Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		Local	888,929.090	100.026612	889,165.65	100.020000	889,106.88	-58.77	0.10
		Base		100.026612	889,165.65	100.020000	889,106.88	-58.77	0.10
US DOLLAR Total									
		Local	888,929.090		889,165.65		889,106.88	-58.77	0.10
		Base			889,165.65		889,106.88	-58.77	0.10
CASH EQUIVALENT Total									
		Base	888,929.090		889,165.65		889,106.88	-58.77	0.10
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	33,856.000	38.632725	1,307,949.55	62.800000	2,126,156.80	818,207.25	0.25
		Base		38.632725	1,307,949.55	62.800000	2,126,156.80	818,207.25	0.25
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	29,597.000	48.871946	1,446,463.00	57.350000	1,697,387.95	250,924.95	0.20
		Base		48.871946	1,446,463.00	57.350000	1,697,387.95	250,924.95	0.20
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,917.000	21.196356	676,524.08	30.940000	987,511.98	310,987.90	0.11
		Base		21.196356	676,524.08	30.940000	987,511.98	310,987.90	0.11
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,258.000	93.755659	1,899,302.13	106.370000	2,154,843.46	255,541.33	0.25
		Base		93.755659	1,899,302.13	106.370000	2,154,843.46	255,541.33	0.25
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,895.000	10.115586	595,757.41	19.400000	1,142,563.00	546,805.59	0.13
		Base		10.115586	595,757.41	19.400000	1,142,563.00	546,805.59	0.13

& 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
005125109	ACXIOM CORP COMMON STOCK USD.1								
		38,899.000	Local	16.671324	648,497.83	26.100000	1,015,263.90	366,766.07	0.12
			Base	16.671324	648,497.83	26.100000	1,015,263.90	366,766.07	0.12
00766T100	AECOM COMMON STOCK USD.01								
		28,552.000	Local	28.295442	807,891.46	36.930000	1,054,425.36	246,533.90	0.12
			Base	28.295442	807,891.46	36.930000	1,054,425.36	246,533.90	0.12
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		381,639.000	Local	4.385101	1,673,525.38	10.370000	3,957,596.43	2,284,071.05	0.46
			Base	4.385101	1,673,525.38	10.370000	3,957,596.43	2,284,071.05	0.46
009728106	AKORN INC COMMON STOCK								
		44,022.000	Local	41.688516	1,835,211.86	19.100000	840,820.20	-994,391.66	0.10
			Base	41.688516	1,835,211.86	19.100000	840,820.20	-994,391.66	0.10
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		23,138.000	Local	20.730004	479,650.83	44.520000	1,030,103.76	550,452.93	0.12
			Base	20.730004	479,650.83	44.520000	1,030,103.76	550,452.93	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		39,877.000	Local	70.725973	2,820,339.61	110.820000	4,419,169.14	1,598,829.53	0.51
			Base	70.725973	2,820,339.61	110.820000	4,419,169.14	1,598,829.53	0.51
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		37,614.000	Local	63.006193	2,369,914.93	91.690000	3,448,827.66	1,078,912.73	0.40
			Base	63.006193	2,369,914.93	91.690000	3,448,827.66	1,078,912.73	0.40
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		7,742.000	Local	347.933794	2,693,703.43	611.570000	4,734,774.94	2,041,071.51	0.55
			Base	347.933794	2,693,703.43	611.570000	4,734,774.94	2,041,071.51	0.55
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		54,696.000	Local	28.386564	1,552,631.48	21.730000	1,188,544.08	-364,087.40	0.14
			Base	28.386564	1,552,631.48	21.730000	1,188,544.08	-364,087.40	0.14
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		92,940.000	Local	15.929412	1,480,479.51	11.710000	1,088,327.40	-392,152.11	0.13
			Base	15.929412	1,480,479.51	11.710000	1,088,327.40	-392,152.11	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
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		66,332.000	Local	41.617624	2,760,580.23	48.620000	3,225,061.84	464,481.61	0.37
			Base	41.617624	2,760,580.23	48.620000	3,225,061.84	464,481.61	0.37
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		85,848.000	Local	17.716920	1,520,962.19	15.110000	1,297,163.28	-223,798.91	0.15
			Base	17.716920	1,520,962.19	15.110000	1,297,163.28	-223,798.91	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		36,631.000	Local	35.490597	1,300,056.06	86.170000	3,156,493.27	1,856,437.21	0.37
			Base	35.490597	1,300,056.06	86.170000	3,156,493.27	1,856,437.21	0.37
03662Q105	ANSYS INC COMMON STOCK USD.01								
		43,450.000	Local	49.894227	2,167,904.18	93.260000	4,052,147.00	1,884,242.82	0.47
			Base	49.894227	2,167,904.18	93.260000	4,052,147.00	1,884,242.82	0.47
038336103	APTARGROUP INC COMMON STOCK USD.01								
		31,479.000	Local	44.203118	1,391,469.96	72.970000	2,297,022.63	905,552.67	0.27
			Base	44.203118	1,391,469.96	72.970000	2,297,022.63	905,552.67	0.27
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		89,057.000	Local	16.919656	1,506,813.76	30.410000	2,708,223.37	1,201,409.61	0.31
			Base	16.919656	1,506,813.76	30.410000	2,708,223.37	1,201,409.61	0.31
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		44,984.000	Local	31.346569	1,410,094.07	73.520000	3,307,223.68	1,897,129.61	0.38
			Base	31.346569	1,410,094.07	73.520000	3,307,223.68	1,897,129.61	0.38
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		31,220.000	Local	49.904488	1,558,018.11	119.030000	3,716,116.60	2,158,098.49	0.43
			Base	49.904488	1,558,018.11	119.030000	3,716,116.60	2,158,098.49	0.43
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		74,353.000	Local	17.519040	1,302,593.16	25.300000	1,881,130.90	578,537.74	0.22
			Base	17.519040	1,302,593.16	25.300000	1,881,130.90	578,537.74	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		52,204.000	Local	34.823031	1,817,901.49	76.180000	3,976,900.72	2,158,999.23	0.46
			Base	34.823031	1,817,901.49	76.180000	3,976,900.72	2,158,999.23	0.46

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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
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	44,133.000	36.438473	1,608,139.14	37.220000	1,642,630.26	34,491.12	0.19
		Base		36.438473	1,608,139.14	37.220000	1,642,630.26	34,491.12	0.19
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	64,088.000	29.047725	1,861,610.57	46.440000	2,976,246.72	1,114,636.15	0.35
		Base		29.047725	1,861,610.57	46.440000	2,976,246.72	1,114,636.15	0.35
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	219,693.000	7.802577	1,714,171.49	5.870000	1,289,597.91	-424,573.58	0.15
		Base		7.802577	1,714,171.49	5.870000	1,289,597.91	-424,573.58	0.15
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,794.000	17.764881	760,230.33	29.700000	1,270,981.80	510,751.47	0.15
		Base		17.764881	760,230.33	29.700000	1,270,981.80	510,751.47	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,438.000	52.600202	1,127,643.13	85.910000	1,841,738.58	714,095.45	0.21
		Base		52.600202	1,127,643.13	85.910000	1,841,738.58	714,095.45	0.21
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,624.000	43.999405	2,007,428.87	54.870000	2,503,388.88	495,960.01	0.29
		Base		43.999405	2,007,428.87	54.870000	2,503,388.88	495,960.01	0.29
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,018.000	25.388582	1,295,274.68	61.470000	3,136,076.46	1,840,801.78	0.36
		Base		25.388582	1,295,274.68	61.470000	3,136,076.46	1,840,801.78	0.36
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,162.000	78.259655	1,656,130.82	76.470000	1,618,258.14	-37,872.68	0.19
		Base		78.259655	1,656,130.82	76.470000	1,618,258.14	-37,872.68	0.19
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,056.000	45.062799	2,120,475.06	48.720000	2,292,568.32	172,093.26	0.27
		Base		45.062799	2,120,475.06	48.720000	2,292,568.32	172,093.26	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,756.000	26.911139	1,312,079.50	67.210000	3,276,890.76	1,964,811.26	0.38
		Base		26.911139	1,312,079.50	67.210000	3,276,890.76	1,964,811.26	0.38

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Base Currency: USD - US DOLLAR

