696	3,066,869.48	102.723000	3,066,281.55	-587.93	1.01
			Base	102.742696	3,066,869.48	102.723000	3,066,281.55	-587.93	1.01
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		1,355,000.000	Local	102.110770	1,383,600.94	102.117000	1,383,685.35	84.41	0.46
			Base	102.110770	1,383,600.94	102.117000	1,383,685.35	84.41	0.46
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		5,020,000.000	Local	101.703848	5,105,533.19	101.808000	5,110,761.60	5,228.41	1.69
			Base	101.703848	5,105,533.19	101.808000	5,110,761.60	5,228.41	1.69
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		4,000,000.000	Local	101.858319	4,074,332.76	101.787000	4,071,480.00	-2,852.76	1.34
			Base	101.858319	4,074,332.76	101.787000	4,071,480.00	-2,852.76	1.34
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		2,200,000.000	Local	108.109116	2,378,400.56	108.632000	2,389,904.00	11,503.44	0.79
			Base	108.109116	2,378,400.56	108.632000	2,389,904.00	11,503.44	0.79
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		3,100,000.000	Local	101.530483	3,147,444.98	101.510000	3,146,810.00	-634.98	1.04
			Base	101.530483	3,147,444.98	101.510000	3,146,810.00	-634.98	1.04
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		4,000,000.000	Local	103.675255	4,147,010.21	103.666000	4,146,640.00	-370.21	1.37
			Base	103.675255	4,147,010.21	103.666000	4,146,640.00	-370.21	1.37
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		1,325,000.000	Local	101.386333	1,343,368.91	101.420000	1,343,815.00	446.09	0.44
			Base	101.386333	1,343,368.91	101.420000	1,343,815.00	446.09	0.44
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		11,350,000.000	Local	102.732437	11,660,131.59	102.723000	11,659,060.50	-1,071.09	3.85
			Base	102.732437	11,660,131.59	102.723000	11,659,060.50	-1,071.09	3.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	105.316454	3,001,518.95	105.371000	3,003,073.50	1,554.55	0.99
		Base		105.316454	3,001,518.95	105.371000	3,003,073.50	1,554.55	0.99
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	104.077365	9,351,351.27	104.142000	9,357,158.70	5,807.43	3.09
		Base		104.077365	9,351,351.27	104.142000	9,357,158.70	5,807.43	3.09
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.436808	3,213,977.85	100.459000	3,214,688.00	710.15	1.06
		Base		100.436808	3,213,977.85	100.459000	3,214,688.00	710.15	1.06
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	102.976937	10,328,586.74	103.001000	10,331,000.30	2,413.56	3.41
		Base		102.976937	10,328,586.74	103.001000	10,331,000.30	2,413.56	3.41
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	107.853486	3,235,604.59	108.695000	3,260,850.00	25,245.41	1.08
		Base		107.853486	3,235,604.59	108.695000	3,260,850.00	25,245.41	1.08
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	102.617715	1,647,014.32	102.503000	1,645,173.15	-1,841.17	0.54
		Base		102.617715	1,647,014.32	102.503000	1,645,173.15	-1,841.17	0.54
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	102.606213	3,180,792.60	102.520000	3,178,120.00	-2,672.60	1.05
		Base		102.606213	3,180,792.60	102.520000	3,178,120.00	-2,672.60	1.05
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	100.395485	4,668,390.05	100.395485	4,668,390.05	0.00	1.54
		Base		100.395485	4,668,390.05	100.395485	4,668,390.05	0.00	1.54
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	101.164948	4,957,082.47	101.072000	4,952,528.00	-4,554.47	1.63
		Base		101.164948	4,957,082.47	101.072000	4,952,528.00	-4,554.47	1.63
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	105.996328	7,949,724.62	106.224000	7,966,800.00	17,075.38	2.63
		Base		105.996328	7,949,724.62	106.224000	7,966,800.00	17,075.38	2.63

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6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	103.246352	1,151,196.82	103.294000	1,151,728.10	531.28	0.38
		Base		103.246352	1,151,196.82	103.294000	1,151,728.10	531.28	0.38
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	104.076158	10,407,615.83	104.154000	10,415,400.00	7,784.17	3.44
		Base		104.076158	10,407,615.83	104.154000	10,415,400.00	7,784.17	3.44
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	104.027821	5,201,391.05	104.029000	5,201,450.00	58.95	1.72
		Base		104.027821	5,201,391.05	104.029000	5,201,450.00	58.95	1.72
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	102.337581	10,233,758.14	102.280000	10,228,000.00	-5,758.14	3.37
		Base		102.337581	10,233,758.14	102.280000	10,228,000.00	-5,758.14	3.37
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	100.377492	9,606,126.01	100.377492	9,606,126.01	0.00	3.17
		Base		100.377492	9,606,126.01	100.377492	9,606,126.01	0.00	3.17
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	100.924921	7,322,102.99	100.924921	7,322,102.99	0.00	2.42
		Base		100.924921	7,322,102.99	100.924921	7,322,102.99	0.00	2.42
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	106.116259	2,260,276.32	106.078000	2,259,461.40	-814.92	0.75
		Base		106.116259	2,260,276.32	106.078000	2,259,461.40	-814.92	0.75
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	102.200000	3,066,000.00	102.520000	3,075,600.00	9,600.00	1.01
		Base		102.200000	3,066,000.00	102.520000	3,075,600.00	9,600.00	1.01
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	104.182842	12,241,483.98	104.164000	12,239,270.00	-2,213.98	4.04
		Base		104.182842	12,241,483.98	104.164000	12,239,270.00	-2,213.98	4.04
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	103.964860	11,436,134.63	103.983000	11,438,130.00	1,995.37	3.77
		Base		103.964860	11,436,134.63	103.983000	11,438,130.00	1,995.37	3.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.49
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.49
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	103.399702	1,033,997.02	103.398000	1,033,980.00	-17.02	0.34
		Base		103.399702	1,033,997.02	103.398000	1,033,980.00	-17.02	0.34
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	106.029578	4,177,565.39	106.682000	4,203,270.80	25,705.41	1.39
		Base		106.029578	4,177,565.39	106.682000	4,203,270.80	25,705.41	1.39
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	105.877612	9,640,156.54	106.093000	9,659,767.65	19,611.11	3.19
		Base		105.877612	9,640,156.54	106.093000	9,659,767.65	19,611.11	3.19
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	103.107525	5,155,376.27	103.103000	5,155,150.00	-226.27	1.70
		Base		103.107525	5,155,376.27	103.103000	5,155,150.00	-226.27	1.70
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	106.812393	10,681,239.28	106.879000	10,687,900.00	6,660.72	3.53
		Base		106.812393	10,681,239.28	106.879000	10,687,900.00	6,660.72	3.53
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	102.610714	6,279,775.72	102.567000	6,277,100.40	-2,675.32	2.07
		Base		102.610714	6,279,775.72	102.567000	6,277,100.40	-2,675.32	2.07
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	104.500964	7,842,797.37	104.749000	7,861,412.45	18,615.08	2.59
		Base		104.500964	7,842,797.37	104.749000	7,861,412.45	18,615.08	2.59
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	100.376335	2,007,526.69	100.318000	2,006,360.00	-1,166.69	0.66
		Base		100.376335	2,007,526.69	100.318000	2,006,360.00	-1,166.69	0.66
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.65
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.65

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Base Currency: 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	104.316021	6,102,487.25	104.380000	6,106,230.00	3,742.75	2.01
			Base	104.316021	6,102,487.25	104.380000	6,106,230.00	3,742.75	2.01
US DOLLAR Total									
		287,555,000.000	Local		296,490,512.34		296,659,148.53	168,636.19	97.86
			Base		296,490,512.34		296,659,148.53	168,636.19	97.86
FIXED INCOME Total									
		287,555,000.000	Base		296,490,512.34		296,659,148.53	168,636.19	97.86

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		294,026,091.230	Base	302,979,068.36		303,147,513.06	168,444.70	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,993,331.180	1.000000	2,993,331.18	1.000000	2,993,331.18	0.00	0.88
		Base		1.000000	2,993,331.18	1.000000	2,993,331.18	0.00	0.88
US DOLLAR Total									
		Local	2,993,331.180		2,993,331.18		2,993,331.18	0.00	0.88
		Base			2,993,331.18		2,993,331.18	0.00	0.88
CASH Total									
		Base	2,993,331.180		2,993,331.18		2,993,331.18	0.00	0.88
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2KM7	ANGLESEA FDG PLC & ANG					0.74	21 Oct 2016		
		Local	5,000,000.000	99.769778	4,988,488.89	99.769467	4,988,473.35	-15.54	1.47
		Base		99.769778	4,988,488.89	99.769467	4,988,473.35	-15.54	1.47
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.292000	4,964,600.00	99.383844	4,969,192.20	4,592.20	1.46
		Base		99.292000	4,964,600.00	99.383844	4,969,192.20	4,592.20	1.46
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		Local	5,000,000.000	99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	1.47
		Base		99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	1.47
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		Local	5,000,000.000	99.422056	4,971,102.78	99.555956	4,977,797.80	6,695.02	1.46
		Base		99.422056	4,971,102.78	99.555956	4,977,797.80	6,695.02	1.46
48803TBQ6	KELLS FDG LLC					0.6	22 Sep 2016		
		Local	5,000,000.000	99.861667	4,993,083.33	99.861667	4,993,083.33	0.00	1.47
		Base		99.861667	4,993,083.33	99.861667	4,993,083.33	0.00	1.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60689FGS1	MIZUHO BANK LTD				0.83	26 Jul 2016		
	5,000,000.000	Local	99.942361	4,997,118.05	99.942361	4,997,118.05	0.00	1.47
		Base	99.942361	4,997,118.05	99.942361	4,997,118.05	0.00	1.47
912796HE2	TREASURY BILL 09/16 0.00000				0.328	15 Sep 2016		
	5,000,000.000	Local	99.930756	4,996,537.78	99.930756	4,996,537.78	0.00	1.47
		Base	99.930756	4,996,537.78	99.930756	4,996,537.78	0.00	1.47
96121TL48	WESTPAC BKING CORP N				0.78	01 Aug 2016		
	5,000,000.000	Local	99.999999	4,999,999.93	99.999999	4,999,999.93	0.00	1.47
		Base	99.999999	4,999,999.93	99.999999	4,999,999.93	0.00	1.47
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.8	01 Jul 2016		
	32,509,792.360	Local	100.000000	32,509,792.36	100.000000	32,509,792.36	0.00	9.56
		Base	100.000000	32,509,792.36	100.000000	32,509,792.36	0.00	9.56
US DOLLAR Total								
	72,509,792.360	Local		72,417,762.01		72,429,033.69	11,271.68	21.30
		Base		72,417,762.01		72,429,033.69	11,271.68	21.30
CASH EQUIVALENT Total								
	72,509,792.360	Base		72,417,762.01		72,429,033.69	11,271.68	21.30

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
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.8	17 Feb 2021		
	2,000,000.000	Local	102.192986	2,043,859.72	102.604000	2,052,080.00	8,220.28	0.60
		Base	102.192986	2,043,859.72	102.604000	2,052,080.00	8,220.28	0.60
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.25	05 May 2021		
	2,000,000.000	Local	99.940937	1,998,818.74	101.774000	2,035,480.00	36,661.26	0.60
		Base	99.940937	1,998,818.74	101.774000	2,035,480.00	36,661.26	0.60
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5				4.5	01 Apr 2018		
	2,100,000.000	Local	99.221240	2,083,646.04	105.469200	2,214,853.20	131,207.16	0.65
		Base	99.221240	2,083,646.04	105.469200	2,214,853.20	131,207.16	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.551183	995,511.83	104.519000	1,045,190.00	49,678.17	0.31
		Base		99.551183	995,511.83	104.519000	1,045,190.00	49,678.17	0.31
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.985003	4,999,250.14	101.692900	5,084,645.00	85,394.86	1.50
		Base		99.985003	4,999,250.14	101.692900	5,084,645.00	85,394.86	1.50
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.81445	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.927550	2,997,826.50	-2,173.50	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.927550	2,997,826.50	-2,173.50	0.88
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	2,450,000.000	100.001474	2,450,036.12	100.139000	2,453,405.50	3,369.38	0.72
		Base		100.001474	2,450,036.12	100.139000	2,453,405.50	3,369.38	0.72
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6401	26 Sep 2016		
		Local	3,000,000.000	99.997065	2,999,911.94	99.997065	2,999,911.94	0.00	0.88
		Base		99.997065	2,999,911.94	99.997065	2,999,911.94	0.00	0.88
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	5,000,000.000	99.916895	4,995,844.73	100.616400	5,030,820.00	34,975.27	1.48
		Base		99.916895	4,995,844.73	100.616400	5,030,820.00	34,975.27	1.48
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.995849	1,999,916.97	99.995849	1,999,916.97	0.00	0.59
		Base		99.995849	1,999,916.97	99.995849	1,999,916.97	0.00	0.59
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.92205	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.883970	2,996,519.10	-3,480.90	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.883970	2,996,519.10	-3,480.90	0.88
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	98.806150	2,964,184.50	-35,815.50	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.806150	2,964,184.50	-35,815.50	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.8423	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.120120	4,956,006.00	-43,994.00	1.46
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.120120	4,956,006.00	-43,994.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,432,974.060	99.996228	1,432,920.01	99.967730	1,432,511.64	-408.37	0.42
Original Face:		Base	3,000,000.000	99.996228	1,432,920.01	99.967730	1,432,511.64	-408.37	0.42
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	2,184,164.290	99.994563	2,184,045.53	100.007220	2,184,321.99	276.46	0.64
Original Face:		Base	3,000,000.000	99.994563	2,184,045.53	100.007220	2,184,321.99	276.46	0.64
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.89205	15 Nov 2018		
		Local	2,184,164.290	100.000000	2,184,164.29	100.108830	2,186,541.32	2,377.03	0.64
Original Face:		Base	3,000,000.000	100.000000	2,184,164.29	100.108830	2,186,541.32	2,377.03	0.64
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.038512	2,560,985.90	100.038512	2,560,985.90	0.00	0.75
		Base		100.038512	2,560,985.90	100.038512	2,560,985.90	0.00	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	99.764000	4,988,200.00	-11,800.00	1.47
		Base		100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	1.47
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.773	15 Oct 2020		
		Local	5,000,000.000	99.987311	4,999,365.56	100.541610	5,027,080.50	27,714.94	1.48
Original Face:		Base	5,000,000.000	99.987311	4,999,365.56	100.541610	5,027,080.50	27,714.94	1.48
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.847891	2,995,436.72	102.204100	3,066,123.00	70,686.28	0.90
		Base		99.847891	2,995,436.72	102.204100	3,066,123.00	70,686.28	0.90
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	100.068400	2,001,368.00	1,368.00	0.59
		Base		100.000000	2,000,000.00	100.068400	2,001,368.00	1,368.00	0.59
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988573	3,999,542.90	101.041310	4,041,652.40	42,109.50	1.19
Original Face:		Base	4,000,000.000	99.988573	3,999,542.90	101.041310	4,041,652.40	42,109.50	1.19
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.987019	3,999,480.76	99.982280	3,999,291.20	-189.56	1.18
Original Face:		Base	4,000,000.000	99.987019	3,999,480.76	99.982280	3,999,291.20	-189.56	1.18