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089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,354.000	35.205494	786,983.62	50.000000	1,117,700.00	330,716.38	0.13
		Base		35.205494	786,983.62	50.000000	1,117,700.00	330,716.38	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,423.000	97.931230	1,020,737.21	190.080000	1,981,203.84	960,466.63	0.23
		Base		97.931230	1,020,737.21	190.080000	1,981,203.84	960,466.63	0.23
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,735.000	72.846660	1,364,782.18	101.750000	1,906,286.25	541,504.07	0.22
		Base		72.846660	1,364,782.18	101.750000	1,906,286.25	541,504.07	0.22
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,687.000	35.397769	944,660.25	62.550000	1,669,271.85	724,611.60	0.19
		Base		35.397769	944,660.25	62.550000	1,669,271.85	724,611.60	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,538.000	307.338920	1,394,704.02	153.700000	697,490.60	-697,213.42	0.08
		Base		307.338920	1,394,704.02	153.700000	697,490.60	-697,213.42	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,934.000	20.746879	517,302.68	44.500000	1,109,563.00	592,260.32	0.13
		Base		20.746879	517,302.68	44.500000	1,109,563.00	592,260.32	0.13
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,793.000	25.216761	1,507,785.79	66.530000	3,978,028.29	2,470,242.50	0.46
		Base		25.216761	1,507,785.79	66.530000	3,978,028.29	2,470,242.50	0.46
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	202,020.000	9.066165	1,831,546.73	12.470000	2,519,189.40	687,642.67	0.29
		Base		9.066165	1,831,546.73	12.470000	2,519,189.40	687,642.67	0.29
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	57,731.000	22.226829	1,283,177.06	42.130000	2,432,207.03	1,149,029.97	0.28
		Base		22.226829	1,283,177.06	42.130000	2,432,207.03	1,149,029.97	0.28
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,036.000	24.541187	1,105,236.90	59.860000	2,695,854.96	1,590,618.06	0.31
		Base		24.541187	1,105,236.90	59.860000	2,695,854.96	1,590,618.06	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,140.000	188.623484	1,724,018.64	151.000000	1,380,140.00	-343,878.64	0.16
		Base		188.623484	1,724,018.64	151.000000	1,380,140.00	-343,878.64	0.16
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,816.000	30.535194	1,246,324.49	79.620000	3,249,769.92	2,003,445.43	0.38
		Base		30.535194	1,246,324.49	79.620000	3,249,769.92	2,003,445.43	0.38
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	75,070.000	31.540637	2,367,755.65	62.550000	4,695,628.50	2,327,872.85	0.55
		Base		31.540637	2,367,755.65	62.550000	4,695,628.50	2,327,872.85	0.55
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,183.000	35.465997	573,946.23	76.450000	1,237,190.35	663,244.12	0.14
		Base		35.465997	573,946.23	76.450000	1,237,190.35	663,244.12	0.14
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	87,146.000	17.674475	1,540,259.83	18.910000	1,647,930.86	107,671.03	0.19
		Base		17.674475	1,540,259.83	18.910000	1,647,930.86	107,671.03	0.19
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,009.000	31.945638	1,214,221.77	48.180000	1,831,273.62	617,051.85	0.21
		Base		31.945638	1,214,221.77	48.180000	1,831,273.62	617,051.85	0.21
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,790.000	55.642230	1,435,013.12	55.890000	1,441,403.10	6,389.98	0.17
		Base		55.642230	1,435,013.12	55.890000	1,441,403.10	6,389.98	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,352.000	374.284639	880,317.47	632.380000	1,487,357.76	607,040.29	0.17
		Base		374.284639	880,317.47	632.380000	1,487,357.76	607,040.29	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	31,300.000	30.429962	952,457.82	55.370000	1,733,081.00	780,623.18	0.20
		Base		30.429962	952,457.82	55.370000	1,733,081.00	780,623.18	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	143,970.000	9.455061	1,361,245.17	26.030000	3,747,539.10	2,386,293.93	0.44
		Base		9.455061	1,361,245.17	26.030000	3,747,539.10	2,386,293.93	0.44

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128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	36,707.000	41.116525	1,509,264.28	34.870000	1,279,973.09	-229,291.19	0.15
		Base		41.116525	1,509,264.28	34.870000	1,279,973.09	-229,291.19	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,927.000	46.545632	2,044,609.96	83.570000	3,670,979.39	1,626,369.43	0.43
		Base		46.545632	2,044,609.96	83.570000	3,670,979.39	1,626,369.43	0.43
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,158.000	33.003262	1,391,351.53	24.710000	1,041,724.18	-349,627.35	0.12
		Base		33.003262	1,391,351.53	24.710000	1,041,724.18	-349,627.35	0.12
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	32,388.000	46.833648	1,516,848.19	109.110000	3,533,854.68	2,017,006.49	0.41
		Base		46.833648	1,516,848.19	109.110000	3,533,854.68	2,017,006.49	0.41
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,408.000	40.793283	954,889.17	40.020000	936,788.16	-18,101.01	0.11
		Base		40.793283	954,889.17	40.020000	936,788.16	-18,101.01	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,791.000	51.103536	1,266,907.76	83.750000	2,076,246.25	809,338.49	0.24
		Base		51.103536	1,266,907.76	83.750000	2,076,246.25	809,338.49	0.24
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,674.000	97.729662	1,922,733.37	114.900000	2,260,542.60	337,809.23	0.26
		Base		97.729662	1,922,733.37	114.900000	2,260,542.60	337,809.23	0.26
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	62,640.000	31.932494	2,000,251.41	26.760000	1,676,246.40	-324,005.01	0.19
		Base		31.932494	2,000,251.41	26.760000	1,676,246.40	-324,005.01	0.19
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,237.000	14.106140	525,270.33	36.440000	1,356,916.28	831,645.95	0.16
		Base		14.106140	525,270.33	36.440000	1,356,916.28	831,645.95	0.16
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,766.000	39.274584	933,399.77	80.800000	1,920,292.80	986,893.03	0.22
		Base		39.274584	933,399.77	80.800000	1,920,292.80	986,893.03	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,149.000	26.857182	594,859.73	60.260000	1,334,698.74	739,839.01	0.16
		Base		26.857182	594,859.73	60.260000	1,334,698.74	739,839.01	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,424.000	43.798356	1,551,512.95	49.430000	1,751,008.32	199,495.37	0.20
		Base		43.798356	1,551,512.95	49.430000	1,751,008.32	199,495.37	0.20
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	91,306.000	22.210000	2,027,906.26	26.420000	2,412,304.52	384,398.26	0.28
		Base		22.210000	2,027,906.26	26.420000	2,412,304.52	384,398.26	0.28
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	64,879.000	11.351734	736,489.15	13.490000	875,217.71	138,728.56	0.10
		Base		11.351734	736,489.15	13.490000	875,217.71	138,728.56	0.10
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,255.000	121.699522	761,230.51	143.350000	896,654.25	135,423.74	0.10
		Base		121.699522	761,230.51	143.350000	896,654.25	135,423.74	0.10
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,968.000	17.489869	1,223,731.15	24.340000	1,703,021.12	479,289.97	0.20
		Base		17.489869	1,223,731.15	24.340000	1,703,021.12	479,289.97	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,097.000	24.687581	1,310,836.50	42.500000	2,256,622.50	945,786.00	0.26
		Base		24.687581	1,310,836.50	42.500000	2,256,622.50	945,786.00	0.26
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,992.000	55.899847	1,788,347.92	60.320000	1,929,757.44	141,409.52	0.22
		Base		55.899847	1,788,347.92	60.320000	1,929,757.44	141,409.52	0.22
179895107	CLARCOR INC COMMON STOCK USD1.0								
		Local	24,411.000	49.970698	1,219,834.70	82.810000	2,021,474.91	801,640.21	0.23
		Base		49.970698	1,219,834.70	82.810000	2,021,474.91	801,640.21	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,225.000	41.074223	1,077,171.49	55.500000	1,455,487.50	378,316.01	0.17
		Base		41.074223	1,077,171.49	55.500000	1,455,487.50	378,316.01	0.17

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192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,016.000	43.487788	1,870,670.68	67.560000	2,906,160.96	1,035,490.28	0.34
		Base		43.487788	1,870,670.68	67.560000	2,906,160.96	1,035,490.28	0.34
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,796.000	28.505670	1,248,434.31	56.530000	2,475,787.88	1,227,353.57	0.29
		Base		28.505670	1,248,434.31	56.530000	2,475,787.88	1,227,353.57	0.29
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,019.000	14.333804	831,633.00	20.430000	1,185,328.17	353,695.17	0.14
		Base		14.333804	831,633.00	20.430000	1,185,328.17	353,695.17	0.14
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	70,405.000	28.537016	2,009,148.59	26.280000	1,850,243.40	-158,905.19	0.21
		Base		28.537016	2,009,148.59	26.280000	1,850,243.40	-158,905.19	0.21
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,151.000	74.031544	1,565,841.18	49.100000	1,038,514.10	-527,327.08	0.12
		Base		74.031544	1,565,841.18	49.100000	1,038,514.10	-527,327.08	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,966.000	87.310807	1,481,315.15	83.600000	1,418,357.60	-62,957.55	0.16
		Base		87.310807	1,481,315.15	83.600000	1,418,357.60	-62,957.55	0.16
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,708.000	31.262100	2,210,480.59	62.200000	4,398,037.60	2,187,557.01	0.51
		Base		31.262100	2,210,480.59	62.200000	4,398,037.60	2,187,557.01	0.51
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	22,681.000	38.444968	871,970.32	33.550000	760,947.55	-111,022.77	0.09
		Base		38.444968	871,970.32	33.550000	760,947.55	-111,022.77	0.09
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	88,712.000	11.457649	1,016,430.92	16.940000	1,502,781.28	486,350.36	0.17
		Base		11.457649	1,016,430.92	16.940000	1,502,781.28	486,350.36	0.17
212485106	CONVERGYS CORP COMMON STOCK								
		Local	47,889.000	11.613418	556,154.97	24.820000	1,188,604.98	632,450.01	0.14
		Base		11.613418	556,154.97	24.820000	1,188,604.98	632,450.01	0.14