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30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	101.624700	4,064,988.00	64,988.00	1.20
		Base		100.000000	4,000,000.00	101.624700	4,064,988.00	64,988.00	1.20
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	103.104600	1,546,569.00	46,569.00	0.45
		Base		100.000000	1,500,000.00	103.104600	1,546,569.00	46,569.00	0.45
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,495,597.600	101.485417	3,547,521.80	99.969383	3,494,527.35	-52,994.45	1.03
Original Face:		Base	5,000,000.000	101.485417	3,547,521.80	99.969383	3,494,527.35	-52,994.45	1.03
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	97,239.300	100.892129	98,106.80	105.875016	102,952.12	4,845.32	0.03
Original Face:		Base	3,158,366.000	100.892129	98,106.80	105.875016	102,952.12	4,845.32	0.03
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	103,151.280	100.301499	103,462.28	104.474081	107,766.35	4,304.07	0.03
Original Face:		Base	2,500,000.000	100.301499	103,462.28	104.474081	107,766.35	4,304.07	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	99.883700	3,995,348.00	-4,652.00	1.17
		Base		100.000000	4,000,000.00	99.883700	3,995,348.00	-4,652.00	1.17
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	100.003200	3,000,096.00	96.00	0.88
		Base		100.000000	3,000,000.00	100.003200	3,000,096.00	96.00	0.88
3134G8KL2	FREDDIE MAC NOTES 02/19 1.3					1.3	26 Feb 2019		
		Local	1,217,000.000	100.000000	1,217,000.00	100.081000	1,217,985.77	985.77	0.36
		Base		100.000000	1,217,000.00	100.081000	1,217,985.77	985.77	0.36
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,716,388.110	103.025714	2,798,578.25	104.379980	2,835,365.37	36,787.12	0.83
Original Face:		Base	5,100,000.000	103.025714	2,798,578.25	104.379980	2,835,365.37	36,787.12	0.83
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.9533	25 Jun 2022		
		Local	2,735,841.510	100.000000	2,735,841.51	99.333220	2,717,599.47	-18,242.04	0.80
Original Face:		Base	3,000,000.000	100.000000	2,735,841.51	99.333220	2,717,599.47	-18,242.04	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	4,334,226.820	100.458836	4,354,113.80	100.328170	4,348,450.45	-5,663.35	1.28
Original Face:		Base	7,000,000.000	100.458836	4,354,113.80	100.328170	4,348,450.45	-5,663.35	1.28
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,389,104.700	100.247451	3,397,491.06	101.520310	3,440,629.60	43,138.54	1.01
Original Face:		Base	5,000,000.000	100.247451	3,397,491.06	101.520310	3,440,629.60	43,138.54	1.01
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	4,756,608.630	99.327065	4,724,599.73	106.208020	5,051,899.85	327,300.12	1.49
Original Face:		Base	9,000,000.000	99.327065	4,724,599.73	106.208020	5,051,899.85	327,300.12	1.49
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	102.280200	5,492,446.74	122,446.74	1.62
		Base		100.000000	5,370,000.00	102.280200	5,492,446.74	122,446.74	1.62
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,666,072.650	98.329374	1,638,238.81	102.742090	1,711,757.86	73,519.05	0.50
Original Face:		Base	5,000,000.000	98.329374	1,638,238.81	102.742090	1,711,757.86	73,519.05	0.50
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,564,976.400	97.918694	1,532,404.46	100.627470	1,574,796.16	42,391.70	0.46
Original Face:		Base	5,000,000.000	97.918694	1,532,404.46	100.627470	1,574,796.16	42,391.70	0.46
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	577,126.520	100.809325	581,797.35	102.559960	591,900.73	10,103.38	0.17
Original Face:		Base	4,000,000.000	100.809325	581,797.35	102.559960	591,900.73	10,103.38	0.17
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	278,114.610	102.300037	284,511.35	103.656470	288,283.79	3,772.44	0.08
Original Face:		Base	3,000,000.000	102.300037	284,511.35	103.656470	288,283.79	3,772.44	0.08
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	272,647.920	99.821194	272,160.41	101.598680	277,006.69	4,846.28	0.08
Original Face:		Base	2,000,000.000	99.821194	272,160.41	101.598680	277,006.69	4,846.28	0.08
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,262,829.880	102.994352	1,300,643.45	105.383410	1,330,813.19	30,169.74	0.39
Original Face:		Base	2,000,000.000	102.994352	1,300,643.45	105.383410	1,330,813.19	30,169.74	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	973,474.170	102.354273	996,392.41	103.682480	1,009,322.16	12,929.75	0.30
Original Face:		Base	3,000,000.000	102.354273	996,392.41	103.682480	1,009,322.16	12,929.75	0.30
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,134,410.150	103.119859	3,232,199.32	107.085500	3,356,498.78	124,299.46	0.99
Original Face:		Base	4,750,000.000	103.119859	3,232,199.32	107.085500	3,356,498.78	124,299.46	0.99
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	976,577.300	99.293724	969,679.97	102.485430	1,000,849.45	31,169.48	0.29
Original Face:		Base	2,000,000.000	99.293724	969,679.97	102.485430	1,000,849.45	31,169.48	0.29
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.539905	2,090,798.09	110.341430	2,206,828.60	116,030.51	0.65
Original Face:		Base	2,000,000.000	104.539905	2,090,798.09	110.341430	2,206,828.60	116,030.51	0.65
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	638,576.280	100.313399	640,577.57	103.097110	658,353.69	17,776.12	0.19
Original Face:		Base	2,000,000.000	100.313399	640,577.57	103.097110	658,353.69	17,776.12	0.19
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	247,346.360	102.162336	252,694.82	105.489671	260,924.86	8,230.04	0.08
Original Face:		Base	500,000.000	102.162336	252,694.82	105.489671	260,924.86	8,230.04	0.08
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,519,497.410	105.809722	5,840,164.84	108.319090	5,978,669.37	138,504.53	1.76
Original Face:		Base	7,000,000.000	105.809722	5,840,164.84	108.319090	5,978,669.37	138,504.53	1.76
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	133,212.120	100.067073	133,301.47	102.703090	136,812.96	3,511.49	0.04
Original Face:		Base	6,000,000.000	100.067073	133,301.47	102.703090	136,812.96	3,511.49	0.04
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	186,563.500	102.096075	190,474.01	105.326320	196,500.47	6,026.46	0.06
Original Face:		Base	10,000,000.000	102.096075	190,474.01	105.326320	196,500.47	6,026.46	0.06
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	317,122.990	104.440400	331,204.52	102.140790	323,911.93	-7,292.59	0.10
Original Face:		Base	1,625,000.000	104.440400	331,204.52	102.140790	323,911.93	-7,292.59	0.10

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31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	29,067.650	103.772063	30,164.10	101.310200	29,448.49	-715.61	0.01
Original Face:		Base	2,500,000.000	103.772063	30,164.10	101.310200	29,448.49	-715.61	0.01
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	47,420.320	101.699967	48,226.45	101.002120	47,895.53	-330.92	0.01
Original Face:		Base	2,000,000.000	101.699967	48,226.45	101.002120	47,895.53	-330.92	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	868,335.060	99.076462	860,315.66	103.897210	902,175.90	41,860.24	0.27
Original Face:		Base	3,000,000.000	99.076462	860,315.66	103.897210	902,175.90	41,860.24	0.27
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,358,073.820	97.927197	1,329,923.62	101.157130	1,373,788.50	43,864.88	0.40
Original Face:		Base	4,867,385.000	97.927197	1,329,923.62	101.157130	1,373,788.50	43,864.88	0.40
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	557,201.850	106.003740	590,654.80	108.188140	602,826.32	12,171.52	0.18
Original Face:		Base	5,000,000.000	106.003740	590,654.80	108.188140	602,826.32	12,171.52	0.18
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	99,840.630	100.386035	100,226.05	103.396033	103,231.25	3,005.20	0.03
Original Face:		Base	3,000,000.000	100.386035	100,226.05	103.396033	103,231.25	3,005.20	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,632,906.110	103.067605	4,775,025.38	106.358175	4,927,474.39	152,449.01	1.45
Original Face:		Base	7,000,000.000	103.067605	4,775,025.38	106.358175	4,927,474.39	152,449.01	1.45
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	2,841,681.270	99.999907	2,841,678.64	99.998120	2,841,627.85	-50.79	0.84
Original Face:		Base	4,500,000.000	99.999907	2,841,678.64	99.998120	2,841,627.85	-50.79	0.84
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998084	1,749,966.47	100.602540	1,760,544.45	10,577.98	0.52
Original Face:		Base	1,750,000.000	99.998084	1,749,966.47	100.602540	1,760,544.45	10,577.98	0.52
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.89205	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.035980	2,000,719.60	719.60	0.59
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.035980	2,000,719.60	719.60	0.59

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36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	125,872.820	101.451759	127,700.19	103.768028	130,615.74	2,915.55	0.04
Original Face:		Base	1,808,277.000	101.451759	127,700.19	103.768028	130,615.74	2,915.55	0.04
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997289	9,999,728.91	100.811610	10,081,161.00	81,432.09	2.96
Original Face:		Base	10,000,000.000	99.997289	9,999,728.91	100.811610	10,081,161.00	81,432.09	2.96
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.173162	1,774,066.70	102.763600	1,819,943.36	45,876.66	0.54
		Base		100.173162	1,774,066.70	102.763600	1,819,943.36	45,876.66	0.54
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6525	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	99.377400	3,975,096.00	-24,904.00	1.17
		Base		100.000000	4,000,000.00	99.377400	3,975,096.00	-24,904.00	1.17
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	5,000,000.000	100.342555	5,017,127.73	100.519300	5,025,965.00	8,837.27	1.48
		Base		100.342555	5,017,127.73	100.519300	5,025,965.00	8,837.27	1.48
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	39,840.860	100.118572	39,888.10	101.220090	40,326.95	438.85	0.01
Original Face:		Base	5,650,000.000	100.118572	39,888.10	101.220090	40,326.95	438.85	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,778,006.050	99.961717	1,777,325.38	103.231630	1,835,464.63	58,139.25	0.54
Original Face:		Base	5,000,000.000	99.961717	1,777,325.38	103.231630	1,835,464.63	58,139.25	0.54
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	903,637.890	99.794156	901,777.81	103.441680	934,738.21	32,960.40	0.27
Original Face:		Base	3,000,000.000	99.794156	901,777.81	103.441680	934,738.21	32,960.40	0.27
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	2,020,879.310	102.027547	2,061,853.58	102.367000	2,068,713.52	6,859.94	0.61
Original Face:		Base	2,289,667.000	102.027547	2,061,853.58	102.367000	2,068,713.52	6,859.94	0.61
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.987087	5,999,225.19	100.292310	6,017,538.60	18,313.41	1.77
Original Face:		Base	6,000,000.000	99.987087	5,999,225.19	100.292310	6,017,538.60	18,313.41	1.77

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44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	3,456,909.200	99.997679	3,456,828.95	100.026140	3,457,812.84	983.89	1.02
Original Face:		Base	5,000,000.000	99.997679	3,456,828.95	100.026140	3,457,812.84	983.89	1.02
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.992343	1,999,846.85	100.306400	2,006,128.00	6,281.15	0.59
		Base		99.992343	1,999,846.85	100.306400	2,006,128.00	6,281.15	0.59
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.946773	1,998,935.46	100.223300	2,004,466.00	5,530.54	0.59
		Base		99.946773	1,998,935.46	100.223300	2,004,466.00	5,530.54	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	100.016800	3,000,504.00	504.00	0.88
		Base		100.000000	3,000,000.00	100.016800	3,000,504.00	504.00	0.88
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.963609	2,998,908.28	101.754900	3,052,647.00	53,738.72	0.90
		Base		99.963609	2,998,908.28	101.754900	3,052,647.00	53,738.72	0.90
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	104.886204	3,146,586.11	105.334700	3,160,041.00	13,454.89	0.93
		Base		104.886204	3,146,586.11	105.334700	3,160,041.00	13,454.89	0.93
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.140852	991,408.52	103.880500	1,038,805.00	47,396.48	0.31
		Base		99.140852	991,408.52	103.880500	1,038,805.00	47,396.48	0.31
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.994716	3,999,788.65	101.275000	4,051,000.00	51,211.35	1.19
		Base		99.994716	3,999,788.65	101.275000	4,051,000.00	51,211.35	1.19
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	4,050,000.000	98.763778	3,999,933.02	99.847300	4,043,815.65	43,882.63	1.19
		Base		98.763778	3,999,933.02	99.847300	4,043,815.65	43,882.63	1.19
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.975191	799,801.53	103.311700	826,493.60	26,692.07	0.24
		Base		99.975191	799,801.53	103.311700	826,493.60	26,692.07	0.24

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64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.998610	2,999,958.30	99.998610	2,999,958.30	0.00	0.88
		Base		99.998610	2,999,958.30	99.998610	2,999,958.30	0.00	0.88
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.979168	1,999,583.35	100.510690	2,010,213.80	10,630.45	0.59
Original Face:		Base	2,000,000.000	99.979168	1,999,583.35	100.510690	2,010,213.80	10,630.45	0.59
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.976127	4,998,806.33	100.064300	5,003,215.00	4,408.67	1.47
		Base		99.976127	4,998,806.33	100.064300	5,003,215.00	4,408.67	1.47
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.709085	3,988,363.40	100.388800	4,015,552.00	27,188.60	1.18
		Base		99.709085	3,988,363.40	100.388800	4,015,552.00	27,188.60	1.18
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.980196	2,999,405.89	99.980196	2,999,405.89	0.00	0.88
		Base		99.980196	2,999,405.89	99.980196	2,999,405.89	0.00	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	100.858900	2,017,178.00	17,178.00	0.59
		Base		100.000000	2,000,000.00	100.858900	2,017,178.00	17,178.00	0.59
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.150985	1,001,509.85	106.025600	1,060,256.00	58,746.15	0.31
		Base		100.150985	1,001,509.85	106.025600	1,060,256.00	58,746.15	0.31
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.0661	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.949600	4,997,480.00	-2,520.00	1.47
		Base		100.000000	5,000,000.00	99.949600	4,997,480.00	-2,520.00	1.47
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.888404	998,884.04	106.180100	1,061,801.00	62,916.96	0.31
		Base		99.888404	998,884.04	106.180100	1,061,801.00	62,916.96	0.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	1,789,324.330	99.993467	1,789,207.44	99.932710	1,788,120.29	-1,087.15	0.53
Original Face:		Base	4,000,000.000	99.993467	1,789,207.44	99.932710	1,788,120.29	-1,087.15	0.53

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.978479	1,999,569.58	99.978479	1,999,569.58	0.00	0.59
		Base		99.978479	1,999,569.58	99.978479	1,999,569.58	0.00	0.59
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.985381	4,999,269.05	100.407100	5,020,355.00	21,085.95	1.48
		Base		99.985381	4,999,269.05	100.407100	5,020,355.00	21,085.95	1.48
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.652853	2,712,953.47	99.027400	2,723,253.50	10,300.03	0.80
		Base		98.652853	2,712,953.47	99.027400	2,723,253.50	10,300.03	0.80
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.409922	5,070,496.11	101.562800	5,078,140.00	7,643.89	1.49
		Base		101.409922	5,070,496.11	101.562800	5,078,140.00	7,643.89	1.49
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.148667	5,007,433.33	100.773400	5,038,670.00	31,236.67	1.48
		Base		100.148667	5,007,433.33	100.773400	5,038,670.00	31,236.67	1.48
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.981558	4,999,077.91	99.858200	4,992,910.00	-6,167.91	1.47
		Base		99.981558	4,999,077.91	99.858200	4,992,910.00	-6,167.91	1.47
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.971505	999,715.05	103.474800	1,034,748.00	35,032.95	0.30
		Base		99.971505	999,715.05	103.474800	1,034,748.00	35,032.95	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	100.229700	5,011,485.00	11,485.00	1.47
		Base		100.000000	5,000,000.00	100.229700	5,011,485.00	11,485.00	1.47
US DOLLAR Total									
		Local	261,045,006.020		262,037,841.21		264,652,089.16	2,614,247.95	77.82
	Original Face:	Base	215,998,695.000		262,037,841.21		264,652,089.16	2,614,247.95	77.82
FIXED INCOME Total									
		Base	261,045,006.020		262,037,841.21		264,652,089.16	2,614,247.95	77.82

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Base Currency: 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: 215,998,695.000

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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								
		336,548,129.560	Base	337,448,934.40		340,074,454.03	2,625,519.63	100.00
Original Face:		215,998,695.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 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					0.2415966	31 Dec 2030		
			3.040	Local 100.000000	3.04	100.000000	3.04	0.00	100.00
				Base 100.000000	3.04	100.000000	3.04	0.00	100.00
US DOLLAR Total									
			3.040	Local	3.04		3.04	0.00	100.00
				Base	3.04		3.04	0.00	100.00
CASH EQUIVALENT Total									
			3.040	Base	3.04		3.04	0.00	100.00

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Books Closed

Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		3.040	Base	3.04		3.04	0.00	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	766,128.070	1.000000	766,128.07	1.000000	766,128.07	0.00	0.22
		Base		1.000000	766,128.07	1.000000	766,128.07	0.00	0.22
US DOLLAR Total									
		Local	766,128.070		766,128.07		766,128.07	0.00	0.22
		Base			766,128.07		766,128.07	0.00	0.22
CASH Total									
		Base	766,128.070		766,128.07		766,128.07	0.00	0.22
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.292000	4,964,600.00	99.383844	4,969,192.20	4,592.20	1.42
		Base		99.292000	4,964,600.00	99.383844	4,969,192.20	4,592.20	1.42
06538BGT4	BANK TOKYO MIT UFJ NY					0.82	27 Jul 2016		
		Local	5,000,000.000	99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	1.43
		Base		99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	1.43
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		Local	6,000,000.000	99.942361	5,996,541.67	99.942361	5,996,541.67	0.00	1.71
		Base		99.942361	5,996,541.67	99.942361	5,996,541.67	0.00	1.71
78009NHT6	ROYAL BK OF CANADA					0.9761	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.860000	1,997,200.00	-2,800.00	0.57
		Base		100.000000	2,000,000.00	99.860000	1,997,200.00	-2,800.00	0.57
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.930756	4,996,537.78	99.930756	4,996,537.78	0.00	1.43
		Base		99.930756	4,996,537.78	99.930756	4,996,537.78	0.00	1.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.8	01 Jul 2016		
		26,000,000.000	Local	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	7.42
			Base	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	7.42
US DOLLAR Total									
		49,000,000.000	Local		48,954,718.34		48,956,510.54	1,792.20	13.98
			Base		48,954,718.34		48,956,510.54	1,792.20	13.98
CASH EQUIVALENT Total									
		49,000,000.000	Base		48,954,718.34		48,956,510.54	1,792.20	13.98
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		2,000,000.000	Local	100.143964	2,002,879.27	101.096000	2,021,920.00	19,040.73	0.58
			Base	100.143964	2,002,879.27	101.096000	2,021,920.00	19,040.73	0.58
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		5,000,000.000	Local	100.168737	5,008,436.86	100.168737	5,008,436.86	0.00	1.43
			Base	100.168737	5,008,436.86	100.168737	5,008,436.86	0.00	1.43
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	102.192986	2,043,859.72	102.604000	2,052,080.00	8,220.28	0.59
			Base	102.192986	2,043,859.72	102.604000	2,052,080.00	8,220.28	0.59
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.2439	22 May 2018		
		5,000,000.000	Local	100.014871	5,000,743.54	99.780600	4,989,030.00	-11,713.54	1.42
			Base	100.014871	5,000,743.54	99.780600	4,989,030.00	-11,713.54	1.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.940937	2,998,228.11	101.774000	3,053,220.00	54,991.89	0.87
			Base	99.940937	2,998,228.11	101.774000	3,053,220.00	54,991.89	0.87
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.0366	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	99.681700	4,984,085.00	-15,915.00	1.42
			Base	100.000000	5,000,000.00	99.681700	4,984,085.00	-15,915.00	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	106.153325	2,118,820.36	106.905100	2,133,825.80	15,005.44	0.61
		Base		106.153325	2,118,820.36	106.905100	2,133,825.80	15,005.44	0.61
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6401	26 Sep 2016		
		Local	5,000,000.000	99.997065	4,999,853.23	99.997065	4,999,853.23	0.00	1.43
		Base		99.997065	4,999,853.23	99.997065	4,999,853.23	0.00	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.800734	2,994,022.02	103.159000	3,094,770.00	100,747.98	0.88
		Base		99.800734	2,994,022.02	103.159000	3,094,770.00	100,747.98	0.88
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9539	23 May 2017		
		Local	2,530,000.000	98.811366	2,499,927.57	99.877700	2,526,905.81	26,978.24	0.72
		Base		98.811366	2,499,927.57	99.877700	2,526,905.81	26,978.24	0.72
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	2,238,142.820	99.997129	2,238,078.57	99.948060	2,236,980.33	-1,098.24	0.64
Original Face:		Base	6,000,000.000	99.997129	2,238,078.57	99.948060	2,236,980.33	-1,098.24	0.64
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.92205	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.883970	2,996,519.10	-3,480.90	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.883970	2,996,519.10	-3,480.90	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	98.806150	2,964,184.50	-35,815.50	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.806150	2,964,184.50	-35,815.50	0.85
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.8423	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.120120	4,956,006.00	-43,994.00	1.41
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.120120	4,956,006.00	-43,994.00	1.41
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.996530	1,999,930.59	99.998200	1,999,964.00	33.41	0.57
		Base		99.996530	1,999,930.59	99.998200	1,999,964.00	33.41	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.974224	1,999,484.48	100.662400	2,013,248.00	13,763.52	0.57
		Base		99.974224	1,999,484.48	100.662400	2,013,248.00	13,763.52	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,432,974.060	99.996228	1,432,920.01	99.967730	1,432,511.64	-408.37	0.41
Original Face:		Base	3,000,000.000	99.996228	1,432,920.01	99.967730	1,432,511.64	-408.37	0.41
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	3,640,273.820	99.994558	3,640,075.73	100.007220	3,640,536.65	460.92	1.04
Original Face:		Base	5,000,000.000	99.994558	3,640,075.73	100.007220	3,640,536.65	460.92	1.04
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.89205	15 Nov 2018		
		Local	3,640,273.820	100.000000	3,640,273.82	100.108830	3,644,235.53	3,961.71	1.04
Original Face:		Base	5,000,000.000	100.000000	3,640,273.82	100.108830	3,644,235.53	3,961.71	1.04
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7961	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	1.42
		Base		100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	1.42
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	100.549200	5,027,460.00	27,460.00	1.44
		Base		100.000000	5,000,000.00	100.549200	5,027,460.00	27,460.00	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	0.57
		Base		100.000000	2,000,000.00	100.375000	2,007,500.00	7,500.00	0.57
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	100.068400	2,001,368.00	1,368.00	0.57
		Base		100.000000	2,000,000.00	100.068400	2,001,368.00	1,368.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.995952	1,999,919.04	100.381600	2,007,632.00	7,712.96	0.57
		Base		99.995952	1,999,919.04	100.381600	2,007,632.00	7,712.96	0.57
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988573	3,999,542.90	101.041310	4,041,652.40	42,109.50	1.15
Original Face:		Base	4,000,000.000	99.988573	3,999,542.90	101.041310	4,041,652.40	42,109.50	1.15
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.987019	3,999,480.76	99.982280	3,999,291.20	-189.56	1.14
Original Face:		Base	4,000,000.000	99.987019	3,999,480.76	99.982280	3,999,291.20	-189.56	1.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	101.624700	4,064,988.00	64,988.00	1.16
		Base		100.000000	4,000,000.00	101.624700	4,064,988.00	64,988.00	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	103.104600	1,546,569.00	46,569.00	0.44
		Base		100.000000	1,500,000.00	103.104600	1,546,569.00	46,569.00	0.44
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.79205	15 May 2036		
		Local	714,387.200	100.051532	714,755.34	99.666229	712,002.78	-2,752.56	0.20
Original Face:		Base	16,000,000.000	100.051532	714,755.34	99.666229	712,002.78	-2,752.56	0.20
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,495,597.600	101.485417	3,547,521.80	99.969383	3,494,527.35	-52,994.45	1.00
Original Face:		Base	5,000,000.000	101.485417	3,547,521.80	99.969383	3,494,527.35	-52,994.45	1.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,357,936.700	105.354105	7,751,888.39	102.715843	7,557,766.71	-194,121.68	2.16
Original Face:		Base	10,000,000.000	105.354105	7,751,888.39	102.715843	7,557,766.71	-194,121.68	2.16
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	118.484541	2,962,113.52	130.341800	3,258,545.00	296,431.48	0.93
		Base		118.484541	2,962,113.52	130.341800	3,258,545.00	296,431.48	0.93
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	117.460088	2,936,502.19	128.303100	3,207,577.50	271,075.31	0.92
		Base		117.460088	2,936,502.19	128.303100	3,207,577.50	271,075.31	0.92
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	100.003200	3,000,096.00	96.00	0.86
		Base		100.000000	3,000,000.00	100.003200	3,000,096.00	96.00	0.86
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.9533	25 Jun 2022		
		Local	2,735,841.510	100.000000	2,735,841.51	99.333220	2,717,599.47	-18,242.04	0.78
Original Face:		Base	3,000,000.000	100.000000	2,735,841.51	99.333220	2,717,599.47	-18,242.04	0.78
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.258763	5,062,938.14	103.993050	5,199,652.50	136,714.36	1.48
Original Face:		Base	5,000,000.000	101.258763	5,062,938.14	103.993050	5,199,652.50	136,714.36	1.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.785606	2,015,712.12	102.860970	2,057,219.40	41,507.28	0.59
Original Face:		Base	2,000,000.000	100.785606	2,015,712.12	102.860970	2,057,219.40	41,507.28	0.59
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,104,417.350	100.875517	2,122,841.89	100.258880	2,109,865.27	-12,976.62	0.60
Original Face:		Base	5,000,000.000	100.875517	2,122,841.89	100.258880	2,109,865.27	-12,976.62	0.60
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.725295	5,186,264.75	106.369600	5,318,480.00	132,215.25	1.52
Original Face:		Base	5,000,000.000	103.725295	5,186,264.75	106.369600	5,318,480.00	132,215.25	1.52
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.544052	3,136,321.57	110.341430	3,310,242.90	173,921.33	0.95
Original Face:		Base	3,000,000.000	104.544052	3,136,321.57	110.341430	3,310,242.90	173,921.33	0.95
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.677074	5,658,329.11	102.552210	5,707,030.42	48,701.31	1.63
Original Face:		Base	5,565,000.000	101.677074	5,658,329.11	102.552210	5,707,030.42	48,701.31	1.63
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.601601	4,790,675.94	108.197340	4,862,388.46	71,712.52	1.39
Original Face:		Base	4,494,000.000	106.601601	4,790,675.94	108.197340	4,862,388.46	71,712.52	1.39
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	638,576.280	100.313399	640,577.57	103.097110	658,353.69	17,776.12	0.19
Original Face:		Base	2,000,000.000	100.313399	640,577.57	103.097110	658,353.69	17,776.12	0.19
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,115,748.150	100.430544	2,124,857.37	100.444060	2,125,143.34	285.97	0.61
Original Face:		Base	5,000,000.000	100.430544	2,124,857.37	100.444060	2,125,143.34	285.97	0.61
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.674360	862,476.72	100.811470	855,157.06	-7,319.66	0.24
Original Face:		Base	10,630,000.000	101.674360	862,476.72	100.811470	855,157.06	-7,319.66	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	6,409,837.630	100.435543	6,437,755.26	98.664650	6,324,243.86	-113,511.40	1.81
Original Face:		Base	14,878,168.000	100.435543	6,437,755.26	98.664650	6,324,243.86	-113,511.40	1.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.970752	4,948,537.62	106.066730	5,303,336.50	354,798.88	1.51
Original Face:		Base	5,000,000.000	98.970752	4,948,537.62	106.066730	5,303,336.50	354,798.88	1.51
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,974,359.600	99.569007	2,961,540.33	101.409190	3,016,273.98	54,733.65	0.86
Original Face:		Base	5,000,000.000	99.569007	2,961,540.33	101.409190	3,016,273.98	54,733.65	0.86
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.440699	5,072,034.96	103.533070	5,176,653.50	104,618.54	1.48
Original Face:		Base	5,000,000.000	101.440699	5,072,034.96	103.533070	5,176,653.50	104,618.54	1.48
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.483855	5,174,192.75	104.318380	5,215,919.00	41,726.25	1.49
Original Face:		Base	5,000,000.000	103.483855	5,174,192.75	104.318380	5,215,919.00	41,726.25	1.49
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,328,871.250	104.193259	3,468,459.45	106.346158	3,540,126.68	71,667.23	1.01
Original Face:		Base	5,000,000.000	104.193259	3,468,459.45	106.346158	3,540,126.68	71,667.23	1.01
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,739,044.690	101.400624	1,763,402.17	102.884316	1,789,204.23	25,802.06	0.51
Original Face:		Base	1,800,000.000	101.400624	1,763,402.17	102.884316	1,789,204.23	25,802.06	0.51
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	473,544.700	106.587061	504,737.38	110.036910	521,073.96	16,336.58	0.15
Original Face:		Base	10,000,000.000	106.587061	504,737.38	110.036910	521,073.96	16,336.58	0.15
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.255856	6,495,351.36	110.844440	6,650,666.40	155,315.04	1.90
Original Face:		Base	6,000,000.000	108.255856	6,495,351.36	110.844440	6,650,666.40	155,315.04	1.90
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,358,710.970	106.755177	4,653,149.59	104.845600	4,569,916.67	-83,232.92	1.30
Original Face:		Base	5,568,000.000	106.755177	4,653,149.59	104.845600	4,569,916.67	-83,232.92	1.30
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	557,201.850	106.003738	590,654.79	108.188140	602,826.32	12,171.53	0.17
Original Face:		Base	5,000,000.000	106.003738	590,654.79	108.188140	602,826.32	12,171.53	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.89205	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.035980	3,001,079.40	1,079.40	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.035980	3,001,079.40	1,079.40	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.67405	30 May 2017		
		Local	5,000,000.000	99.962855	4,998,142.77	100.256500	5,012,825.00	14,682.23	1.43
		Base		99.962855	4,998,142.77	100.256500	5,012,825.00	14,682.23	1.43
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6525	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	99.377400	3,975,096.00	-24,904.00	1.13
		Base		100.000000	4,000,000.00	99.377400	3,975,096.00	-24,904.00	1.13
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.759941	5,187,997.06	104.757390	5,237,869.50	49,872.44	1.50
Original Face:		Base	5,000,000.000	103.759941	5,187,997.06	104.757390	5,237,869.50	49,872.44	1.50
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	107.371969	3,221,159.07	112.745900	3,382,377.00	161,217.93	0.97
		Base		107.371969	3,221,159.07	112.745900	3,382,377.00	161,217.93	0.97
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	3,456,909.200	99.997679	3,456,828.95	100.026140	3,457,812.84	983.89	0.99
Original Face:		Base	5,000,000.000	99.997679	3,456,828.95	100.026140	3,457,812.84	983.89	0.99
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.034733	3,001,041.98	100.034733	3,001,041.98	0.00	0.86
		Base		100.034733	3,001,041.98	100.034733	3,001,041.98	0.00	0.86
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.946805	1,998,936.09	100.223300	2,004,466.00	5,529.91	0.57
		Base		99.946805	1,998,936.09	100.223300	2,004,466.00	5,529.91	0.57
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.016800	3,000,504.00	504.00	0.86
		Base		100.000000	3,000,000.00	100.016800	3,000,504.00	504.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.840746	4,992,037.28	100.576400	5,028,820.00	36,782.72	1.44
		Base		99.840746	4,992,037.28	100.576400	5,028,820.00	36,782.72	1.44