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217204106	COPART INC COMMON STOCK								
		Local	51,208.000	24.168245	1,237,607.50	56.740000	2,905,541.92	1,667,934.42	0.34
		Base		24.168245	1,237,607.50	56.740000	2,905,541.92	1,667,934.42	0.34
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	43,368.000	18.941849	821,470.12	35.270000	1,529,589.36	708,119.24	0.18
		Base		18.941849	821,470.12	35.270000	1,529,589.36	708,119.24	0.18
21871N101	CORECIVIC INC REIT USD.01								
		Local	67,187.000	30.100648	2,022,372.25	29.040000	1,951,110.48	-71,261.77	0.23
		Base		30.100648	2,022,372.25	29.040000	1,951,110.48	-71,261.77	0.23
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,583.000	31.882826	1,517,080.51	31.820000	1,514,091.06	-2,989.45	0.18
		Base		31.882826	1,517,080.51	31.820000	1,514,091.06	-2,989.45	0.18
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	171,852.000	10.177499	1,749,023.51	8.500000	1,460,742.00	-288,281.51	0.17
		Base		10.177499	1,749,023.51	8.500000	1,460,742.00	-288,281.51	0.17
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,071.000	151.559893	1,829,479.47	158.060000	1,907,942.26	78,462.79	0.22
		Base		151.559893	1,829,479.47	158.060000	1,907,942.26	78,462.79	0.22
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	25,036.000	37.884437	948,474.76	72.040000	1,803,593.44	855,118.68	0.21
		Base		37.884437	948,474.76	72.040000	1,803,593.44	855,118.68	0.21
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,065.000	34.138720	1,709,155.04	27.580000	1,380,792.70	-328,362.34	0.16
		Base		34.138720	1,709,155.04	27.580000	1,380,792.70	-328,362.34	0.16
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,137.000	58.910494	1,657,564.58	89.400000	2,515,447.80	857,883.22	0.29
		Base		58.910494	1,657,564.58	89.400000	2,515,447.80	857,883.22	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,209.000	69.000000	1,532,421.00	98.060000	2,177,814.54	645,393.54	0.25
		Base		69.000000	1,532,421.00	98.060000	2,177,814.54	645,393.54	0.25

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232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	161,276.000	15.344000	2,474,619.02	11.800000	1,903,056.80	-571,562.22	0.22
		Base		15.344000	2,474,619.02	11.800000	1,903,056.80	-571,562.22	0.22
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,708.000	39.810412	1,819,654.30	44.690000	2,042,690.52	223,036.22	0.24
		Base		39.810412	1,819,654.30	44.690000	2,042,690.52	223,036.22	0.24
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,061.000	61.799745	992,565.71	115.150000	1,849,424.15	856,858.44	0.21
		Base		61.799745	992,565.71	115.150000	1,849,424.15	856,858.44	0.21
235825205	DANA INC COMMON STOCK USD.01								
		Local	72,219.000	21.398157	1,545,353.51	20.140000	1,454,490.66	-90,862.85	0.17
		Base		21.398157	1,545,353.51	20.140000	1,454,490.66	-90,862.85	0.17
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	45,440.000	19.931678	905,695.47	19.860000	902,438.40	-3,257.07	0.10
		Base		19.931678	905,695.47	19.860000	902,438.40	-3,257.07	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,111.000	63.896835	1,029,441.91	57.600000	927,993.60	-101,448.31	0.11
		Base		63.896835	1,029,441.91	57.600000	927,993.60	-101,448.31	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	200,053.000	7.021081	1,404,588.35	3.350000	670,177.55	-734,410.80	0.08
		Base		7.021081	1,404,588.35	3.350000	670,177.55	-734,410.80	0.08
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	24,402.000	25.241954	615,954.15	72.850000	1,777,685.70	1,161,731.55	0.21
		Base		25.241954	615,954.15	72.850000	1,777,685.70	1,161,731.55	0.21
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,615.000	25.019116	715,922.01	33.500000	958,602.50	242,680.49	0.11
		Base		25.019116	715,922.01	33.500000	958,602.50	242,680.49	0.11
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	32,373.000	17.595257	569,611.27	16.380000	530,269.74	-39,341.53	0.06
		Base		17.595257	569,611.27	16.380000	530,269.74	-39,341.53	0.06

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253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		44,158.000	Local	32.588850	1,439,058.44	51.600000	2,278,552.80	839,494.36	0.26
			Base	32.588850	1,439,058.44	51.600000	2,278,552.80	839,494.36	0.26
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		37,730.000	Local	29.154117	1,099,984.84	27.200000	1,026,256.00	-73,728.84	0.12
			Base	29.154117	1,099,984.84	27.200000	1,026,256.00	-73,728.84	0.12
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		24,143.000	Local	63.760572	1,539,371.49	174.540000	4,213,919.22	2,674,547.73	0.49
			Base	63.760572	1,539,371.49	174.540000	4,213,919.22	2,674,547.73	0.49
257559203	DOMTAR CORP COMMON STOCK USD.01								
		31,426.000	Local	49.939091	1,569,385.88	43.690000	1,373,001.94	-196,383.94	0.16
			Base	49.939091	1,569,385.88	43.690000	1,373,001.94	-196,383.94	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		66,310.000	Local	26.221840	1,738,770.24	42.250000	2,801,597.50	1,062,827.26	0.33
			Base	26.221840	1,738,770.24	42.250000	2,801,597.50	1,062,827.26	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		72,283.000	Local	29.976538	2,166,794.10	37.840000	2,735,188.72	568,394.62	0.32
			Base	29.976538	2,166,794.10	37.840000	2,735,188.72	568,394.62	0.32
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		18,871.000	Local	74.574400	1,407,293.50	62.200000	1,173,776.20	-233,517.30	0.14
			Base	74.574400	1,407,293.50	62.200000	1,173,776.20	-233,517.30	0.14
264411505	DUKE REALTY CORP REIT USD.01								
		178,104.000	Local	13.294012	2,367,716.70	24.330000	4,333,270.32	1,965,553.62	0.50
			Base	13.294012	2,367,716.70	24.330000	4,333,270.32	1,965,553.62	0.50
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		46,061.000	Local	52.497528	2,418,088.66	51.870000	2,389,184.07	-28,904.59	0.28
			Base	52.497528	2,418,088.66	51.870000	2,389,184.07	-28,904.59	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		15,800.000	Local	87.715198	1,385,900.13	80.660000	1,274,428.00	-111,472.13	0.15
			Base	87.715198	1,385,900.13	80.660000	1,274,428.00	-111,472.13	0.15

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26884U109	EPR PROPERTIES REIT USD.01								
		31,950.000	Local	54.625578	1,745,287.22	73.970000	2,363,341.50	618,054.28	0.27
			Base	54.625578	1,745,287.22	73.970000	2,363,341.50	618,054.28	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		24,213.000	Local	70.335489	1,703,033.19	104.580000	2,532,195.54	829,162.35	0.29
			Base	70.335489	1,703,033.19	104.580000	2,532,195.54	829,162.35	0.29
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		72,388.000	Local	22.537007	1,631,408.88	51.440000	3,723,638.72	2,092,229.84	0.43
			Base	22.537007	1,631,408.88	51.440000	3,723,638.72	2,092,229.84	0.43
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		56,955.000	Local	27.842544	1,585,772.11	41.930000	2,388,123.15	802,351.04	0.28
			Base	27.842544	1,585,772.11	41.930000	2,388,123.15	802,351.04	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		29,080.000	Local	46.609213	1,355,395.90	78.840000	2,292,667.20	937,271.30	0.27
			Base	46.609213	1,355,395.90	78.840000	2,292,667.20	937,271.30	0.27
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		36,679.000	Local	42.788282	1,569,431.38	40.210000	1,474,862.59	-94,568.79	0.17
			Base	42.788282	1,569,431.38	40.210000	1,474,862.59	-94,568.79	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		30,452.000	Local	49.028441	1,493,014.09	69.690000	2,122,199.88	629,185.79	0.25
			Base	49.028441	1,493,014.09	69.690000	2,122,199.88	629,185.79	0.25
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		48,744.000	Local	53.406980	2,603,269.82	53.890000	2,626,814.16	23,544.34	0.31
			Base	53.406980	2,603,269.82	53.890000	2,626,814.16	23,544.34	0.31
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		31,000.000	Local	25.047417	776,469.93	50.470000	1,564,570.00	788,100.07	0.18
			Base	25.047417	776,469.93	50.470000	1,564,570.00	788,100.07	0.18
29275Y102	ENERSYS COMMON STOCK USD.01								
		21,808.000	Local	67.878713	1,480,298.98	77.950000	1,699,933.60	219,634.62	0.20
			Base	67.878713	1,480,298.98	77.950000	1,699,933.60	219,634.62	0.20