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	7,000,000.000	98.765323	6,913,572.63	99.847300	6,989,311.00	75,738.37	2.00
		Base		98.765323	6,913,572.63	99.847300	6,989,311.00	75,738.37	2.00
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.951479	4,997,573.97	100.547600	5,027,380.00	29,806.03	1.44
		Base		99.951479	4,997,573.97	100.547600	5,027,380.00	29,806.03	1.44
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.975529	4,998,776.44	100.279800	5,013,990.00	15,213.56	1.43
		Base		99.975529	4,998,776.44	100.279800	5,013,990.00	15,213.56	1.43
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	105.668527	1,727,680.41	107.653500	1,760,134.73	32,454.32	0.50
		Base		105.668527	1,727,680.41	107.653500	1,760,134.73	32,454.32	0.50
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.901317	2,997,039.51	104.765800	3,142,974.00	145,934.49	0.90
		Base		99.901317	2,997,039.51	104.765800	3,142,974.00	145,934.49	0.90
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.860038	4,993,001.91	100.385200	5,019,260.00	26,258.09	1.43
		Base		99.860038	4,993,001.91	100.385200	5,019,260.00	26,258.09	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.604010	2,988,120.31	103.999200	3,119,976.00	131,855.69	0.89
		Base		99.604010	2,988,120.31	103.999200	3,119,976.00	131,855.69	0.89
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	98.072700	2,942,181.00	-57,819.00	0.84
		Base		100.000000	3,000,000.00	98.072700	2,942,181.00	-57,819.00	0.84
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.858900	2,017,178.00	17,178.00	0.58
		Base		100.000000	2,000,000.00	100.858900	2,017,178.00	17,178.00	0.58
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.7333	25 Sep 2019		
		Local	512,098.080	100.000000	512,098.08	99.837180	511,264.28	-833.80	0.15
Original Face:		Base	2,000,000.000	100.000000	512,098.08	99.837180	511,264.28	-833.80	0.15

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79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.943492	2,998,304.77	100.265300	3,007,959.00	9,654.23	0.86
		Base		99.943492	2,998,304.77	100.265300	3,007,959.00	9,654.23	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	99.949600	4,997,480.00	-2,520.00	1.43
		Base		100.000000	5,000,000.00	99.949600	4,997,480.00	-2,520.00	1.43
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.980008	4,499,100.35	101.829990	4,582,349.55	83,249.20	1.31
Original Face:		Base	4,500,000.000	99.980008	4,499,100.35	101.829990	4,582,349.55	83,249.20	1.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	1,789,324.330	99.996457	1,789,260.94	99.932710	1,788,120.29	-1,140.65	0.51
Original Face:		Base	4,000,000.000	99.996457	1,789,260.94	99.932710	1,788,120.29	-1,140.65	0.51
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.985381	4,999,269.05	100.407100	5,020,355.00	21,085.95	1.43
		Base		99.985381	4,999,269.05	100.407100	5,020,355.00	21,085.95	1.43
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8866	30 Oct 2017		
		Local	4,000,000.000	99.925688	3,997,027.52	99.286700	3,971,468.00	-25,559.52	1.13
		Base		99.925688	3,997,027.52	99.286700	3,971,468.00	-25,559.52	1.13
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.652853	1,973,057.06	99.027400	1,980,548.00	7,490.94	0.57
		Base		98.652853	1,973,057.06	99.027400	1,980,548.00	7,490.94	0.57
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.399062	3,071,971.86	107.755100	3,232,653.00	160,681.14	0.92
		Base		102.399062	3,071,971.86	107.755100	3,232,653.00	160,681.14	0.92
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.99835	15 Oct 2016		
		Local	5,000,000.000	99.541518	4,977,075.91	100.036900	5,001,845.00	24,769.09	1.43
		Base		99.541518	4,977,075.91	100.036900	5,001,845.00	24,769.09	1.43
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	100.229700	5,011,485.00	11,485.00	1.43
		Base		100.000000	5,000,000.00	100.229700	5,011,485.00	11,485.00	1.43

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		293,782,345.120	Local		297,724,984.09		300,534,665.57	2,809,681.48	85.80
	Original Face:	211,435,168.000	Base		297,724,984.09		300,534,665.57	2,809,681.48	85.80
FIXED INCOME Total									
		293,782,345.120	Base		297,724,984.09		300,534,665.57	2,809,681.48	85.80
	Original Face:	211,435,168.000							

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Holdings

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

As of: *June 30, 2016* *View Date:* *July 17, 2016*

STATE STREET.

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		343,548,473.190	Base	347,445,830.50		350,257,304.18	2,811,473.68	100.00
Original Face:		211,435,168.000						

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

Books Closed

Base Currency: 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	886,250.910	1.000000	886,250.91	1.000000	886,250.91	0.00	0.09
		Base		1.000000	886,250.91	1.000000	886,250.91	0.00	0.09
US DOLLAR Total									
		Local	886,250.910		886,250.91		886,250.91	0.00	0.09
		Base			886,250.91		886,250.91	0.00	0.09
CASH Total									
		Base	886,250.910		886,250.91		886,250.91	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2G59	ANGLESEA FDG PLC & ANG					0.5	05 Jul 2016		
		Local	25,000,000.000	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	2.48
		Base		99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	2.48
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.292000	9,929,200.00	99.383844	9,938,384.40	9,184.40	0.98
		Base		99.292000	9,929,200.00	99.383844	9,938,384.40	9,184.40	0.98
07644AG57	BEDFORD ROW FDG CORP					0.86	05 Jul 2016		
		Local	25,000,000.000	99.990444	24,997,611.11	99.990444	24,997,611.11	0.00	2.48
		Base		99.990444	24,997,611.11	99.990444	24,997,611.11	0.00	2.48
15060XG55	CEDAR SPRING CPTL CO					0.9	05 Jul 2016		
		Local	35,000,000.000	99.990000	34,996,500.00	99.990000	34,996,500.00	0.00	3.47
		Base		99.990000	34,996,500.00	99.990000	34,996,500.00	0.00	3.47
45779PJ90	INSTITUTIONAL SECURED					0.71	09 Sep 2016		
		Local	10,000,000.000	99.861944	9,986,194.44	99.861944	9,986,194.44	0.00	0.99
		Base		99.861944	9,986,194.44	99.861944	9,986,194.44	0.00	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4820P2GV1	JUPITER SECT CO LLC					0.72	29 Jul 2016		
		19,000,000.000	Local	99.944000	18,989,360.00	99.944000	18,989,360.00	0.00	1.88
			Base	99.944000	18,989,360.00	99.944000	18,989,360.00	0.00	1.88
60689FGS1	MIZUHO BANK LTD					0.83	26 Jul 2016		
		19,000,000.000	Local	99.942361	18,989,048.61	99.942361	18,989,048.61	0.00	1.88
			Base	99.942361	18,989,048.61	99.942361	18,989,048.61	0.00	1.88
78009NHT6	ROYAL BK OF CANADA					0.9761	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.06	99.860000	9,928,115.15	-13,918.91	0.98
			Base	100.000001	9,942,034.06	99.860000	9,928,115.15	-13,918.91	0.98
82124LJ11	SHEFFIELD RECEIVABLE					0.82	01 Sep 2016		
		10,000,000.000	Local	99.858778	9,985,877.78	99.858778	9,985,877.78	0.00	0.99
			Base	99.858778	9,985,877.78	99.858778	9,985,877.78	0.00	0.99
82124LJL7	SHEFFIELD RECEIVABLE					0.85	20 Sep 2016		
		10,000,000.000	Local	99.808750	9,980,875.00	99.808750	9,980,875.00	0.00	0.99
			Base	99.808750	9,980,875.00	99.808750	9,980,875.00	0.00	0.99
85520LH24	STARBIRD FDG. CORP					0.6	02 Aug 2016		
		20,000,000.000	Local	99.946667	19,989,333.33	99.946667	19,989,333.33	0.00	1.98
			Base	99.946667	19,989,333.33	99.946667	19,989,333.33	0.00	1.98
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	0.99
			Base	99.930756	9,993,075.55	99.930756	9,993,075.55	0.00	0.99
96327RH56	WHEELS INC					0.63	05 Aug 2016		
		12,000,000.000	Local	99.938750	11,992,650.00	99.938750	11,992,650.00	0.00	1.19
			Base	99.938750	11,992,650.00	99.938750	11,992,650.00	0.00	1.19
979QHR003	SOUTH STREET REPO					0.8	01 Jul 2016		
		165,509,792.360	Local	100.000000	165,509,792.36	100.000000	165,509,792.36	0.00	16.40
			Base	100.000000	165,509,792.36	100.000000	165,509,792.36	0.00	16.40
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.8	01 Jul 2016		
		19,490,207.640	Local	100.000000	19,490,207.64	100.000000	19,490,207.64	0.00	1.93
			Base	100.000000	19,490,207.64	100.000000	19,490,207.64	0.00	1.93

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Base Currency: 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									
		399,942,034.000	Local		399,770,370.99		399,765,636.48	-4,734.51	39.62
			Base		399,770,370.99		399,765,636.48	-4,734.51	39.62
CASH EQUIVALENT Total									
		399,942,034.000	Base		399,770,370.99		399,765,636.48	-4,734.51	39.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		4,000,000.000	Local	102.192986	4,087,719.44	102.604000	4,104,160.00	16,440.56	0.41
			Base	102.192986	4,087,719.44	102.604000	4,104,160.00	16,440.56	0.41
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		5,000,000.000	Local	99.940937	4,997,046.85	101.774000	5,088,700.00	91,653.15	0.50
			Base	99.940937	4,997,046.85	101.774000	5,088,700.00	91,653.15	0.50
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		17,940,259.490	Local	99.998934	17,940,068.24	100.049220	17,949,089.69	9,021.45	1.78
Original Face:		19,000,000.000	Base	99.998934	17,940,068.24	100.049220	17,949,089.69	9,021.45	1.78
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		3,000,000.000	Local	99.977919	2,999,337.58	101.533700	3,046,011.00	46,673.42	0.30
			Base	99.977919	2,999,337.58	101.533700	3,046,011.00	46,673.42	0.30
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		3,458,099.000	Local	99.995846	3,457,955.34	99.995846	3,457,955.34	0.00	0.34
			Base	99.995846	3,457,955.34	99.995846	3,457,955.34	0.00	0.34
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		2,161,312.000	Local	99.999995	2,161,311.90	101.160700	2,186,398.35	25,086.45	0.22
			Base	99.999995	2,161,311.90	101.160700	2,186,398.35	25,086.45	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		2,852,932.000	Local	106.048427	3,025,489.51	106.343700	3,033,913.45	8,423.94	0.30
			Base	106.048427	3,025,489.51	106.343700	3,033,913.45	8,423.94	0.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.9539	23 May 2017		
		Local	8,336,180.000	99.691855	8,310,492.50	99.877700	8,325,984.85	15,492.35	0.83
		Base		99.691855	8,310,492.50	99.877700	8,325,984.85	15,492.35	0.83
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	2,133,517.070	99.995929	2,133,430.22	99.918980	2,131,788.49	-1,641.73	0.21
	Original Face:	Base	5,000,000.000	99.995929	2,133,430.22	99.918980	2,131,788.49	-1,641.73	0.21
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.974167	3,457,205.66	100.662400	3,481,005.45	23,799.79	0.35
		Base		99.974167	3,457,205.66	100.662400	3,481,005.45	23,799.79	0.35
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	5,884,366.080	99.997498	5,884,218.85	99.902320	5,878,618.23	-5,600.62	0.58
	Original Face:	Base	6,051,673.000	99.997498	5,884,218.85	99.902320	5,878,618.23	-5,600.62	0.58
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.038511	2,162,144.35	100.038511	2,162,144.35	0.00	0.21
		Base		100.038511	2,162,144.35	100.038511	2,162,144.35	0.00	0.21
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.7961	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.49
		Base		100.000000	5,000,000.00	99.764000	4,988,200.00	-11,800.00	0.49
17120CAA0	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A1 144A					0.688	17 Apr 2017		
		Local	4,683,436.020	100.000000	4,683,436.02	99.999990	4,683,435.55	-0.47	0.46
	Original Face:	Base	7,000,000.000	100.000000	4,683,436.02	99.999990	4,683,435.55	-0.47	0.46
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	0.86
		Base		100.000001	8,645,247.05	100.000000	8,645,247.00	-0.05	0.86
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.995963	5,619,184.14	100.381600	5,640,854.67	21,670.53	0.56
		Base		99.995963	5,619,184.14	100.381600	5,640,854.67	21,670.53	0.56
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.985162	9,998,516.24	100.197000	10,019,700.00	21,183.76	0.99
		Base		99.985162	9,998,516.24	100.197000	10,019,700.00	21,183.76	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.81205	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.143080	3,463,046.69	4,947.85	0.34
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.143080	3,463,046.69	4,947.85	0.34
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.879999	3,453,949.23	100.245800	3,466,599.01	12,649.78	0.34
		Base		99.879999	3,453,949.23	100.245800	3,466,599.01	12,649.78	0.34
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.887396	4,994,369.80	101.939300	5,096,965.00	102,595.20	0.51
		Base		99.887396	4,994,369.80	101.939300	5,096,965.00	102,595.20	0.51
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.987019	9,998,701.89	99.982280	9,998,228.00	-473.89	0.99
Original Face:		Base	10,000,000.000	99.987019	9,998,701.89	99.982280	9,998,228.00	-473.89	0.99
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	976,878.370	102.178269	998,157.41	105.586081	1,031,447.59	33,290.18	0.10
Original Face:		Base	2,096,032.000	102.178269	998,157.41	105.586081	1,031,447.59	33,290.18	0.10
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.993830	4,754,592.60	99.993830	4,754,592.60	0.00	0.47
		Base		99.993830	4,754,592.60	99.993830	4,754,592.60	0.00	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,477,214.740	105.505935	5,778,786.64	106.825987	5,851,088.71	72,302.07	0.58
Original Face:		Base	8,645,247.000	105.505935	5,778,786.64	106.825987	5,851,088.71	72,302.07	0.58
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,318,809.050	105.391215	2,443,821.04	105.617932	2,449,078.17	5,257.13	0.24
Original Face:		Base	4,322,624.000	105.391215	2,443,821.04	105.617932	2,449,078.17	5,257.13	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	100.001400	8,645,368.03	120.93	0.86
		Base		100.000001	8,645,247.10	100.001400	8,645,368.03	120.93	0.86
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	100.001100	6,484,006.32	71.31	0.64
		Base		100.000000	6,483,935.01	100.001100	6,484,006.32	71.31	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.958333	12,494,791.67	100.292900	12,536,612.50	41,820.83	1.24
		Base		99.958333	12,494,791.67	100.292900	12,536,612.50	41,820.83	1.24
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.024600	10,002,460.00	2,460.00	0.99
		Base		100.000000	10,000,000.00	100.024600	10,002,460.00	2,460.00	0.99
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	93.424757	4,671,237.87	96.060700	4,803,035.00	131,797.13	0.48
		Base		93.424757	4,671,237.87	96.060700	4,803,035.00	131,797.13	0.48
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.780600	10,782,849.41	-23,709.48	1.07
		Base		99.999999	10,806,558.89	99.780600	10,782,849.41	-23,709.48	1.07
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	100.016700	17,293,381.51	2,887.51	1.71
		Base		100.000000	17,290,494.00	100.016700	17,293,381.51	2,887.51	1.71
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	643,550.530	103.324448	664,945.03	102.692070	660,875.36	-4,069.67	0.07
Original Face:		Base	2,161,312.000	103.324448	664,945.03	102.692070	660,875.36	-4,069.67	0.07
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,604,132.810	100.155818	1,606,632.33	101.511980	1,628,386.98	21,754.65	0.16
Original Face:		Base	4,322,624.000	100.155818	1,606,632.33	101.511980	1,628,386.98	21,754.65	0.16
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,495,159.270	101.749314	2,538,807.45	100.950820	2,518,883.74	-19,923.71	0.25
Original Face:		Base	4,322,624.000	101.749314	2,538,807.45	100.950820	2,518,883.74	-19,923.71	0.25
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,184,820.370	101.853120	5,280,901.30	101.467980	5,260,932.50	-19,968.80	0.52
Original Face:		Base	8,584,720.000	101.853120	5,280,901.30	101.467980	5,260,932.50	-19,968.80	0.52
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,801,930.260	100.939989	2,828,268.09	102.174250	2,862,851.23	34,583.14	0.28
Original Face:		Base	5,571,429.000	100.939989	2,828,268.09	102.174250	2,862,851.23	34,583.14	0.28