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294752100	EQUITY ONE INC REIT USD.01								
		Local	46,643.000	20.786023	969,522.48	31.190000	1,454,795.17	485,272.69	0.17
		Base		20.786023	969,522.48	31.190000	1,454,795.17	485,272.69	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,851.000	81.536068	1,210,892.14	85.650000	1,271,988.15	61,096.01	0.15
		Base		81.536068	1,210,892.14	85.650000	1,271,988.15	61,096.01	0.15
302520101	FNB CORP COMMON STOCK USD.01								
		Local	104,785.000	11.866589	1,243,440.52	14.940000	1,565,487.90	322,047.38	0.18
		Base		11.866589	1,243,440.52	14.940000	1,565,487.90	322,047.38	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,278.000	42.225081	898,465.28	42.140000	896,654.92	-1,810.36	0.10
		Base		42.225081	898,465.28	42.140000	896,654.92	-1,810.36	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,053.000	67.534139	1,354,262.09	173.050000	3,470,171.65	2,115,909.56	0.40
		Base		67.534139	1,354,262.09	173.050000	3,470,171.65	2,115,909.56	0.40
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,537.000	30.734459	477,521.29	123.300000	1,915,712.10	1,438,190.81	0.22
		Base		30.734459	477,521.29	123.300000	1,915,712.10	1,438,190.81	0.22
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,704.000	21.839321	1,019,983.63	26.010000	1,214,771.04	194,787.41	0.14
		Base		21.839321	1,019,983.63	26.010000	1,214,771.04	194,787.41	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,145.000	16.802718	926,585.89	37.580000	2,072,349.10	1,145,763.21	0.24
		Base		16.802718	926,585.89	37.580000	2,072,349.10	1,145,763.21	0.24
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,115.000	11.170564	1,308,240.60	20.000000	2,342,300.00	1,034,059.40	0.27
		Base		11.170564	1,308,240.60	20.000000	2,342,300.00	1,034,059.40	0.27
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,709.000	22.933499	1,346,402.77	25.850000	1,517,627.65	171,224.88	0.18
		Base		22.933499	1,346,402.77	25.850000	1,517,627.65	171,224.88	0.18

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343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		91,748.000	Local	13.385505	1,228,093.30	20.110000	1,845,052.28	616,958.98	0.21
			Base	13.385505	1,228,093.30	20.110000	1,845,052.28	616,958.98	0.21
34959E109	FORTINET INC COMMON STOCK USD.001								
		73,856.000	Local	23.221856	1,715,073.37	33.260000	2,456,450.56	741,377.19	0.29
			Base	23.221856	1,715,073.37	33.260000	2,456,450.56	741,377.19	0.29
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		21,027.000	Local	32.691519	687,404.58	25.570000	537,660.39	-149,744.19	0.06
			Base	32.691519	687,404.58	25.570000	537,660.39	-149,744.19	0.06
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		87,005.000	Local	9.992868	869,429.46	18.200000	1,583,491.00	714,061.54	0.18
			Base	9.992868	869,429.46	18.200000	1,583,491.00	714,061.54	0.18
361448103	GATX CORP COMMON STOCK USD.625								
		20,035.000	Local	31.654134	634,190.58	57.820000	1,158,423.70	524,233.12	0.13
			Base	31.654134	634,190.58	57.820000	1,158,423.70	524,233.12	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		51,155.000	Local	32.769373	1,676,317.30	24.490000	1,252,785.95	-423,531.35	0.15
			Base	32.769373	1,676,317.30	24.490000	1,252,785.95	-423,531.35	0.15
366651107	GARTNER INC COMMON STOCK USD.0005								
		41,481.000	Local	35.008600	1,452,191.75	99.360000	4,121,552.16	2,669,360.41	0.48
			Base	35.008600	1,452,191.75	99.360000	4,121,552.16	2,669,360.41	0.48
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		30,781.000	Local	75.885660	2,335,836.49	75.360000	2,319,656.16	-16,180.33	0.27
			Base	75.885660	2,335,836.49	75.360000	2,319,656.16	-16,180.33	0.27
371901109	GENTEX CORP COMMON STOCK USD.06								
		143,867.000	Local	9.903116	1,424,731.58	20.890000	3,005,381.63	1,580,650.05	0.35
			Base	9.903116	1,424,731.58	20.890000	3,005,381.63	1,580,650.05	0.35
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		250,249.000	Local	5.020096	1,256,273.89	3.360000	840,836.64	-415,437.25	0.10
			Base	5.020096	1,256,273.89	3.360000	840,836.64	-415,437.25	0.10

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379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,118.000	24.686128	891,613.58	26.360000	952,070.48	60,456.90	0.11
		Base		24.686128	891,613.58	26.360000	952,070.48	60,456.90	0.11
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,961.000	37.153260	1,038,842.30	89.590000	2,505,025.99	1,466,183.69	0.29
		Base		37.153260	1,038,842.30	89.590000	2,505,025.99	1,466,183.69	0.29
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,335.000	434.711679	1,015,051.77	519.550000	1,213,149.25	198,097.48	0.14
		Base		434.711679	1,015,051.77	519.550000	1,213,149.25	198,097.48	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,887.000	26.803429	533,039.80	56.130000	1,116,257.31	583,217.51	0.13
		Base		26.803429	533,039.80	56.130000	1,116,257.31	583,217.51	0.13
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	108,107.000	24.746205	2,675,237.96	27.550000	2,978,347.85	303,109.89	0.35
		Base		24.746205	2,675,237.96	27.550000	2,978,347.85	303,109.89	0.35
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,946.000	52.467943	679,249.99	57.580000	745,430.68	66,180.69	0.09
		Base		52.467943	679,249.99	57.580000	745,430.68	66,180.69	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	77,557.000	48.344455	3,749,450.88	20.900000	1,620,941.30	-2,128,509.58	0.19
		Base		48.344455	3,749,450.88	20.900000	1,620,941.30	-2,128,509.58	0.19
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	22,364.000	31.027743	693,904.45	50.410000	1,127,369.24	433,464.79	0.13
		Base		31.027743	693,904.45	50.410000	1,127,369.24	433,464.79	0.13
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,986.000	40.893081	653,716.79	35.250000	563,506.50	-90,210.29	0.07
		Base		40.893081	653,716.79	35.250000	563,506.50	-90,210.29	0.07
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,945.000	24.911286	1,294,016.74	39.560000	2,054,944.20	760,927.46	0.24
		Base		24.911286	1,294,016.74	39.560000	2,054,944.20	760,927.46	0.24

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40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,437.000	38.843216	910,368.46	38.470000	901,621.39	-8,747.07	0.10
		Base		38.843216	910,368.46	38.470000	901,621.39	-8,747.07	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,714.000	32.246960	1,345,149.70	45.850000	1,912,586.90	567,437.20	0.22
		Base		32.246960	1,345,149.70	45.850000	1,912,586.90	567,437.20	0.22
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,362.000	46.642802	996,383.54	83.940000	1,793,126.28	796,742.74	0.21
		Base		46.642802	996,383.54	83.940000	1,793,126.28	796,742.74	0.21
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,494.000	24.430719	1,331,327.62	33.480000	1,824,459.12	493,131.50	0.21
		Base		24.430719	1,331,327.62	33.480000	1,824,459.12	493,131.50	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	45,090.000	40.455892	1,824,156.19	38.820000	1,750,393.80	-73,762.39	0.20
		Base		40.455892	1,824,156.19	38.820000	1,750,393.80	-73,762.39	0.20
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	58,187.000	30.088680	1,750,770.02	30.210000	1,757,829.27	7,059.25	0.20
		Base		30.088680	1,750,770.02	30.210000	1,757,829.27	7,059.25	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	39,218.000	30.216994	1,185,050.09	89.780000	3,520,992.04	2,335,941.95	0.41
		Base		30.216994	1,185,050.09	89.780000	3,520,992.04	2,335,941.95	0.41
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,321.000	33.012211	1,661,207.48	51.410000	2,587,002.61	925,795.13	0.30
		Base		33.012211	1,661,207.48	51.410000	2,587,002.61	925,795.13	0.30
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	30,028.000	34.172491	1,026,131.56	58.870000	1,767,748.36	741,616.80	0.21
		Base		34.172491	1,026,131.56	58.870000	1,767,748.36	741,616.80	0.21
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	88,278.000	28.626864	2,527,122.31	28.970000	2,557,413.66	30,291.35	0.30
		Base		28.626864	2,527,122.31	28.970000	2,557,413.66	30,291.35	0.30

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44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		82,485.000	Local	22.774838	1,878,582.48	31.130000	2,567,758.05	689,175.57	0.30
			Base	22.774838	1,878,582.48	31.130000	2,567,758.05	689,175.57	0.30
443510607	HUBBELL INC COMMON STOCK USD.01								
		25,851.000	Local	55.305114	1,429,692.49	122.080000	3,155,890.08	1,726,197.59	0.37
			Base	55.305114	1,429,692.49	122.080000	3,155,890.08	1,726,197.59	0.37
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		23,282.000	Local	42.586004	991,487.34	193.960000	4,515,776.72	3,524,289.38	0.52
			Base	42.586004	991,487.34	193.960000	4,515,776.72	3,524,289.38	0.52
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		18,667.000	Local	75.005569	1,400,128.96	114.990000	2,146,518.33	746,389.37	0.25
			Base	75.005569	1,400,128.96	114.990000	2,146,518.33	746,389.37	0.25
45073V108	ITT INC COMMON STOCK USD1.0								
		44,288.000	Local	21.447293	949,857.71	40.870000	1,810,050.56	860,192.85	0.21
			Base	21.447293	949,857.71	40.870000	1,810,050.56	860,192.85	0.21
451107106	IDACORP INC COMMON STOCK								
		25,309.000	Local	38.355123	970,729.81	80.020000	2,025,226.18	1,054,496.37	0.24
			Base	38.355123	970,729.81	80.020000	2,025,226.18	1,054,496.37	0.24
45167R104	IDEX CORP COMMON STOCK USD.01								
		38,284.000	Local	38.828311	1,486,503.05	90.160000	3,451,685.44	1,965,182.39	0.40
			Base	38.828311	1,486,503.05	90.160000	3,451,685.44	1,965,182.39	0.40
457187102	INGREDION INC COMMON STOCK USD.01								
		36,356.000	Local	44.734142	1,626,354.47	128.190000	4,660,475.64	3,034,121.17	0.54
			Base	44.734142	1,626,354.47	128.190000	4,660,475.64	3,034,121.17	0.54
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		67,306.000	Local	7.677617	516,749.68	25.190000	1,695,438.14	1,178,688.46	0.20
			Base	7.677617	516,749.68	25.190000	1,695,438.14	1,178,688.46	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		17,215.000	Local	38.559728	663,805.71	93.400000	1,607,881.00	944,075.29	0.19
			Base	38.559728	663,805.71	93.400000	1,607,881.00	944,075.29	0.19

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459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	29,148.000	19.167406	558,691.56	37.100000	1,081,390.80	522,699.24	0.13
		Base		19.167406	558,691.56	37.100000	1,081,390.80	522,699.24	0.13
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,990.000	27.356911	355,366.27	36.650000	476,083.50	120,717.23	0.06
		Base		27.356911	355,366.27	36.650000	476,083.50	120,717.23	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	68,732.000	12.402826	852,471.05	22.430000	1,541,658.76	689,187.71	0.18
		Base		12.402826	852,471.05	22.430000	1,541,658.76	689,187.71	0.18
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	93,116.000	21.093529	1,964,145.02	23.980000	2,232,921.68	268,776.66	0.26
		Base		21.093529	1,964,145.02	23.980000	2,232,921.68	268,776.66	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,237.000	88.824529	1,442,243.88	107.920000	1,752,297.04	310,053.16	0.20
		Base		88.824529	1,442,243.88	107.920000	1,752,297.04	310,053.16	0.20
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,524.000	7.350972	525,770.91	12.500000	894,050.00	368,279.09	0.10
		Base		7.350972	525,770.91	12.500000	894,050.00	368,279.09	0.10
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	162,558.000	11.498789	1,869,220.09	19.610000	3,187,762.38	1,318,542.29	0.37
		Base		11.498789	1,869,220.09	19.610000	3,187,762.38	1,318,542.29	0.37
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,701.000	68.199852	1,548,204.85	103.030000	2,338,884.03	790,679.18	0.27
		Base		68.199852	1,548,204.85	103.030000	2,338,884.03	790,679.18	0.27
481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,291.000	16.984490	837,182.48	28.120000	1,386,062.92	548,880.44	0.16
		Base		16.984490	837,182.48	28.120000	1,386,062.92	548,880.44	0.16
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,108.000	77.198754	1,861,107.55	83.810000	2,020,491.48	159,383.93	0.23
		Base		77.198754	1,861,107.55	83.810000	2,020,491.48	159,383.93	0.23

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48242W106	KBR INC COMMON STOCK USD.001								
		71,639.000	Local	26.099761	1,869,760.77	17.010000	1,218,579.39	-651,181.38	0.14
			Base	26.099761	1,869,760.77	17.010000	1,218,579.39	-651,181.38	0.14
482539103	KLX INC COMMON STOCK USD.01								
		26,456.000	Local	19.560538	517,493.60	48.990000	1,296,079.44	778,585.84	0.15
			Base	19.560538	517,493.60	48.990000	1,296,079.44	778,585.84	0.15
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		64,339.000	Local	37.873616	2,436,750.57	18.510000	1,190,914.89	-1,245,835.68	0.14
			Base	37.873616	2,436,750.57	18.510000	1,190,914.89	-1,245,835.68	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		41,773.000	Local	13.190297	550,998.29	16.380000	684,241.74	133,243.45	0.08
			Base	13.190297	550,998.29	16.380000	684,241.74	133,243.45	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,418.000	Local	27.859207	680,266.11	43.200000	1,054,857.60	374,591.49	0.12
			Base	27.859207	680,266.11	43.200000	1,054,857.60	374,591.49	0.12
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		40,138.000	Local	29.473726	1,183,016.42	35.740000	1,434,532.12	251,515.70	0.17
			Base	29.473726	1,183,016.42	35.740000	1,434,532.12	251,515.70	0.17
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		85,331.000	Local	31.228686	2,664,775.02	37.070000	3,163,220.17	498,445.15	0.37
			Base	31.228686	2,664,775.02	37.070000	3,163,220.17	498,445.15	0.37
49427F108	KILROY REALTY CORP REIT USD.01								
		49,019.000	Local	56.858331	2,787,138.54	74.850000	3,669,072.15	881,933.61	0.43
			Base	56.858331	2,787,138.54	74.850000	3,669,072.15	881,933.61	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		27,042.000	Local	49.319111	1,333,687.41	64.450000	1,742,856.90	409,169.49	0.20
			Base	49.319111	1,333,687.41	64.450000	1,742,856.90	409,169.49	0.20
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		44,552.000	Local	30.471116	1,357,549.17	18.020000	802,827.04	-554,722.13	0.09
			Base	30.471116	1,357,549.17	18.020000	802,827.04	-554,722.13	0.09

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512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,533.000	36.779787	1,527,574.89	75.520000	3,136,572.16	1,608,997.27	0.36
		Base		36.779787	1,527,574.89	75.520000	3,136,572.16	1,608,997.27	0.36
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,646.000	33.690926	2,346,438.24	37.360000	2,601,974.56	255,536.32	0.30
		Base		33.690926	2,346,438.24	37.360000	2,601,974.56	255,536.32	0.30
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,777.000	61.187630	598,231.46	131.050000	1,281,275.85	683,044.39	0.15
		Base		61.187630	598,231.46	131.050000	1,281,275.85	683,044.39	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,979.000	43.205005	906,397.80	84.600000	1,774,823.40	868,425.60	0.21
		Base		43.205005	906,397.80	84.600000	1,774,823.40	868,425.60	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,785.000	35.794920	2,032,614.52	30.170000	1,713,203.45	-319,411.07	0.20
		Base		35.794920	2,032,614.52	30.170000	1,713,203.45	-319,411.07	0.20
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	45,140.000	31.362500	1,415,703.25	31.690000	1,430,486.60	14,783.35	0.17
		Base		31.362500	1,415,703.25	31.690000	1,430,486.60	14,783.35	0.17
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	71,728.000	42.579210	3,054,121.57	48.320000	3,465,896.96	411,775.39	0.40
		Base		42.579210	3,054,121.57	48.320000	3,465,896.96	411,775.39	0.40
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,454.000	52.430099	1,019,975.14	156.810000	3,050,581.74	2,030,606.60	0.35
		Base		52.430099	1,019,975.14	156.810000	3,050,581.74	2,030,606.60	0.35
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	73,811.000	34.489714	2,545,720.30	38.390000	2,833,604.29	287,883.99	0.33
		Base		34.489714	2,545,720.30	38.390000	2,833,604.29	287,883.99	0.33
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	20,164.000	37.356175	753,249.92	59.350000	1,196,733.40	443,483.48	0.14
		Base		37.356175	753,249.92	59.350000	1,196,733.40	443,483.48	0.14

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Base Currency: USD - US DOLLAR

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53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,299.000	102.010299	2,376,737.95	81.450000	1,897,703.55	-479,034.40	0.22
		Base		102.010299	2,376,737.95	81.450000	1,897,703.55	-479,034.40	0.22
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,166.000	32.764669	1,021,143.66	83.370000	2,598,309.42	1,577,165.76	0.30
		Base		32.764669	1,021,143.66	83.370000	2,598,309.42	1,577,165.76	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,314.000	150.119044	1,698,446.86	157.710000	1,784,330.94	85,884.08	0.21
		Base		150.119044	1,698,446.86	157.710000	1,784,330.94	85,884.08	0.21
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,400.000	24.692531	1,639,584.05	28.620000	1,900,368.00	260,783.95	0.22
		Base		24.692531	1,639,584.05	28.620000	1,900,368.00	260,783.95	0.22
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,416.000	9.296999	663,954.47	19.130000	1,366,188.08	702,233.61	0.16
		Base		9.296999	663,954.47	19.130000	1,366,188.08	702,233.61	0.16
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,672.000	38.412901	1,370,265.00	44.530000	1,588,474.16	218,209.16	0.18
		Base		38.412901	1,370,265.00	44.530000	1,588,474.16	218,209.16	0.18
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	98,069.000	20.409839	2,001,572.48	29.350000	2,878,325.15	876,752.67	0.33
		Base		20.409839	2,001,572.48	29.350000	2,878,325.15	876,752.67	0.33
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,667.000	30.902069	484,142.71	71.350000	1,117,840.45	633,697.74	0.13
		Base		30.902069	484,142.71	71.350000	1,117,840.45	633,697.74	0.13
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,420.000	63.168128	1,416,229.43	102.150000	2,290,203.00	873,973.57	0.27
		Base		63.168128	1,416,229.43	102.150000	2,290,203.00	873,973.57	0.27
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	47,263.000	37.821394	1,787,552.54	82.750000	3,911,013.25	2,123,460.71	0.45
		Base		37.821394	1,787,552.54	82.750000	3,911,013.25	2,123,460.71	0.45