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,013,369.370	101.678275	2,047,159.25	100.640870	2,026,272.45	-20,886.80	0.20
Original Face:		Base	4,322,624.000	101.678275	2,047,159.25	100.640870	2,026,272.45	-20,886.80	0.20
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,592,965.060	100.943287	3,626,857.05	98.981670	3,556,376.82	-70,480.23	0.35
Original Face:		Base	5,111,816.000	100.943287	3,626,857.05	98.981670	3,556,376.82	-70,480.23	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,669,864.870	99.626269	2,659,886.75	98.446780	2,628,395.99	-31,490.76	0.26
Original Face:		Base	4,322,624.000	99.626269	2,659,886.75	98.446780	2,628,395.99	-31,490.76	0.26
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,612,442.180	101.780767	3,676,771.36	101.294490	3,659,204.88	-17,566.48	0.36
Original Face:		Base	5,326,337.000	101.780767	3,676,771.36	101.294490	3,659,204.88	-17,566.48	0.36
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,669,864.870	100.361675	2,679,521.10	98.873390	2,639,785.91	-39,735.19	0.26
Original Face:		Base	4,322,624.000	100.361675	2,679,521.10	98.873390	2,639,785.91	-39,735.19	0.26
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,124,306.500	100.803129	5,165,461.29	98.321740	5,038,307.31	-127,153.98	0.50
Original Face:		Base	8,645,247.000	100.803129	5,165,461.29	98.321740	5,038,307.31	-127,153.98	0.50
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,929,965.060	100.479932	2,944,026.89	100.298080	2,938,698.70	-5,328.19	0.29
Original Face:		Base	4,322,624.000	100.479932	2,944,026.89	100.298080	2,938,698.70	-5,328.19	0.29
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,587,044.400	101.903894	3,655,337.92	100.396810	3,601,278.15	-54,059.77	0.36
Original Face:		Base	6,483,935.000	101.903894	3,655,337.92	100.396810	3,601,278.15	-54,059.77	0.36
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,585,013.700	99.826135	2,580,519.26	99.581370	2,574,192.06	-6,327.20	0.26
Original Face:		Base	4,322,624.000	99.826135	2,580,519.26	99.581370	2,574,192.06	-6,327.20	0.26
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	676,480.450	97.918694	662,400.82	100.627470	680,725.16	18,324.34	0.07
Original Face:		Base	2,161,312.000	97.918694	662,400.82	100.627470	680,725.16	18,324.34	0.07

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,650,106.680	100.156882	1,652,695.40	101.107920	1,668,388.54	15,693.14	0.17
Original Face:		Base	4,527,840.000	100.156882	1,652,695.40	101.107920	1,668,388.54	15,693.14	0.17
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	608,757.560	102.023019	621,072.84	102.988280	626,948.94	5,876.10	0.06
Original Face:		Base	4,322,624.000	102.023019	621,072.84	102.988280	626,948.94	5,876.10	0.06
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,183,105.550	101.627247	2,218,630.08	102.738470	2,242,889.24	24,259.16	0.22
Original Face:		Base	8,645,247.000	101.627247	2,218,630.08	102.738470	2,242,889.24	24,259.16	0.22
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,055,344.120	99.293714	1,047,890.37	102.485430	1,081,573.96	33,683.59	0.11
Original Face:		Base	2,161,312.000	99.293714	1,047,890.37	102.485430	1,081,573.96	33,683.59	0.11
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,071,700.390	99.973579	1,071,417.24	101.662640	1,089,518.91	18,101.67	0.11
Original Face:		Base	2,161,312.000	99.973579	1,071,417.24	101.662640	1,089,518.91	18,101.67	0.11
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	990,703.370	99.947259	990,180.86	101.106460	1,001,665.11	11,484.25	0.10
Original Face:		Base	2,472,541.000	99.947259	990,180.86	101.106460	1,001,665.11	11,484.25	0.10
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,380,162.580	100.313388	1,384,487.84	103.097110	1,422,907.73	38,419.89	0.14
Original Face:		Base	4,322,624.000	100.313388	1,384,487.84	103.097110	1,422,907.73	38,419.89	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,266,407.570	100.430464	4,284,772.94	102.090580	4,355,600.23	70,827.29	0.43
Original Face:		Base	6,483,935.000	100.430464	4,284,772.94	102.090580	4,355,600.23	70,827.29	0.43
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,642,788.410	100.098096	3,646,361.83	99.258510	3,615,777.50	-30,584.33	0.36
Original Face:		Base	5,619,411.000	100.098096	3,646,361.83	99.258510	3,615,777.50	-30,584.33	0.36
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,154,639.370	101.480154	3,201,332.89	98.874150	3,119,122.86	-82,210.03	0.31
Original Face:		Base	4,322,624.000	101.480154	3,201,332.89	98.874150	3,119,122.86	-82,210.03	0.31

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,925,097.230	100.027905	2,925,913.49	99.295040	2,904,476.46	-21,437.03	0.29
Original Face:		Base	4,322,624.000	100.027905	2,925,913.49	99.295040	2,904,476.46	-21,437.03	0.29
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,312,742.390	100.865240	7,376,015.13	100.030680	7,314,985.94	-61,029.19	0.72
Original Face:		Base	10,806,559.000	100.865240	7,376,015.13	100.030680	7,314,985.94	-61,029.19	0.72
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,428,518.500	100.550319	6,463,895.85	101.409190	6,519,108.54	55,212.69	0.65
Original Face:		Base	10,806,559.000	100.550319	6,463,895.85	101.409190	6,519,108.54	55,212.69	0.65
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,173,583.350	100.621951	3,193,321.47	102.067820	3,239,207.34	45,885.87	0.32
Original Face:		Base	4,322,624.000	100.621951	3,193,321.47	102.067820	3,239,207.34	45,885.87	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,684,601.930	99.888274	4,679,368.02	98.937680	4,634,836.47	-44,531.55	0.46
Original Face:		Base	6,483,935.000	99.888274	4,679,368.02	98.937680	4,634,836.47	-44,531.55	0.46
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,414,536.050	103.845545	4,584,299.04	103.784915	4,581,622.49	-2,676.55	0.45
Original Face:		Base	6,483,935.000	103.845545	4,584,299.04	103.784915	4,581,622.49	-2,676.55	0.45
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	15,437.860	99.613612	15,378.21	100.607640	15,531.67	153.46	0.00
Original Face:		Base	6,483,935.000	99.613612	15,378.21	100.607640	15,531.67	153.46	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,011,309.080	101.512430	1,026,604.42	104.648310	1,058,317.86	31,713.44	0.10
Original Face:		Base	33,932,595.000	101.512430	1,026,604.42	104.648310	1,058,317.86	31,713.44	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	897,692.340	106.587545	956,828.23	110.036910	987,792.91	30,964.68	0.10
Original Face:		Base	18,956,866.000	106.587545	956,828.23	110.036910	987,792.91	30,964.68	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,251,161.990	99.076460	1,239,607.01	103.897210	1,299,922.40	60,315.39	0.13
Original Face:		Base	4,322,624.000	99.076460	1,239,607.01	103.897210	1,299,922.40	60,315.39	0.13

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	722,572.120	106.003743	765,953.49	108.188140	781,737.34	15,783.85	0.08
Original Face:		Base	6,483,935.000	106.003743	765,953.49	108.188140	781,737.34	15,783.85	0.08
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	2,882,448.480	99.997604	2,882,379.42	99.973370	2,881,680.88	-698.54	0.29
Original Face:		Base	4,322,624.000	99.997604	2,882,379.42	99.973370	2,881,680.88	-698.54	0.29
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	6,314,847.270	99.999912	6,314,841.72	99.998120	6,314,728.55	-113.17	0.63
Original Face:		Base	10,000,000.000	99.999912	6,314,841.72	99.998120	6,314,728.55	-113.17	0.63
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.996108	7,999,688.60	100.407160	8,032,572.80	32,884.20	0.80
Original Face:		Base	8,000,000.000	99.996108	7,999,688.60	100.407160	8,032,572.80	32,884.20	0.80
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.991097	2,999,732.92	100.486810	3,014,604.30	14,871.38	0.30
Original Face:		Base	3,000,000.000	99.991097	2,999,732.92	100.486810	3,014,604.30	14,871.38	0.30
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.548441	1,990,968.82	100.177200	2,003,544.00	12,575.18	0.20
		Base		99.548441	1,990,968.82	100.177200	2,003,544.00	12,575.18	0.20
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.89205	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.035980	8,648,357.56	3,110.56	0.86
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	100.035980	8,648,357.56	3,110.56	0.86
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.83835	30 Apr 2018		
		Local	4,322,624.000	100.342550	4,337,431.14	100.519300	4,345,071.39	7,640.25	0.43
		Base		100.342550	4,337,431.14	100.519300	4,345,071.39	7,640.25	0.43
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	13,259.190	100.131758	13,276.66	101.220090	13,420.96	144.30	0.00
Original Face:		Base	1,880,341.000	100.131758	13,276.66	101.220090	13,420.96	144.30	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.733669	7,121,356.86	100.946840	7,066,278.80	-55,078.06	0.70
Original Face:		Base	7,000,000.000	101.733669	7,121,356.86	100.946840	7,066,278.80	-55,078.06	0.70

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,824,424.000	102.469400	4,943,558.31	100.598640	4,853,304.93	-90,253.38	0.48
	Original Face:	Base	7,989,505.000	102.469400	4,943,558.31	100.598640	4,853,304.93	-90,253.38	0.48
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.996971	864,498.81	101.003600	873,201.37	8,702.56	0.09
		Base		99.996971	864,498.81	101.003600	873,201.37	8,702.56	0.09
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.989904	3,999,596.15	102.016400	4,080,656.00	81,059.85	0.40
		Base		99.989904	3,999,596.15	102.016400	4,080,656.00	81,059.85	0.40
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.776761	6,984,373.26	102.805900	7,196,413.00	212,039.74	0.71
		Base		99.776761	6,984,373.26	102.805900	7,196,413.00	212,039.74	0.71
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	6,913,818.390	99.997679	6,913,657.90	100.026140	6,915,625.66	1,967.76	0.69
	Original Face:	Base	10,000,000.000	99.997679	6,913,657.90	100.026140	6,915,625.66	1,967.76	0.69
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.992348	1,296,687.77	100.306400	1,300,760.36	4,072.59	0.13
		Base		99.992348	1,296,687.77	100.306400	1,300,760.36	4,072.59	0.13
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.011421	4,595,473.80	100.011421	4,595,473.80	0.00	0.46
		Base		100.011421	4,595,473.80	100.011421	4,595,473.80	0.00	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.9981	12 Feb 2019		
		Local	1,512,918.000	100.000009	1,512,918.14	100.016800	1,513,172.17	254.03	0.15
		Base		100.000009	1,512,918.14	100.016800	1,513,172.17	254.03	0.15
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.5381	25 Jan 2018		
		Local	3,509,970.000	100.108147	3,513,765.92	100.485900	3,527,024.94	13,259.02	0.35
		Base		100.108147	3,513,765.92	100.485900	3,527,024.94	13,259.02	0.35
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.949441	3,997,977.64	100.312100	4,012,484.00	14,506.36	0.40
		Base		99.949441	3,997,977.64	100.312100	4,012,484.00	14,506.36	0.40

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48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.9539	23 Nov 2016		
		Local	4,322,624.000	99.990088	4,322,195.52	100.265400	4,334,096.24	11,900.72	0.43
		Base		99.990088	4,322,195.52	100.265400	4,334,096.24	11,900.72	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.969547	3,024,914.55	100.580000	3,043,385.85	18,471.30	0.30
		Base		99.969547	3,024,914.55	100.580000	3,043,385.85	18,471.30	0.30
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.954610	2,998,638.30	102.289400	3,068,682.00	70,043.70	0.30
		Base		99.954610	2,998,638.30	102.289400	3,068,682.00	70,043.70	0.30
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.941977	7,495,648.26	101.186400	7,588,980.00	93,331.74	0.75
		Base		99.941977	7,495,648.26	101.186400	7,588,980.00	93,331.74	0.75
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.840741	2,157,869.92	100.576400	2,173,769.80	15,899.88	0.22
		Base		99.840741	2,157,869.92	100.576400	2,173,769.80	15,899.88	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	8,104,919.000	99.824814	8,090,720.32	99.847300	8,092,542.79	1,822.47	0.80
		Base		99.824814	8,090,720.32	99.847300	8,092,542.79	1,822.47	0.80
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	106.422996	10,642,299.55	106.680900	10,668,090.00	25,790.45	1.06
		Base		106.422996	10,642,299.55	106.680900	10,668,090.00	25,790.45	1.06
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.998610	3,025,793.95	99.998610	3,025,793.95	0.00	0.30
		Base		99.998610	3,025,793.95	99.998610	3,025,793.95	0.00	0.30
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.975529	4,998,776.44	100.279800	5,013,990.00	15,213.56	0.50
		Base		99.975529	4,998,776.44	100.279800	5,013,990.00	15,213.56	0.50
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	573,656.670	99.999817	573,655.62	99.996400	573,636.02	-19.60	0.06
Original Face:		Base	6,000,000.000	99.999817	573,655.62	99.996400	573,636.02	-19.60	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.985075	1,999,701.50	100.711280	2,014,225.60	14,524.10	0.20
Original Face:		Base	2,000,000.000	99.985075	1,999,701.50	100.711280	2,014,225.60	14,524.10	0.20
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					0.97985	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.298100	10,029,810.00	29,810.00	0.99
		Base		100.000000	10,000,000.00	100.298100	10,029,810.00	29,810.00	0.99
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.976128	6,482,387.13	100.064300	6,488,104.17	5,717.04	0.64
		Base		99.976128	6,482,387.13	100.064300	6,488,104.17	5,717.04	0.64
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9525	15 Jun 2018		
		Local	4,322,624.000	99.999995	4,322,623.78	100.172400	4,330,076.20	7,452.42	0.43
		Base		99.999995	4,322,623.78	100.172400	4,330,076.20	7,452.42	0.43
74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.114856	6,647,626.44	100.151700	6,650,072.88	2,446.44	0.66
		Base		100.114856	6,647,626.44	100.151700	6,650,072.88	2,446.44	0.66
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.1366	30 Apr 2018		
		Local	8,645,247.000	99.863785	8,633,470.88	99.382500	8,591,862.60	-41,608.28	0.85
		Base		99.863785	8,633,470.88	99.382500	8,591,862.60	-41,608.28	0.85
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.05333	25 Nov 2027		
		Local	1,092,121.800	99.865810	1,090,656.28	98.664500	1,077,536.51	-13,119.77	0.11
Original Face:		Base	3,025,836.000	99.865810	1,090,656.28	98.664500	1,077,536.51	-13,119.77	0.11
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.87205	15 Aug 2025		
		Local	241,265.640	100.000000	241,265.64	100.270000	241,917.06	651.42	0.02
Original Face:		Base	1,729,049.000	100.000000	241,265.64	100.270000	241,917.06	651.42	0.02
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.15333	25 Jan 2029		
		Local	1,194,670.440	100.000001	1,194,670.45	95.736880	1,143,740.21	-50,930.24	0.11
Original Face:		Base	2,161,312.000	100.000001	1,194,670.45	95.736880	1,143,740.21	-50,930.24	0.11
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.7333	25 Sep 2019		
		Local	553,401.860	100.000002	553,401.87	99.837180	552,500.81	-901.06	0.05
Original Face:		Base	2,161,312.000	100.000002	553,401.87	99.837180	552,500.81	-901.06	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
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.7033	25 Sep 2019		
		Local	3,387,597.620	100.000000	3,387,597.62	99.443780	3,368,755.12	-18,842.50	0.33
Original Face:		Base	7,348,460.000	100.000000	3,387,597.62	99.443780	3,368,755.12	-18,842.50	0.33
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.865690	6,990,598.30	103.370500	7,235,935.00	245,336.70	0.72
		Base		99.865690	6,990,598.30	103.370500	7,235,935.00	245,336.70	0.72
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.958440	864,165.70	100.183000	866,107.08	1,941.38	0.09
		Base		99.958440	864,165.70	100.183000	866,107.08	1,941.38	0.09
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.202991	6,944,209.39	101.918000	7,134,260.00	190,050.61	0.71
		Base		99.202991	6,944,209.39	101.918000	7,134,260.00	190,050.61	0.71
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	3,800,840.280	99.997085	3,800,729.48	99.873000	3,796,013.21	-4,716.27	0.38
Original Face:		Base	6,000,000.000	99.997085	3,800,729.48	99.873000	3,796,013.21	-4,716.27	0.38
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.978480	3,457,354.83	99.978480	3,457,354.83	0.00	0.34
		Base		99.978480	3,457,354.83	99.978480	3,457,354.83	0.00	0.34
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.985377	2,160,995.95	100.407100	2,170,110.70	9,114.75	0.22
		Base		99.985377	2,160,995.95	100.407100	2,170,110.70	9,114.75	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.8866	30 Oct 2017		
		Local	2,161,312.000	99.851372	2,158,099.68	99.286700	2,145,895.36	-12,204.32	0.21
		Base		99.851372	2,158,099.68	99.286700	2,145,895.36	-12,204.32	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	99.858800	8,633,039.91	-12,207.14	0.86
		Base		100.000001	8,645,247.05	99.858800	8,633,039.91	-12,207.14	0.86
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.027400	4,951,370.00	-48,630.00	0.49
		Base		100.000000	5,000,000.00	99.027400	4,951,370.00	-48,630.00	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
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.991676	5,499,542.19	100.179900	5,509,894.50	10,352.31	0.55
Original Face:		Base	5,500,000.000	99.991676	5,499,542.19	100.179900	5,509,894.50	10,352.31	0.55
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.827667	19,965,533.35	99.906300	19,981,260.00	15,726.65	1.98
		Base		99.827667	19,965,533.35	99.906300	19,981,260.00	15,726.65	1.98
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.029371	10,002,937.13	102.554700	10,255,470.00	252,532.87	1.02
		Base		100.029371	10,002,937.13	102.554700	10,255,470.00	252,532.87	1.02
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.409922	5,070,496.11	101.562800	5,078,140.00	7,643.89	0.50
		Base		101.409922	5,070,496.11	101.562800	5,078,140.00	7,643.89	0.50
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.868887	9,986,888.71	100.230500	10,023,050.00	36,161.29	0.99
		Base		99.868887	9,986,888.71	100.230500	10,023,050.00	36,161.29	0.99
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.944631	4,997,231.55	100.273400	5,013,670.00	16,438.45	0.50
		Base		99.944631	4,997,231.55	100.273400	5,013,670.00	16,438.45	0.50
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.542920	2,151,433.08	100.066400	2,162,747.11	11,314.03	0.21
		Base		99.542920	2,151,433.08	100.066400	2,162,747.11	11,314.03	0.21
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.518173	19,903,634.65	102.257800	20,451,560.00	547,925.35	2.03
		Base		99.518173	19,903,634.65	102.257800	20,451,560.00	547,925.35	2.03
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.000	99.998592	6,483,843.72	99.816470	6,472,035.03	-11,808.69	0.64
Original Face:		Base	6,483,935.000	99.998592	6,483,843.72	99.816470	6,472,035.03	-11,808.69	0.64
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	106.359745	4,597,531.88	107.023100	4,626,206.21	28,674.33	0.46
		Base		106.359745	4,597,531.88	107.023100	4,626,206.21	28,674.33	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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.2681	23 Apr 2018		
		Local	4,322,624.000	99.999995	4,322,623.79	100.229700	4,332,553.07	9,929.28	0.43
		Base		99.999995	4,322,623.79	100.229700	4,332,553.07	9,929.28	0.43
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	99.904100	3,454,782.68	-3,316.24	0.34
		Base		99.999998	3,458,098.92	99.904100	3,454,782.68	-3,316.24	0.34
US DOLLAR Total									
		Local	603,847,063.440		606,071,608.74		608,330,462.61	2,258,853.87	60.29
	Original Face:	Base	401,571,433.000		606,071,608.74		608,330,462.61	2,258,853.87	60.29
FIXED INCOME Total									
		Base	603,847,063.440		606,071,608.74		608,330,462.61	2,258,853.87	60.29
	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: *June 30, 2016* *View Date:* *July 17, 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								
		1,004,675,348.350	Base	1,006,728,230.64		1,008,982,350.00	2,254,119.36	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