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554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,035.000	26.260736	1,182,652.25	28.020000	1,261,880.70	79,228.45	0.15
		Base		26.260736	1,182,652.25	28.020000	1,261,880.70	79,228.45	0.15
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	35,746.000	57.551213	2,057,225.65	51.260000	1,832,339.96	-224,885.69	0.21
		Base		57.551213	2,057,225.65	51.260000	1,832,339.96	-224,885.69	0.21
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,673.000	49.009002	1,650,280.13	95.460000	3,214,424.58	1,564,144.45	0.37
		Base		49.009002	1,650,280.13	95.460000	3,214,424.58	1,564,144.45	0.37
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,870.000	101.636613	1,917,882.89	187.250000	3,533,407.50	1,615,524.61	0.41
		Base		101.636613	1,917,882.89	187.250000	3,533,407.50	1,615,524.61	0.41
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,527.000	62.868278	2,044,916.49	55.140000	1,793,538.78	-251,377.71	0.21
		Base		62.868278	2,044,916.49	55.140000	1,793,538.78	-251,377.71	0.21
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	160,808.000	14.245428	2,290,778.83	12.750000	2,050,302.00	-240,476.83	0.24
		Base		14.245428	2,290,778.83	12.750000	2,050,302.00	-240,476.83	0.24
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,511.000	33.174119	1,542,961.43	68.350000	3,179,026.85	1,636,065.42	0.37
		Base		33.174119	1,542,961.43	68.350000	3,179,026.85	1,636,065.42	0.37
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	54,995.000	13.783100	758,001.61	36.910000	2,029,865.45	1,271,863.84	0.24
		Base		13.783100	758,001.61	36.910000	2,029,865.45	1,271,863.84	0.24
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,317.000	43.478509	796,395.85	63.250000	1,158,550.25	362,154.40	0.13
		Base		43.478509	796,395.85	63.250000	1,158,550.25	362,154.40	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,341.000	37.696963	691,399.99	61.300000	1,124,303.30	432,903.31	0.13
		Base		37.696963	691,399.99	61.300000	1,124,303.30	432,903.31	0.13

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595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,569.000	30.161614	1,736,373.98	53.150000	3,059,792.35	1,323,418.37	0.36
		Base		30.161614	1,736,373.98	53.150000	3,059,792.35	1,323,418.37	0.36
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,118.000	21.190710	638,221.80	31.200000	939,681.60	301,459.80	0.11
		Base		21.190710	638,221.80	31.200000	939,681.60	301,459.80	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,542.000	30.934584	542,654.47	80.150000	1,405,991.30	863,336.83	0.16
		Base		30.934584	542,654.47	80.150000	1,405,991.30	863,336.83	0.16
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,399.000	69.725104	1,492,047.49	56.720000	1,213,751.28	-278,296.21	0.14
		Base		69.725104	1,492,047.49	56.720000	1,213,751.28	-278,296.21	0.14
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,790.000	77.405968	1,454,458.13	87.240000	1,639,239.60	184,781.47	0.19
		Base		77.405968	1,454,458.13	87.240000	1,639,239.60	184,781.47	0.19
626755102	MURPHY USA INC COMMON STOCK								
		Local	18,219.000	38.984484	710,258.31	63.700000	1,160,550.30	450,291.99	0.13
		Base		38.984484	710,258.31	63.700000	1,160,550.30	450,291.99	0.13
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	62,315.000	17.267415	1,076,018.94	43.020000	2,680,791.30	1,604,772.36	0.31
		Base		17.267415	1,076,018.94	43.020000	2,680,791.30	1,604,772.36	0.31
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,770.000	777.789192	1,376,686.87	1,858.000000	3,288,660.00	1,911,973.13	0.38
		Base		777.789192	1,376,686.87	1,858.000000	3,288,660.00	1,911,973.13	0.38
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,763.000	44.836786	1,917,355.49	56.150000	2,401,142.45	483,786.96	0.28
		Base		44.836786	1,917,355.49	56.150000	2,401,142.45	483,786.96	0.28
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	53,082.000	24.180721	1,283,561.01	31.420000	1,667,836.44	384,275.43	0.19
		Base		24.180721	1,283,561.01	31.420000	1,667,836.44	384,275.43	0.19

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637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,876.000	30.664876	2,265,398.41	43.600000	3,220,993.60	955,595.19	0.37
		Base		30.664876	2,265,398.41	43.600000	3,220,993.60	955,595.19	0.37
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,981.000	38.624402	1,775,988.63	33.300000	1,531,167.30	-244,821.33	0.18
		Base		38.624402	1,775,988.63	33.300000	1,531,167.30	-244,821.33	0.18
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,403.000	24.002288	657,734.71	33.200000	909,779.60	252,044.89	0.11
		Base		24.002288	657,734.71	33.200000	909,779.60	252,044.89	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,235.000	33.946354	1,467,670.60	37.700000	1,629,959.50	162,288.90	0.19
		Base		33.946354	1,467,670.60	37.700000	1,629,959.50	162,288.90	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	244,568.000	16.023495	3,918,834.04	15.190000	3,714,987.92	-203,846.12	0.43
		Base		16.023495	3,918,834.04	15.190000	3,714,987.92	-203,846.12	0.43
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	61,166.000	10.281879	628,901.43	13.500000	825,741.00	196,839.57	0.10
		Base		10.281879	628,901.43	13.500000	825,741.00	196,839.57	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,641.000	155.507557	721,710.57	431.170000	2,001,059.97	1,279,349.40	0.23
		Base		155.507557	721,710.57	431.170000	2,001,059.97	1,279,349.40	0.23
655663102	NORDSON CORP COMMON STOCK								
		Local	26,708.000	42.280408	1,129,225.15	113.530000	3,032,159.24	1,902,934.09	0.35
		Base		42.280408	1,129,225.15	113.530000	3,032,159.24	1,902,934.09	0.35
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,267.000	60.085812	1,458,102.40	57.110000	1,385,888.37	-72,214.03	0.16
		Base		60.085812	1,458,102.40	57.110000	1,385,888.37	-72,214.03	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,966.000	31.524598	1,701,256.48	21.260000	1,147,317.16	-553,939.32	0.13
		Base		31.524598	1,701,256.48	21.260000	1,147,317.16	-553,939.32	0.13

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670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,281.000	68.052774	1,720,442.17	70.770000	1,789,136.37	68,694.20	0.21
		Base		68.052774	1,720,442.17	70.770000	1,789,136.37	68,694.20	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,278.000	20.190480	2,024,660.95	33.540000	3,363,324.12	1,338,663.17	0.39
		Base		20.190480	2,024,660.95	33.540000	3,363,324.12	1,338,663.17	0.39
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,242.000	27.420423	1,350,236.46	27.850000	1,371,389.70	21,153.24	0.16
		Base		27.420423	1,350,236.46	27.850000	1,371,389.70	21,153.24	0.16
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	265,320.000	5.255141	1,394,293.88	4.450000	1,180,674.00	-213,619.88	0.14
		Base		5.255141	1,394,293.88	4.450000	1,180,674.00	-213,619.88	0.14
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,797.000	45.265077	1,167,703.20	39.500000	1,018,981.50	-148,721.70	0.12
		Base		45.265077	1,167,703.20	39.500000	1,018,981.50	-148,721.70	0.12
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,773.000	30.113364	1,047,132.02	88.280000	3,069,760.44	2,022,628.42	0.36
		Base		30.113364	1,047,132.02	88.280000	3,069,760.44	2,022,628.42	0.36
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	122,630.000	14.665122	1,798,383.96	20.800000	2,550,704.00	752,320.04	0.30
		Base		14.665122	1,798,383.96	20.800000	2,550,704.00	752,320.04	0.30
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	82,989.000	18.654058	1,548,081.62	26.210000	2,175,141.69	627,060.07	0.25
		Base		18.654058	1,548,081.62	26.210000	2,175,141.69	627,060.07	0.25
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	97,988.000	28.377371	2,780,641.81	32.070000	3,142,475.16	361,833.35	0.37
		Base		28.377371	2,780,641.81	32.070000	3,142,475.16	361,833.35	0.37
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,234.000	35.052868	919,576.94	64.620000	1,695,241.08	775,664.14	0.20
		Base		35.052868	919,576.94	64.620000	1,695,241.08	775,664.14	0.20

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68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		29,404.000	Local	52.023128	1,529,688.06	86.950000	2,556,677.80	1,026,989.74	0.30
			Base	52.023128	1,529,688.06	86.950000	2,556,677.80	1,026,989.74	0.30
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		37,391.000	Local	35.238486	1,317,602.24	69.630000	2,603,535.33	1,285,933.09	0.30
			Base	35.238486	1,317,602.24	69.630000	2,603,535.33	1,285,933.09	0.30
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		30,886.000	Local	29.443534	909,392.98	35.880000	1,108,189.68	198,796.70	0.13
			Base	29.443534	909,392.98	35.880000	1,108,189.68	198,796.70	0.13
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		81,445.000	Local	17.785055	1,448,503.78	18.900000	1,539,310.50	90,806.72	0.18
			Base	17.785055	1,448,503.78	18.900000	1,539,310.50	90,806.72	0.18
69349H107	PNM RESOURCES INC COMMON STOCK								
		39,997.000	Local	14.389614	575,541.40	34.400000	1,375,896.80	800,355.40	0.16
			Base	14.389614	575,541.40	34.400000	1,375,896.80	800,355.40	0.16
69370C100	PTC INC COMMON STOCK USD.01								
		58,049.000	Local	19.885684	1,154,344.08	52.570000	3,051,635.93	1,897,291.85	0.35
			Base	19.885684	1,154,344.08	52.570000	3,051,635.93	1,897,291.85	0.35
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		46,892.000	Local	28.480538	1,335,509.38	92.180000	4,322,504.56	2,986,995.18	0.50
			Base	28.480538	1,335,509.38	92.180000	4,322,504.56	2,986,995.18	0.50
695263103	PACWEST BANCORP COMMON STOCK								
		60,397.000	Local	43.386734	2,620,428.57	55.400000	3,345,993.80	725,565.23	0.39
			Base	43.386734	2,620,428.57	55.400000	3,345,993.80	725,565.23	0.39
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		10,963.000	Local	85.559049	937,983.85	209.060000	2,291,924.78	1,353,940.93	0.27
			Base	85.559049	937,983.85	209.060000	2,291,924.78	1,353,940.93	0.27
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		13,337.000	Local	87.308823	1,164,437.77	85.220000	1,136,579.14	-27,858.63	0.13
			Base	87.308823	1,164,437.77	85.220000	1,136,579.14	-27,858.63	0.13