Base Currency: 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					0.4794966	31 Dec 2099		
			44,619,902.230	Local	100.000000	44,619,902.23	100.000000	44,619,902.23	0.00	47.16
				Base	100.000000	44,619,902.23	100.000000	44,619,902.23	0.00	47.16
US DOLLAR Total									
			44,619,902.230	Local		44,619,902.23		44,619,902.23	0.00	47.16
				Base		44,619,902.23		44,619,902.23	0.00	47.16
CASH EQUIVALENT Total									
			44,619,902.230	Base		44,619,902.23		44,619,902.23	0.00	47.16
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			50,000,000.000	Local	1.000000	50,000,000.00	1.000000	50,000,000.00	0.00	52.84
				Base	1.000000	50,000,000.00	1.000000	50,000,000.00	0.00	52.84
US DOLLAR Total									
			50,000,000.000	Local		50,000,000.00		50,000,000.00	0.00	52.84
				Base		50,000,000.00		50,000,000.00	0.00	52.84
EQUITY Total									
			50,000,000.000	Base		50,000,000.00		50,000,000.00	0.00	52.84

& 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
FUND Total								
	94,619,902.230	Base		94,619,902.23		94,619,902.23	0.00	100.00

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

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	1,308,909.390	Local	1,308,909.39	1,308,909.39	0.17	0.00		0.00
		Base	1,308,909.39	1,308,909.39	0.17	0.00	0.00	0.00
EQUITY								
	20,403,822.000	Local	585,724,903.19	762,225,193.88	99.83	176,500,290.69		176,500,290.69
		Base	585,724,903.19	762,225,193.88	99.83	176,500,290.69	0.00	176,500,290.69
US DOLLAR Total								
	21,712,731.390	Local	587,033,812.58	763,534,103.27	100.00	176,500,290.69		176,500,290.69
		Base	587,033,812.58	763,534,103.27	100.00	176,500,290.69	0.00	176,500,290.69
FUND Total								
	21,712,731.390	Base	587,033,812.58	763,534,103.27	100.00	176,500,290.69	0.00	176,500,290.69

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,053.410	Local	4,053.41	4,053.41	0.00	0.00		0.00
		Base	4,053.41	4,053.41	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	396,819.870	Local	396,819.87	396,819.87	0.08	0.00		0.00
		Base	396,819.87	396,819.87	0.08	0.00	0.00	0.00
EQUITY								
	19,311,345.901	Local	428,908,316.30	510,692,617.01	99.92	81,784,300.71		81,784,300.71
		Base	428,908,316.30	510,692,617.01	99.92	81,784,300.71	0.00	81,784,300.71
US DOLLAR Total								
	19,712,219.181	Local	429,309,189.58	511,093,490.29	100.00	81,784,300.71		81,784,300.71
		Base	429,309,189.58	511,093,490.29	100.00	81,784,300.71	0.00	81,784,300.71
FUND Total								
	19,712,219.181	Base	429,309,189.58	511,093,490.29	100.00	81,784,300.71	0.00	81,784,300.71

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,736,706.970	Local	5,736,706.97	5,736,706.97	0.29	0.00		0.00
		Base	5,736,706.97	5,736,706.97	0.29	0.00	0.00	0.00
CASH EQUIVALENT								
	5,000,000.000	Local	5,000,000.00	5,015,650.00	0.25	15,650.00		15,650.00
		Base	5,000,000.00	5,015,650.00	0.25	15,650.00	0.00	15,650.00
EQUITY								
	657,864.940	Local	657,864.94	657,864.94	0.03	0.00		0.00
		Base	657,864.94	657,864.94	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,797,420,844.130	Local	1,877,459,943.26	1,956,165,738.44	99.42	78,705,795.18		78,705,795.18
Original Face:	1,498,202,006.000	Base	1,877,459,943.26	1,956,165,738.44	99.42	78,705,795.18	0.00	78,705,795.18
US DOLLAR Total								
	1,808,815,416.040	Local	1,888,854,515.17	1,967,575,960.35	100.00	78,721,445.18		78,721,445.18
Original Face:	1,498,202,006.000	Base	1,888,854,515.17	1,967,575,960.35	100.00	78,721,445.18	0.00	78,721,445.18
FUND Total								
	1,808,815,416.040	Base	1,888,854,515.17	1,967,575,960.35	100.00	78,721,445.18	0.00	78,721,445.18
Original Face:	1,498,202,006.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	917,179.770	Local	917,179.77	917,179.77	0.37	0.00		0.00
		Base	917,179.77	917,179.77	0.37	0.00	0.00	0.00
CASH EQUIVALENT								
	13,500,000.000	Local	13,500,000.00	13,507,825.00	5.44	7,825.00		7,825.00
		Base	13,500,000.00	13,507,825.00	5.44	7,825.00	0.00	7,825.00
FIXED INCOME								
	230,623,304.980	Local	232,276,344.36	233,990,500.50	94.19	1,714,156.14		1,714,156.14
Original Face:	180,793,802.000	Base	232,276,344.36	233,990,500.50	94.19	1,714,156.14	0.00	1,714,156.14
US DOLLAR Total								
	245,040,484.750	Local	246,693,524.13	248,415,505.27	100.00	1,721,981.14		1,721,981.14
Original Face:	180,793,802.000	Base	246,693,524.13	248,415,505.27	100.00	1,721,981.14	0.00	1,721,981.14
FUND Total								
	245,040,484.750	Base	246,693,524.13	248,415,505.27	100.00	1,721,981.14	0.00	1,721,981.14
Original Face:	180,793,802.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,007,531.770	Local	1,007,531.77	1,007,531.77	0.70	0.00		0.00
		Base	1,007,531.77	1,007,531.77	0.70	0.00	0.00	0.00
CASH EQUIVALENT								
	12,473,549.700	Local	12,473,549.70	12,473,549.70	8.66	0.00		0.00
		Base	12,473,549.70	12,473,549.70	8.66	0.00	0.00	0.00
FIXED INCOME								
	127,731,524.340	Local	129,874,064.17	130,599,909.03	90.64	725,844.86		725,844.86
Original Face:	150,892,710.000	Base	129,874,064.17	130,599,909.03	90.64	725,844.86	0.00	725,844.86
US DOLLAR Total								
	141,212,605.810	Local	143,355,145.64	144,080,990.50	100.00	725,844.86		725,844.86
Original Face:	150,892,710.000	Base	143,355,145.64	144,080,990.50	100.00	725,844.86	0.00	725,844.86
FUND Total								
	141,212,605.810	Base	143,355,145.64	144,080,990.50	100.00	725,844.86	0.00	725,844.86
Original Face:	150,892,710.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	-871,122.060	Local	-871,122.06	-871,122.06	0.05	0.00		0.00
		Base	-871,122.06	-871,122.06	0.05	0.00	0.00	0.00
EQUITY								
	29,290,817.000	Local	1,148,134,021.96	1,797,278,255.76	99.95	649,144,233.80		649,144,233.80
		Base	1,148,134,021.96	1,797,278,255.76	99.95	649,144,233.80	0.00	649,144,233.80
US DOLLAR Total								
	28,419,694.940	Local	1,147,262,899.90	1,796,407,133.70	100.00	649,144,233.80		649,144,233.80
		Base	1,147,262,899.90	1,796,407,133.70	100.00	649,144,233.80	0.00	649,144,233.80
FUND Total								
	28,419,694.940	Base	1,147,262,899.90	1,796,407,133.70	100.00	649,144,233.80	0.00	649,144,233.80

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	176,389.630	Local	176,389.63	176,389.63	0.02	0.00		0.00
		Base	176,389.63	176,389.63	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	319,344,079.180	Local	319,175,732.50	319,232,899.17	32.63	57,166.67		57,166.67
		Base	319,175,732.50	319,232,899.17	32.63	57,166.67	0.00	57,166.67
FIXED INCOME								
	649,996,164.440	Local	658,606,005.27	658,962,398.94	67.35	356,393.67		356,393.67
Original Face:	738,292,595.000	Base	658,606,005.27	658,962,398.94	67.35	356,393.67	0.00	356,393.67
US DOLLAR Total								
	969,516,633.250	Local	977,958,127.40	978,371,687.74	100.00	413,560.34		413,560.34
Original Face:	738,292,595.000	Base	977,958,127.40	978,371,687.74	100.00	413,560.34	0.00	413,560.34
FUND Total								
	969,516,633.250	Base	977,958,127.40	978,371,687.74	100.00	413,560.34	0.00	413,560.34
Original Face:	738,292,595.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	924,020,119.490	Local	923,854,243.84	923,814,202.17	51.79	-40,041.67		-40,041.67
		Base	923,854,243.84	923,814,202.17	51.79	-40,041.67	0.00	-40,041.67
FIXED INCOME								
	855,365,231.660	Local	858,626,643.14	859,942,818.16	48.21	1,316,175.02		1,316,175.02
Original Face:	605,463,749.000	Base	858,626,643.14	859,942,818.16	48.21	1,316,175.02	0.00	1,316,175.02
US DOLLAR Total								
	1,779,385,351.150	Local	1,782,480,886.98	1,783,757,020.33	100.00	1,276,133.35		1,276,133.35
Original Face:	605,463,749.000	Base	1,782,480,886.98	1,783,757,020.33	100.00	1,276,133.35	0.00	1,276,133.35
FUND Total								
	1,779,385,351.150	Base	1,782,480,886.98	1,783,757,020.33	100.00	1,276,133.35	0.00	1,276,133.35
Original Face:	605,463,749.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	28.860	Local	28.86	28.86	0.00	0.00		0.00
		Base	28.86	28.86	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,647,904.490	Local	2,646,730.58	2,648,910.49	2.57	2,179.91		2,179.91
		Base	2,646,730.58	2,648,910.49	2.57	2,179.91	0.00	2,179.91
FIXED INCOME								
	100,164,805.270	Local	100,234,530.07	100,616,052.01	97.43	381,521.94		381,521.94
Original Face:	45,668,000.000	Base	100,234,530.07	100,616,052.01	97.43	381,521.94	0.00	381,521.94
US DOLLAR Total								
	102,812,738.620	Local	102,881,289.51	103,264,991.36	100.00	383,701.85		383,701.85
Original Face:	45,668,000.000	Base	102,881,289.51	103,264,991.36	100.00	383,701.85	0.00	383,701.85
FUND Total								
	102,812,738.620	Base	102,881,289.51	103,264,991.36	100.00	383,701.85	0.00	383,701.85
Original Face:	45,668,000.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	178,438,723.370	Local	178,405,004.47	178,415,838.92	16.22	10,834.45		10,834.45
		Base	178,405,004.47	178,415,838.92	16.22	10,834.45	0.00	10,834.45
FIXED INCOME								
	919,738,675.300	Local	920,824,228.96	921,794,265.86	83.78	970,036.90		970,036.90
Original Face:	341,636,631.000	Base	920,824,228.96	921,794,265.86	83.78	970,036.90	0.00	970,036.90
US DOLLAR Total								
	1,098,177,398.660	Local	1,099,229,233.42	1,100,210,104.77	100.00	980,871.35		980,871.35
Original Face:	341,636,631.000	Base	1,099,229,233.42	1,100,210,104.77	100.00	980,871.35	0.00	980,871.35
FUND Total								
	1,098,177,398.660	Base	1,099,229,233.42	1,100,210,104.77	100.00	980,871.35	0.00	980,871.35
Original Face:	341,636,631.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,791.660	Local	3,791.66	3,791.66	0.00	0.00		0.00
		Base	3,791.66	3,791.66	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,098,095,686.960	Local	1,097,831,221.36	1,097,841,651.96	97.63	10,430.60		10,430.60
		Base	1,097,831,221.36	1,097,841,651.96	97.63	10,430.60	0.00	10,430.60
FIXED INCOME								
	26,614,549.540	Local	26,614,549.54	26,608,753.41	2.37	-5,796.13		-5,796.13
Original Face:	72,000,000.000	Base	26,614,549.54	26,608,753.41	2.37	-5,796.13	0.00	-5,796.13
US DOLLAR Total								
	1,124,714,028.160	Local	1,124,449,562.56	1,124,454,197.03	100.00	4,634.47		4,634.47
Original Face:	72,000,000.000	Base	1,124,449,562.56	1,124,454,197.03	100.00	4,634.47	0.00	4,634.47
FUND Total								
	1,124,714,028.160	Base	1,124,449,562.56	1,124,454,197.03	100.00	4,634.47	0.00	4,634.47
Original Face:	72,000,000.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	45.000	Local	45.00	45.00	0.00	0.00		0.00
		Base	45.00	45.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,054,883,439.870	Local	1,053,977,654.42	1,054,175,424.43	86.09	197,770.01		197,770.01
		Base	1,053,977,654.42	1,054,175,424.43	86.09	197,770.01	0.00	197,770.01
FIXED INCOME								
	170,000,000.000	Local	170,230,940.03	170,287,066.38	13.91	56,126.35		56,126.35
		Base	170,230,940.03	170,287,066.38	13.91	56,126.35	0.00	56,126.35
US DOLLAR Total								
	1,224,883,484.870	Local	1,224,208,639.45	1,224,462,535.81	100.00	253,896.36		253,896.36
		Base	1,224,208,639.45	1,224,462,535.81	100.00	253,896.36	0.00	253,896.36
FUND Total								
	1,224,883,484.870	Base	1,224,208,639.45	1,224,462,535.81	100.00	253,896.36	0.00	253,896.36