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Base Currency: USD - US DOLLAR

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699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,747.000	68.278533	1,826,245.91	70.890000	1,896,094.83	69,848.92	0.22
		Base		68.278533	1,826,245.91	70.890000	1,896,094.83	69,848.92	0.22
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	82,282.000	16.480770	1,356,070.68	28.040000	2,307,187.28	951,116.60	0.27
		Base		16.480770	1,356,070.68	28.040000	2,307,187.28	951,116.60	0.27
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,808.000	9.654778	1,494,636.91	6.650000	1,029,473.20	-465,163.71	0.12
		Base		9.654778	1,494,636.91	6.650000	1,029,473.20	-465,163.71	0.12
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,716.000	33.767315	564,454.44	56.580000	945,791.28	381,336.84	0.11
		Base		33.767315	564,454.44	56.580000	945,791.28	381,336.84	0.11
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,918.000	56.667883	1,695,389.71	84.070000	2,515,206.26	819,816.55	0.29
		Base		56.667883	1,695,389.71	84.070000	2,515,206.26	819,816.55	0.29
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,069.000	37.528376	1,578,781.25	34.110000	1,434,973.59	-143,807.66	0.17
		Base		37.528376	1,578,781.25	34.110000	1,434,973.59	-143,807.66	0.17
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,758.000	77.360000	1,605,838.88	105.560000	2,191,214.48	585,375.60	0.25
		Base		77.360000	1,605,838.88	105.560000	2,191,214.48	585,375.60	0.25
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,578.000	40.402079	1,316,218.93	83.680000	2,726,127.04	1,409,908.11	0.32
		Base		40.402079	1,316,218.93	83.680000	2,726,127.04	1,409,908.11	0.32
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,346.000	34.168444	695,191.17	41.200000	838,255.20	143,064.03	0.10
		Base		34.168444	695,191.17	41.200000	838,255.20	143,064.03	0.10
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,580.000	56.424174	1,499,754.54	52.760000	1,402,360.80	-97,393.74	0.16
		Base		56.424174	1,499,754.54	52.760000	1,402,360.80	-97,393.74	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
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,998.000	34.904683	802,737.89	75.450000	1,735,199.10	932,461.21	0.20
		Base		34.904683	802,737.89	75.450000	1,735,199.10	932,461.21	0.20
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,010.000	34.496896	1,380,220.81	54.660000	2,186,946.60	806,725.79	0.25
		Base		34.496896	1,380,220.81	54.660000	2,186,946.60	806,725.79	0.25
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,890.000	44.895220	1,566,394.24	72.630000	2,534,060.70	967,666.46	0.29
		Base		44.895220	1,566,394.24	72.630000	2,534,060.70	967,666.46	0.29
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	120,291.000	17.408449	2,094,079.74	17.440000	2,097,875.04	3,795.30	0.24
		Base		17.408449	2,094,079.74	17.440000	2,097,875.04	3,795.30	0.24
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,997.000	13.667023	642,309.10	18.460000	867,564.62	225,255.52	0.10
		Base		13.667023	642,309.10	18.460000	867,564.62	225,255.52	0.10
74967X103	RH COMMON STOCK USD.0001								
		Local	19,216.000	41.398039	795,504.71	27.020000	519,216.32	-276,288.39	0.06
		Base		41.398039	795,504.71	27.020000	519,216.32	-276,288.39	0.06
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,973.000	25.287513	1,693,580.59	52.260000	3,500,008.98	1,806,428.39	0.41
		Base		25.287513	1,693,580.59	52.260000	3,500,008.98	1,806,428.39	0.41
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	63,446.000	29.723484	1,885,836.19	74.930000	4,754,008.78	2,868,172.59	0.55
		Base		29.723484	1,885,836.19	74.930000	4,754,008.78	2,868,172.59	0.55
754907103	RAYONIER INC REIT								
		Local	61,526.000	22.681128	1,395,479.09	27.890000	1,715,960.14	320,481.05	0.20
		Base		22.681128	1,395,479.09	27.890000	1,715,960.14	320,481.05	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,477.000	65.088654	1,462,997.68	72.600000	1,631,830.20	168,832.52	0.19
		Base		65.088654	1,462,997.68	72.600000	1,631,830.20	168,832.52	0.19

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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
758849103	REGENCY CENTERS CORP REIT USD.01								
		52,470.000	Local	54.792229	2,874,948.23	69.730000	3,658,733.10	783,784.87	0.43
			Base	54.792229	2,874,948.23	69.730000	3,658,733.10	783,784.87	0.43
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		32,242.000	Local	47.547813	1,533,036.60	125.470000	4,045,403.74	2,512,367.14	0.47
			Base	47.547813	1,533,036.60	125.470000	4,045,403.74	2,512,367.14	0.47
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		36,437.000	Local	38.133579	1,389,473.20	79.650000	2,902,207.05	1,512,733.85	0.34
			Base	38.133579	1,389,473.20	79.650000	2,902,207.05	1,512,733.85	0.34
761152107	RESMED INC COMMON STOCK USD.004								
		70,784.000	Local	30.838004	2,182,837.31	67.540000	4,780,751.36	2,597,914.05	0.56
			Base	30.838004	2,182,837.31	67.540000	4,780,751.36	2,597,914.05	0.56
775711104	ROLLINS INC COMMON STOCK USD1.0								
		48,127.000	Local	12.020049	578,488.88	35.260000	1,696,958.02	1,118,469.14	0.20
			Base	12.020049	578,488.88	35.260000	1,696,958.02	1,118,469.14	0.20
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		32,797.000	Local	75.695379	2,482,581.36	72.170000	2,366,959.49	-115,621.87	0.28
			Base	75.695379	2,482,581.36	72.170000	2,366,959.49	-115,621.87	0.28
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		67,487.000	Local	24.750026	1,670,305.02	48.510000	3,273,794.37	1,603,489.35	0.38
			Base	24.750026	1,670,305.02	48.510000	3,273,794.37	1,603,489.35	0.38
78442P106	SLM CORP COMMON STOCK USD.2								
		215,048.000	Local	9.473815	2,037,324.89	11.880000	2,554,770.24	517,445.35	0.30
			Base	9.473815	2,037,324.89	11.880000	2,554,770.24	517,445.35	0.30
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		48,504.000	Local	51.689011	2,507,123.81	30.510000	1,479,857.04	-1,027,266.77	0.17
			Base	51.689011	2,507,123.81	30.510000	1,479,857.04	-1,027,266.77	0.17
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		116,400.000	Local	271.726592	31,628,975.35	306.700000	35,699,880.00	4,070,904.65	4.15
			Base	271.726592	31,628,975.35	306.700000	35,699,880.00	4,070,904.65	4.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,155.000	62.039976	1,622,655.56	172.230000	4,504,675.65	2,882,020.09	0.52
		Base		62.039976	1,622,655.56	172.230000	4,504,675.65	2,882,020.09	0.52
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	72,362.000	25.820900	1,868,451.97	23.800000	1,722,215.60	-146,236.37	0.20
		Base		25.820900	1,868,451.97	23.800000	1,722,215.60	-146,236.37	0.20
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	22,508.000	38.427313	864,921.95	81.420000	1,832,601.36	967,679.41	0.21
		Base		38.427313	864,921.95	81.420000	1,832,601.36	967,679.41	0.21
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	22,327.000	48.131057	1,074,622.10	91.970000	2,053,414.19	978,792.09	0.24
		Base		48.131057	1,074,622.10	91.970000	2,053,414.19	978,792.09	0.24
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,280.000	22.277729	2,657,287.51	19.050000	2,272,284.00	-385,003.51	0.26
		Base		22.277729	2,657,287.51	19.050000	2,272,284.00	-385,003.51	0.26
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,367.000	31.089932	695,388.51	76.750000	1,716,667.25	1,021,278.74	0.20
		Base		31.089932	695,388.51	76.750000	1,716,667.25	1,021,278.74	0.20
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	95,651.000	9.607135	918,932.06	29.130000	2,786,313.63	1,867,381.57	0.32
		Base		9.607135	918,932.06	29.130000	2,786,313.63	1,867,381.57	0.32
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,956.000	75.192596	2,026,891.62	157.520000	4,246,109.12	2,219,217.50	0.49
		Base		75.192596	2,026,891.62	157.520000	4,246,109.12	2,219,217.50	0.49
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,963.000	43.894818	920,167.06	65.200000	1,366,787.60	446,620.54	0.16
		Base		43.894818	920,167.06	65.200000	1,366,787.60	446,620.54	0.16
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	18,790.000	32.614386	612,824.32	58.510000	1,099,402.90	486,578.58	0.13
		Base		32.614386	612,824.32	58.510000	1,099,402.90	486,578.58	0.13