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	6,471,091.230	Local	6,488,556.02	6,488,364.53	2.14	-191.49		-191.49
		Base	6,488,556.02	6,488,364.53	2.14	-191.49	0.00	-191.49
FIXED INCOME								
	287,555,000.000	Local	296,490,512.34	296,659,148.53	97.86	168,636.19		168,636.19
		Base	296,490,512.34	296,659,148.53	97.86	168,636.19	0.00	168,636.19
US DOLLAR Total								
	294,026,091.230	Local	302,979,068.36	303,147,513.06	100.00	168,444.70		168,444.70
		Base	302,979,068.36	303,147,513.06	100.00	168,444.70	0.00	168,444.70
FUND Total								
	294,026,091.230	Base	302,979,068.36	303,147,513.06	100.00	168,444.70	0.00	168,444.70

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	2,993,331.180	Local	2,993,331.18	2,993,331.18	0.88	0.00		0.00
		Base	2,993,331.18	2,993,331.18	0.88	0.00	0.00	0.00
CASH EQUIVALENT								
	72,509,792.360	Local	72,417,762.01	72,429,033.69	21.30	11,271.68		11,271.68
		Base	72,417,762.01	72,429,033.69	21.30	11,271.68	0.00	11,271.68
FIXED INCOME								
	261,045,006.020	Local	262,037,841.21	264,652,089.16	77.82	2,614,247.95		2,614,247.95
Original Face:	215,998,695.000	Base	262,037,841.21	264,652,089.16	77.82	2,614,247.95	0.00	2,614,247.95
US DOLLAR Total								
	336,548,129.560	Local	337,448,934.40	340,074,454.03	100.00	2,625,519.63		2,625,519.63
Original Face:	215,998,695.000	Base	337,448,934.40	340,074,454.03	100.00	2,625,519.63	0.00	2,625,519.63
FUND Total								
	336,548,129.560	Base	337,448,934.40	340,074,454.03	100.00	2,625,519.63	0.00	2,625,519.63
Original Face:	215,998,695.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3.040	Local	3.04	3.04	100.00	0.00		0.00
		Base	3.04	3.04	100.00	0.00	0.00	0.00
US DOLLAR Total								
	3.040	Local	3.04	3.04	100.00	0.00		0.00
		Base	3.04	3.04	100.00	0.00	0.00	0.00
FUND Total								
	3.040	Base	3.04	3.04	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	766,128.070	Local	766,128.07	766,128.07	0.22	0.00		0.00
		Base	766,128.07	766,128.07	0.22	0.00	0.00	0.00
CASH EQUIVALENT								
	49,000,000.000	Local	48,954,718.34	48,956,510.54	13.98	1,792.20		1,792.20
		Base	48,954,718.34	48,956,510.54	13.98	1,792.20	0.00	1,792.20
FIXED INCOME								
	293,782,345.120	Local	297,724,984.09	300,534,665.57	85.80	2,809,681.48		2,809,681.48
Original Face:	211,435,168.000	Base	297,724,984.09	300,534,665.57	85.80	2,809,681.48	0.00	2,809,681.48
US DOLLAR Total								
	343,548,473.190	Local	347,445,830.50	350,257,304.18	100.00	2,811,473.68		2,811,473.68
Original Face:	211,435,168.000	Base	347,445,830.50	350,257,304.18	100.00	2,811,473.68	0.00	2,811,473.68
FUND Total								
	343,548,473.190	Base	347,445,830.50	350,257,304.18	100.00	2,811,473.68	0.00	2,811,473.68
Original Face:	211,435,168.000							

Holdings

Currency Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
	886,250.910	Local	886,250.91	886,250.91	0.09	0.00		0.00
		Base	886,250.91	886,250.91	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	399,942,034.000	Local	399,770,370.99	399,765,636.48	39.62	-4,734.51		-4,734.51
		Base	399,770,370.99	399,765,636.48	39.62	-4,734.51	0.00	-4,734.51
FIXED INCOME								
	603,847,063.440	Local	606,071,608.74	608,330,462.61	60.29	2,258,853.87		2,258,853.87
Original Face:	401,571,433.000	Base	606,071,608.74	608,330,462.61	60.29	2,258,853.87	0.00	2,258,853.87
US DOLLAR Total								
	1,004,675,348.350	Local	1,006,728,230.64	1,008,982,350.00	100.00	2,254,119.36		2,254,119.36
Original Face:	401,571,433.000	Base	1,006,728,230.64	1,008,982,350.00	100.00	2,254,119.36	0.00	2,254,119.36
FUND Total								
	1,004,675,348.350	Base	1,006,728,230.64	1,008,982,350.00	100.00	2,254,119.36	0.00	2,254,119.36
Original Face:	401,571,433.000							

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								
	44,619,902.230	Local	44,619,902.23	44,619,902.23	47.16	0.00		0.00
		Base	44,619,902.23	44,619,902.23	47.16	0.00	0.00	0.00
EQUITY								
	50,000,000.000	Local	50,000,000.00	50,000,000.00	52.84	0.00		0.00
		Base	50,000,000.00	50,000,000.00	52.84	0.00	0.00	0.00
US DOLLAR Total								
	94,619,902.230	Local	94,619,902.23	94,619,902.23	100.00	0.00		0.00
		Base	94,619,902.23	94,619,902.23	100.00	0.00	0.00	0.00
FUND Total								
	94,619,902.230	Base	94,619,902.23	94,619,902.23	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,308,909.390	1,308,909.39	1,308,909.39	0.17	0.00	0.00	0.00
CASH EQUIVALENT Total	1,308,909.390	1,308,909.39	1,308,909.39	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	20,403,822.000	585,724,903.19	762,225,193.88	99.83	176,500,290.69	0.00	176,500,290.69
EQUITY Total							
	20,403,822.000	585,724,903.19	762,225,193.88	99.83	176,500,290.69	0.00	176,500,290.69

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	21,712,731.390	587,033,812.58	763,534,103.27	100.00	176,500,290.69	0.00	176,500,290.69

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,053.410	4,053.41	4,053.41	0.00	0.00	0.00	0.00
CASH Total	4,053.410	4,053.41	4,053.41	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	396,819.870	396,819.87	396,819.87	0.08	0.00	0.00	0.00
CASH EQUIVALENT Total	396,819.870	396,819.87	396,819.87	0.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,311,345.901	428,908,316.30	510,692,617.01	99.92	81,784,300.71	0.00	81,784,300.71
EQUITY Total	19,311,345.901	428,908,316.30	510,692,617.01	99.92	81,784,300.71	0.00	81,784,300.71

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	19,712,219.181	429,309,189.58	511,093,490.29	100.00	81,784,300.71	0.00	81,784,300.71

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,736,706.970	5,736,706.97	5,736,706.97	0.29	0.00	0.00	0.00
CASH Total	5,736,706.970	5,736,706.97	5,736,706.97	0.29	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	5,015,650.00	0.25	15,650.00	0.00	15,650.00
CASH EQUIVALENT Total	5,000,000.000	5,000,000.00	5,015,650.00	0.25	15,650.00	0.00	15,650.00

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	657,864.940	657,864.94	657,864.94	0.03	0.00	0.00	0.00
EQUITY Total	657,864.940	657,864.94	657,864.94	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	1,797,420,844.130	1,877,459,943.26	1,956,165,738.44	99.42	78,705,795.18	0.00	78,705,795.18
FIXED INCOME Total	1,797,420,844.130	1,877,459,943.26	1,956,165,738.44	99.42	78,705,795.18	0.00	78,705,795.18

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,808,815,416.040	1,888,854,515.17	1,967,575,960.35	100.00	78,721,445.18	0.00	78,721,445.18

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	917,179.770	917,179.77	917,179.77	0.37	0.00	0.00	0.00
CASH Total	917,179.770	917,179.77	917,179.77	0.37	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	13,500,000.000	13,500,000.00	13,507,825.00	5.44	7,825.00	0.00	7,825.00
CASH EQUIVALENT Total	13,500,000.000	13,500,000.00	13,507,825.00	5.44	7,825.00	0.00	7,825.00

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							
	230,623,304.980	232,276,344.36	233,990,500.50	94.19	1,714,156.14	0.00	1,714,156.14
FIXED INCOME Total							
	230,623,304.980	232,276,344.36	233,990,500.50	94.19	1,714,156.14	0.00	1,714,156.14

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	245,040,484.750	246,693,524.13	248,415,505.27	100.00	1,721,981.14	0.00	1,721,981.14

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,007,531.770	1,007,531.77	1,007,531.77	0.70	0.00	0.00	0.00
CASH Total	1,007,531.770	1,007,531.77	1,007,531.77	0.70	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,473,549.700	12,473,549.70	12,473,549.70	8.66	0.00	0.00	0.00
CASH EQUIVALENT Total	12,473,549.700	12,473,549.70	12,473,549.70	8.66	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	127,731,524.340	129,874,064.17	130,599,909.03	90.64	725,844.86	0.00	725,844.86
FIXED INCOME Total	127,731,524.340	129,874,064.17	130,599,909.03	90.64	725,844.86	0.00	725,844.86

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	141,212,605.810	143,355,145.64	144,080,990.50	100.00	725,844.86	0.00	725,844.86

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	-871,122.060	-871,122.06	-871,122.06	0.05	0.00	0.00	0.00
CASH Total	-871,122.060	-871,122.06	-871,122.06	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	29,290,817.000	1,148,134,021.96	1,797,278,255.76	99.95	649,144,233.80	0.00	649,144,233.80
EQUITY Total	29,290,817.000	1,148,134,021.96	1,797,278,255.76	99.95	649,144,233.80	0.00	649,144,233.80

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	28,419,694.940	1,147,262,899.90	1,796,407,133.70	100.00	649,144,233.80	0.00	649,144,233.80

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	176,389.630	176,389.63	176,389.63	0.02	0.00	0.00	0.00
CASH Total	176,389.630	176,389.63	176,389.63	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	319,344,079.180	319,175,732.50	319,232,899.17	32.63	57,166.67	0.00	57,166.67
CASH EQUIVALENT Total	319,344,079.180	319,175,732.50	319,232,899.17	32.63	57,166.67	0.00	57,166.67

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	649,996,164.440	658,606,005.27	658,962,398.94	67.35	356,393.67	0.00	356,393.67
FIXED INCOME Total	649,996,164.440	658,606,005.27	658,962,398.94	67.35	356,393.67	0.00	356,393.67

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	969,516,633.250	977,958,127.40	978,371,687.74	100.00	413,560.34	0.00	413,560.34

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	924,020,119.490	923,854,243.84	923,814,202.17	51.79	-40,041.67	0.00	-40,041.67
CASH EQUIVALENT Total	924,020,119.490	923,854,243.84	923,814,202.17	51.79	-40,041.67	0.00	-40,041.67

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	855,365,231.660	858,626,643.14	859,942,818.16	48.21	1,316,175.02	0.00	1,316,175.02
FIXED INCOME Total	855,365,231.660	858,626,643.14	859,942,818.16	48.21	1,316,175.02	0.00	1,316,175.02

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,779,385,351.150	1,782,480,886.98	1,783,757,020.33	100.00	1,276,133.35	0.00	1,276,133.35

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	28.860	28.86	28.86	0.00	0.00	0.00	0.00
CASH Total	28.860	28.86	28.86	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,647,904.490	2,646,730.58	2,648,910.49	2.57	2,179.91	0.00	2,179.91
CASH EQUIVALENT Total	2,647,904.490	2,646,730.58	2,648,910.49	2.57	2,179.91	0.00	2,179.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	100,164,805.270	100,234,530.07	100,616,052.01	97.43	381,521.94	0.00	381,521.94
FIXED INCOME Total	100,164,805.270	100,234,530.07	100,616,052.01	97.43	381,521.94	0.00	381,521.94

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	102,812,738.620	102,881,289.51	103,264,991.36	100.00	383,701.85	0.00	383,701.85

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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: *June 30, 2016*

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

View Date: *July 17, 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	178,438,723.370	178,405,004.47	178,415,838.92	16.22	10,834.45	0.00	10,834.45
CASH EQUIVALENT Total	178,438,723.370	178,405,004.47	178,415,838.92	16.22	10,834.45	0.00	10,834.45

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	919,738,675.300	920,824,228.96	921,794,265.86	83.78	970,036.90	0.00	970,036.90
FIXED INCOME Total	919,738,675.300	920,824,228.96	921,794,265.86	83.78	970,036.90	0.00	970,036.90

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,098,177,398.660	1,099,229,233.42	1,100,210,104.77	100.00	980,871.35	0.00	980,871.35

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,791.660	3,791.66	3,791.66	0.00	0.00	0.00	0.00
CASH Total	3,791.660	3,791.66	3,791.66	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,098,095,686.960	1,097,831,221.36	1,097,841,651.96	97.63	10,430.60	0.00	10,430.60
CASH EQUIVALENT Total	1,098,095,686.960	1,097,831,221.36	1,097,841,651.96	97.63	10,430.60	0.00	10,430.60

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	26,614,549.540	26,614,549.54	26,608,753.41	2.37	-5,796.13	0.00	-5,796.13
FIXED INCOME Total							
	26,614,549.540	26,614,549.54	26,608,753.41	2.37	-5,796.13	0.00	-5,796.13

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,124,714,028.160	1,124,449,562.56	1,124,454,197.03	100.00	4,634.47	0.00	4,634.47

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	45.000	45.00	45.00	0.00	0.00	0.00	0.00
CASH Total	45.000	45.00	45.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,054,883,439.870	1,053,977,654.42	1,054,175,424.43	86.09	197,770.01	0.00	197,770.01
CASH EQUIVALENT Total	1,054,883,439.870	1,053,977,654.42	1,054,175,424.43	86.09	197,770.01	0.00	197,770.01

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	170,230,940.03	170,287,066.38	13.91	56,126.35	0.00	56,126.35
FIXED INCOME Total							
	170,000,000.000	170,230,940.03	170,287,066.38	13.91	56,126.35	0.00	56,126.35

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,224,883,484.870	1,224,208,639.45	1,224,462,535.81	100.00	253,896.36	0.00	253,896.36

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,471,091.230	6,488,556.02	6,488,364.53	2.14	-191.49	0.00	-191.49
CASH EQUIVALENT Total	6,471,091.230	6,488,556.02	6,488,364.53	2.14	-191.49	0.00	-191.49

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	287,555,000.000	296,490,512.34	296,659,148.53	97.86	168,636.19	0.00	168,636.19
FIXED INCOME Total	287,555,000.000	296,490,512.34	296,659,148.53	97.86	168,636.19	0.00	168,636.19

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	294,026,091.230	302,979,068.36	303,147,513.06	100.00	168,444.70	0.00	168,444.70

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	2,993,331.180	2,993,331.18	2,993,331.18	0.88	0.00	0.00	0.00
CASH Total	2,993,331.180	2,993,331.18	2,993,331.18	0.88	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	72,509,792.360	72,417,762.01	72,429,033.69	21.30	11,271.68	0.00	11,271.68
CASH EQUIVALENT Total	72,509,792.360	72,417,762.01	72,429,033.69	21.30	11,271.68	0.00	11,271.68

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	261,045,006.020	262,037,841.21	264,652,089.16	77.82	2,614,247.95	0.00	2,614,247.95
FIXED INCOME Total	261,045,006.020	262,037,841.21	264,652,089.16	77.82	2,614,247.95	0.00	2,614,247.95

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	336,548,129.560	337,448,934.40	340,074,454.03	100.00	2,625,519.63	0.00	2,625,519.63

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3.040	3.04	3.04	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	3.040	3.04	3.04	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3.040	3.04	3.04	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	766,128.070	766,128.07	766,128.07	0.22	0.00	0.00	0.00
CASH Total	766,128.070	766,128.07	766,128.07	0.22	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	49,000,000.000	48,954,718.34	48,956,510.54	13.98	1,792.20	0.00	1,792.20
CASH EQUIVALENT Total	49,000,000.000	48,954,718.34	48,956,510.54	13.98	1,792.20	0.00	1,792.20

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							
	293,782,345.120	297,724,984.09	300,534,665.57	85.80	2,809,681.48	0.00	2,809,681.48
FIXED INCOME Total							
	293,782,345.120	297,724,984.09	300,534,665.57	85.80	2,809,681.48	0.00	2,809,681.48

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	343,548,473.190	347,445,830.50	350,257,304.18	100.00	2,811,473.68	0.00	2,811,473.68

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	886,250.910	886,250.91	886,250.91	0.09	0.00	0.00	0.00
CASH Total	886,250.910	886,250.91	886,250.91	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	399,942,034.000	399,770,370.99	399,765,636.48	39.62	-4,734.51	0.00	-4,734.51
CASH EQUIVALENT Total	399,942,034.000	399,770,370.99	399,765,636.48	39.62	-4,734.51	0.00	-4,734.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	603,847,063.440	606,071,608.74	608,330,462.61	60.29	2,258,853.87	0.00	2,258,853.87
FIXED INCOME Total							
	603,847,063.440	606,071,608.74	608,330,462.61	60.29	2,258,853.87	0.00	2,258,853.87

Holdings

Asset Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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	1,004,675,348.350	1,006,728,230.64	1,008,982,350.00	100.00	2,254,119.36	0.00	2,254,119.36

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	44,619,902.230	44,619,902.23	44,619,902.23	47.16	0.00	0.00	0.00
CASH EQUIVALENT Total	44,619,902.230	44,619,902.23	44,619,902.23	47.16	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	50,000,000.000	50,000,000.00	50,000,000.00	52.84	0.00	0.00	0.00
EQUITY Total	50,000,000.000	50,000,000.00	50,000,000.00	52.84	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *July 17, 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	94,619,902.230	94,619,902.23	94,619,902.23	100.00	0.00	0.00	0.00

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	1,308,909.390	1,308,909.39	1,308,909.39	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
EQUITY							
	20,403,822.000	585,724,903.19	762,225,193.88	99.83	176,500,290.69	0.00	176,500,290.69
					223,671,944.69 GN	0.00 GN	223,671,944.69 GN
					-47,171,654.00 LS	0.00 LS	-47,171,654.00 LS
FUND Total							
0.000	21,712,731.390	587,033,812.58	763,534,103.27	100.00	176,500,290.69	0.00	176,500,290.69
					223,671,944.69 GN	0.00 GN	223,671,944.69 GN
					-47,171,654.00 LS	0.00 LS	-47,171,654.00 LS

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,053.410	4,053.41	4,053.41	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							
	396,819.870	396,819.87	396,819.87	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,311,345.901	428,908,316.30	510,692,617.01	99.92	81,784,300.71	0.00	81,784,300.71
					122,228,044.01 GN	0.00 GN	122,228,044.01 GN
					-40,443,743.30 LS	0.00 LS	-40,443,743.30 LS
FUND Total							
0.000	19,712,219.181	429,309,189.58	511,093,490.29	100.00	81,784,300.71	0.00	81,784,300.71
					122,228,044.01 GN	0.00 GN	122,228,044.01 GN
					-40,443,743.30 LS	0.00 LS	-40,443,743.30 LS

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,736,706.970	5,736,706.97	5,736,706.97	0.29	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	5,015,650.00	0.25	15,650.00	0.00	15,650.00
					15,650.00 GN	0.00 GN	15,650.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	657,864.940	657,864.94	657,864.94	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							
	1,797,420,844.130	1,877,459,943.26	1,956,165,738.44	99.42	78,705,795.18	0.00	78,705,795.18
					82,349,295.82 GN	0.00 GN	82,349,295.82 GN
					-3,643,500.64 LS	0.00 LS	-3,643,500.64 LS
Original Face:	1,498,202,006.000						
FUND Total							
0.000	1,808,815,416.040	1,888,854,515.17	1,967,575,960.35	100.00	78,721,445.18	0.00	78,721,445.18
					82,364,945.82 GN	0.00 GN	82,364,945.82 GN
					-3,643,500.64 LS	0.00 LS	-3,643,500.64 LS
Original Face:	1,498,202,006.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	917,179.770	917,179.77	917,179.77	0.37	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	13,500,000.000	13,500,000.00	13,507,825.00	5.44	7,825.00	0.00	7,825.00
					7,825.00 GN	0.00 GN	7,825.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	230,623,304.980	232,276,344.36	233,990,500.50	94.19	1,714,156.14	0.00	1,714,156.14
					1,871,911.77 GN	0.00 GN	1,871,911.77 GN
					-157,755.63 LS	0.00 LS	-157,755.63 LS
Original Face:	180,793,802.000						
FUND Total							
0.000	245,040,484.750	246,693,524.13	248,415,505.27	100.00	1,721,981.14	0.00	1,721,981.14
					1,879,736.77 GN	0.00 GN	1,879,736.77 GN
					-157,755.63 LS	0.00 LS	-157,755.63 LS
Original Face:	180,793,802.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,007,531.770	1,007,531.77	1,007,531.77	0.70	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	12,473,549.700	12,473,549.70	12,473,549.70	8.66	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	127,731,524.340	129,874,064.17	130,599,909.03	90.64	725,844.86	0.00	725,844.86
					826,088.45 GN	0.00 GN	826,088.45 GN
					-100,243.59 LS	0.00 LS	-100,243.59 LS
Original Face:	150,892,710.000						
FUND Total							
0.000	141,212,605.810	143,355,145.64	144,080,990.50	100.00	725,844.86	0.00	725,844.86
					826,088.45 GN	0.00 GN	826,088.45 GN
					-100,243.59 LS	0.00 LS	-100,243.59 LS
Original Face:	150,892,710.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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								
		-871,122.060	-871,122.06	-871,122.06	0.05	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								
		29,290,817.000	1,148,134,021.96	1,797,278,255.76	99.95	649,144,233.80	0.00	649,144,233.80
						717,545,095.86 GN	0.00 GN	717,545,095.86 GN
						-68,400,862.06 LS	0.00 LS	-68,400,862.06 LS
FUND Total								
	0.000	28,419,694.940	1,147,262,899.90	1,796,407,133.70	100.00	649,144,233.80	0.00	649,144,233.80
						717,545,095.86 GN	0.00 GN	717,545,095.86 GN
						-68,400,862.06 LS	0.00 LS	-68,400,862.06 LS

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	176,389.630	176,389.63	176,389.63	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	319,344,079.180	319,175,732.50	319,232,899.17	32.63	57,166.67	0.00	57,166.67
					57,166.67 GN	0.00 GN	57,166.67 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	649,996,164.440	658,606,005.27	658,962,398.94	67.35	356,393.67	0.00	356,393.67
					2,406,636.97 GN	0.00 GN	2,406,636.97 GN
					-2,050,243.30 LS	0.00 LS	-2,050,243.30 LS
Original Face:	738,292,595.000						
FUND Total							
0.000	969,516,633.250	977,958,127.40	978,371,687.74	100.00	413,560.34	0.00	413,560.34
					2,463,803.64 GN	0.00 GN	2,463,803.64 GN
					-2,050,243.30 LS	0.00 LS	-2,050,243.30 LS
Original Face:	738,292,595.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	924,020,119.490	923,854,243.84	923,814,202.17	51.79	-40,041.67	0.00	-40,041.67
					2,708.61 GN	0.00 GN	2,708.61 GN
					-42,750.28 LS	0.00 LS	-42,750.28 LS
FIXED INCOME							
	855,365,231.660	858,626,643.14	859,942,818.16	48.21	1,316,175.02	0.00	1,316,175.02
					2,786,623.28 GN	0.00 GN	2,786,623.28 GN
					-1,470,448.26 LS	0.00 LS	-1,470,448.26 LS
Original Face:	605,463,749.000						
FUND Total							
0.000	1,779,385,351.150	1,782,480,886.98	1,783,757,020.33	100.00	1,276,133.35	0.00	1,276,133.35
					2,789,331.89 GN	0.00 GN	2,789,331.89 GN
					-1,513,198.54 LS	0.00 LS	-1,513,198.54 LS
Original Face:	605,463,749.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	28.860	28.86	28.86	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,647,904.490	2,646,730.58	2,648,910.49	2.57	2,179.91	0.00	2,179.91
					2,179.91 GN	0.00 GN	2,179.91 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	100,164,805.270	100,234,530.07	100,616,052.01	97.43	381,521.94	0.00	381,521.94
					398,500.53 GN	0.00 GN	398,500.53 GN
					-16,978.59 LS	0.00 LS	-16,978.59 LS
Original Face:	45,668,000.000						
FUND Total							
0.000	102,812,738.620	102,881,289.51	103,264,991.36	100.00	383,701.85	0.00	383,701.85
					400,680.44 GN	0.00 GN	400,680.44 GN
					-16,978.59 LS	0.00 LS	-16,978.59 LS
Original Face:	45,668,000.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	178,438,723.370	178,405,004.47	178,415,838.92	16.22	10,834.45	0.00	10,834.45
					10,834.45 GN	0.00 GN	10,834.45 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	919,738,675.300	920,824,228.96	921,794,265.86	83.78	970,036.90	0.00	970,036.90
					1,536,957.28 GN	0.00 GN	1,536,957.28 GN
					-566,920.38 LS	0.00 LS	-566,920.38 LS
Original Face:	341,636,631.000						
FUND Total							
0.000	1,098,177,398.660	1,099,229,233.42	1,100,210,104.77	100.00	980,871.35	0.00	980,871.35
					1,547,791.73 GN	0.00 GN	1,547,791.73 GN
					-566,920.38 LS	0.00 LS	-566,920.38 LS
Original Face:	341,636,631.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,791.660	3,791.66	3,791.66	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							
	1,098,095,686.960	1,097,831,221.36	1,097,841,651.96	97.63	10,430.60	0.00	10,430.60
					10,430.60 GN	0.00 GN	10,430.60 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	26,614,549.540	26,614,549.54	26,608,753.41	2.37	-5,796.13	0.00	-5,796.13
					2.62 GN	0.00 GN	2.62 GN
					-5,798.75 LS	0.00 LS	-5,798.75 LS
Original Face:	72,000,000.000						
FUND Total							
0.000	1,124,714,028.160	1,124,449,562.56	1,124,454,197.03	100.00	4,634.47	0.00	4,634.47
					10,433.22 GN	0.00 GN	10,433.22 GN
					-5,798.75 LS	0.00 LS	-5,798.75 LS
Original Face:	72,000,000.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	45.000	45.00	45.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,054,883,439.870	1,053,977,654.42	1,054,175,424.43	86.09	197,770.01	0.00	197,770.01
					197,770.01 GN	0.00 GN	197,770.01 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	170,000,000.000	170,230,940.03	170,287,066.38	13.91	56,126.35	0.00	56,126.35
					56,126.35 GN	0.00 GN	56,126.35 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,224,883,484.870	1,224,208,639.45	1,224,462,535.81	100.00	253,896.36	0.00	253,896.36
					253,896.36 GN	0.00 GN	253,896.36 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	6,471,091.230	6,488,556.02	6,488,364.53	2.14	-191.49	0.00	-191.49
					0.00 GN	0.00 GN	0.00 GN
					-191.49 LS	0.00 LS	-191.49 LS
FIXED INCOME							
	287,555,000.000	296,490,512.34	296,659,148.53	97.86	168,636.19	0.00	168,636.19
					208,832.71 GN	0.00 GN	208,832.71 GN
					-40,196.52 LS	0.00 LS	-40,196.52 LS
FUND Total							
0.000	294,026,091.230	302,979,068.36	303,147,513.06	100.00	168,444.70	0.00	168,444.70
					208,832.71 GN	0.00 GN	208,832.71 GN
					-40,388.01 LS	0.00 LS	-40,388.01 LS

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	2,993,331.180	2,993,331.18	2,993,331.18	0.88	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							
	72,509,792.360	72,417,762.01	72,429,033.69	21.30	11,271.68	0.00	11,271.68
					11,287.22 GN	0.00 GN	11,287.22 GN
					-15.54 LS	0.00 LS	-15.54 LS
FIXED INCOME							
	261,045,006.020	262,037,841.21	264,652,089.16	77.82	2,614,247.95	0.00	2,614,247.95
					2,836,730.59 GN	0.00 GN	2,836,730.59 GN
					-222,482.64 LS	0.00 LS	-222,482.64 LS
Original Face:	215,998,695.000						
FUND Total							
0.000	336,548,129.560	337,448,934.40	340,074,454.03	100.00	2,625,519.63	0.00	2,625,519.63
					2,848,017.81 GN	0.00 GN	2,848,017.81 GN
					-222,498.18 LS	0.00 LS	-222,498.18 LS
Original Face:	215,998,695.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	3.040	3.04	3.04	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3.040	3.04	3.04	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: *June 30, 2016*

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

View Date: *July 17, 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							
	766,128.070	766,128.07	766,128.07	0.22	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	49,000,000.000	48,954,718.34	48,956,510.54	13.98	1,792.20	0.00	1,792.20
					4,592.20 GN	0.00 GN	4,592.20 GN
					-2,800.00 LS	0.00 LS	-2,800.00 LS
FIXED INCOME							
	293,782,345.120	297,724,984.09	300,534,665.57	85.80	2,809,681.48	0.00	2,809,681.48
					3,532,024.89 GN	0.00 GN	3,532,024.89 GN
					-722,343.41 LS	0.00 LS	-722,343.41 LS
Original Face:	211,435,168.000						
FUND Total							
0.000	343,548,473.190	347,445,830.50	350,257,304.18	100.00	2,811,473.68	0.00	2,811,473.68
					3,536,617.09 GN	0.00 GN	3,536,617.09 GN
					-725,143.41 LS	0.00 LS	-725,143.41 LS
Original Face:	211,435,168.000						

Holdings

Fund Summary

As of: *June 30, 2016*

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

View Date: *July 17, 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							
	886,250.910	886,250.91	886,250.91	0.09	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							
	399,942,034.000	399,770,370.99	399,765,636.48	39.62	-4,734.51	0.00	-4,734.51
					9,184.40 GN	0.00 GN	9,184.40 GN
					-13,918.91 LS	0.00 LS	-13,918.91 LS
FIXED INCOME							
	603,847,063.440	606,071,608.74	608,330,462.61	60.29	2,258,853.87	0.00	2,258,853.87
					3,325,986.83 GN	0.00 GN	3,325,986.83 GN
					-1,067,132.96 LS	0.00 LS	-1,067,132.96 LS
Original Face:	401,571,433.000						
FUND Total							
0.000	1,004,675,348.350	1,006,728,230.64	1,008,982,350.00	100.00	2,254,119.36	0.00	2,254,119.36
					3,335,171.23 GN	0.00 GN	3,335,171.23 GN
					-1,081,051.87 LS	0.00 LS	-1,081,051.87 LS
Original Face:	401,571,433.000						

Holdings

Fund Summary

As of: *June 30, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *July 17, 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							
	44,619,902.230	44,619,902.23	44,619,902.23	47.16	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							
	50,000,000.000	50,000,000.00	50,000,000.00	52.84	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	94,619,902.230	94,619,902.23	94,619,902.23	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