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830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		66,950.000	Local	36.582066	2,449,169.35	25.120000	1,681,784.00	-767,385.35	0.20
			Base	36.582066	2,449,169.35	25.120000	1,681,784.00	-767,385.35	0.20
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		74,165.000	Local	26.532494	1,967,782.40	48.750000	3,615,543.75	1,647,761.35	0.42
			Base	26.532494	1,967,782.40	48.750000	3,615,543.75	1,647,761.35	0.42
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		42,974.000	Local	31.921224	1,371,782.69	38.380000	1,649,342.12	277,559.43	0.19
			Base	31.921224	1,371,782.69	38.380000	1,649,342.12	277,559.43	0.19
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		50,138.000	Local	31.098902	1,559,236.75	54.950000	2,755,083.10	1,195,846.35	0.32
			Base	31.098902	1,559,236.75	54.950000	2,755,083.10	1,195,846.35	0.32
835898107	SOTHEBY S COMMON STOCK USD.01								
		23,139.000	Local	27.584360	638,274.50	39.710000	918,849.69	280,575.19	0.11
			Base	27.584360	638,274.50	39.710000	918,849.69	280,575.19	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		23,842.000	Local	78.572894	1,873,334.95	80.570000	1,920,949.94	47,614.99	0.22
			Base	78.572894	1,873,334.95	80.570000	1,920,949.94	47,614.99	0.22
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		67,180.000	Local	21.699757	1,457,789.65	18.670000	1,254,250.60	-203,539.05	0.15
			Base	21.699757	1,457,789.65	18.670000	1,254,250.60	-203,539.05	0.15
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		122,431.000	Local	13.462745	1,648,257.32	33.810000	4,139,392.11	2,491,134.79	0.48
			Base	13.462745	1,648,257.32	33.810000	4,139,392.11	2,491,134.79	0.48
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		33,268.000	Local	48.437835	1,611,429.88	50.330000	1,674,378.44	62,948.56	0.19
			Base	48.437835	1,611,429.88	50.330000	1,674,378.44	62,948.56	0.19
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		76,194.000	Local	24.950020	1,901,041.83	17.670000	1,346,347.98	-554,693.85	0.16
			Base	24.950020	1,901,041.83	17.670000	1,346,347.98	-554,693.85	0.16

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87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,525.000	82.714145	1,449,565.39	56.380000	988,059.50	-461,505.89	0.11
		Base		82.714145	1,449,565.39	56.380000	988,059.50	-461,505.89	0.11
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	75,993.000	25.702177	1,953,185.56	62.890000	4,779,199.77	2,826,014.21	0.56
		Base		25.702177	1,953,185.56	62.890000	4,779,199.77	2,826,014.21	0.56
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	61,411.000	19.625623	1,205,229.14	41.680000	2,559,610.48	1,354,381.34	0.30
		Base		19.625623	1,205,229.14	41.680000	2,559,610.48	1,354,381.34	0.30
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,581.000	90.966897	1,326,388.32	120.180000	1,752,344.58	425,956.26	0.20
		Base		90.966897	1,326,388.32	120.180000	1,752,344.58	425,956.26	0.20
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,865.000	15.851562	1,361,094.38	17.350000	1,489,757.75	128,663.37	0.17
		Base		15.851562	1,361,094.38	17.350000	1,489,757.75	128,663.37	0.17
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,141.000	14.571488	1,065,773.18	12.270000	897,440.07	-168,333.11	0.10
		Base		14.571488	1,065,773.18	12.270000	897,440.07	-168,333.11	0.10
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,240.000	33.955750	1,638,025.39	34.190000	1,649,325.60	11,300.21	0.19
		Base		33.955750	1,638,025.39	34.190000	1,649,325.60	11,300.21	0.19
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,345.000	57.727964	1,751,755.08	70.840000	2,149,639.80	397,884.72	0.25
		Base		57.727964	1,751,755.08	70.840000	2,149,639.80	397,884.72	0.25
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,686.000	41.090297	726,723.00	85.560000	1,513,214.16	786,491.16	0.18
		Base		41.090297	726,723.00	85.560000	1,513,214.16	786,491.16	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,545.000	100.410702	1,761,705.76	122.870000	2,155,754.15	394,048.39	0.25
		Base		100.410702	1,761,705.76	122.870000	2,155,754.15	394,048.39	0.25

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879369106	TELEFLEX INC COMMON STOCK USD1.0								
		22,121.000	Local	67.103506	1,484,396.65	167.730000	3,710,355.33	2,225,958.68	0.43
			Base	67.103506	1,484,396.65	167.730000	3,710,355.33	2,225,958.68	0.43
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		46,937.000	Local	33.948198	1,593,426.56	30.650000	1,438,619.05	-154,807.51	0.17
			Base	33.948198	1,593,426.56	30.650000	1,438,619.05	-154,807.51	0.17
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		25,294.000	Local	49.356565	1,248,424.95	43.000000	1,087,642.00	-160,782.95	0.13
			Base	49.356565	1,248,424.95	43.000000	1,087,642.00	-160,782.95	0.13
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		40,025.000	Local	31.657151	1,267,077.45	17.590000	704,039.75	-563,037.70	0.08
			Base	31.657151	1,267,077.45	17.590000	704,039.75	-563,037.70	0.08
880770102	TERADYNE INC COMMON STOCK USD.125								
		101,041.000	Local	20.218099	2,042,856.96	28.380000	2,867,543.58	824,686.62	0.33
			Base	20.218099	2,042,856.96	28.380000	2,867,543.58	824,686.62	0.33
880779103	TEREX CORP COMMON STOCK USD.01								
		53,176.000	Local	23.705276	1,260,551.78	31.800000	1,690,996.80	430,445.02	0.20
			Base	23.705276	1,260,551.78	31.800000	1,690,996.80	430,445.02	0.20
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		32,224.000	Local	44.537160	1,435,165.44	46.640000	1,502,927.36	67,761.92	0.17
			Base	44.537160	1,435,165.44	46.640000	1,502,927.36	67,761.92	0.17
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		24,029.000	Local	33.910147	814,826.93	103.500000	2,487,001.50	1,672,174.57	0.29
			Base	33.910147	814,826.93	103.500000	2,487,001.50	1,672,174.57	0.29
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		53,599.000	Local	43.333189	2,322,615.59	16.490000	883,847.51	-1,438,768.08	0.10
			Base	43.333189	2,322,615.59	16.490000	883,847.51	-1,438,768.08	0.10
887228104	TIME INC COMMON STOCK USD.01								
		49,742.000	Local	22.894497	1,138,818.07	19.250000	957,533.50	-181,284.57	0.11
			Base	22.894497	1,138,818.07	19.250000	957,533.50	-181,284.57	0.11

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887389104	TIMKEN CO COMMON STOCK								
		35,166.000	Local	25.358018	891,740.06	44.400000	1,561,370.40	669,630.34	0.18
			Base	25.358018	891,740.06	44.400000	1,561,370.40	669,630.34	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		74,936.000	Local	27.587565	2,067,301.74	31.360000	2,349,992.96	282,691.22	0.27
			Base	27.587565	2,067,301.74	31.360000	2,349,992.96	282,691.22	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		8,724.000	Local	21.501793	187,581.64	37.450000	326,713.80	139,132.16	0.04
			Base	21.501793	187,581.64	37.450000	326,713.80	139,132.16	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		54,890.000	Local	35.780821	1,964,009.29	58.930000	3,234,667.70	1,270,658.41	0.38
			Base	35.780821	1,964,009.29	58.930000	3,234,667.70	1,270,658.41	0.38
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		28,487.000	Local	82.294177	2,344,314.21	75.880000	2,161,593.56	-182,720.65	0.25
			Base	82.294177	2,344,314.21	75.880000	2,161,593.56	-182,720.65	0.25
896239100	TRIMBLE INC COMMON STOCK								
		125,827.000	Local	19.812286	2,492,920.57	29.620000	3,726,995.74	1,234,075.17	0.43
			Base	19.812286	2,492,920.57	29.620000	3,726,995.74	1,234,075.17	0.43
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		76,454.000	Local	12.900217	986,273.19	27.540000	2,105,543.16	1,119,269.97	0.24
			Base	12.900217	986,273.19	27.540000	2,105,543.16	1,119,269.97	0.24
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		24,881.000	Local	52.857851	1,315,156.18	26.750000	665,566.75	-649,589.43	0.08
			Base	52.857851	1,315,156.18	26.750000	665,566.75	-649,589.43	0.08
898402102	TRUSTMARK CORP COMMON STOCK								
		33,958.000	Local	21.766379	739,142.70	33.620000	1,141,667.96	402,525.26	0.13
			Base	21.766379	739,142.70	33.620000	1,141,667.96	402,525.26	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		25,388.000	Local	37.118052	942,353.11	60.360000	1,532,419.68	590,066.57	0.18
			Base	37.118052	942,353.11	60.360000	1,532,419.68	590,066.57	0.18

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902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,736.000	113.687315	1,902,670.90	146.020000	2,443,790.72	541,119.82	0.28
		Base		113.687315	1,902,670.90	146.020000	2,443,790.72	541,119.82	0.28
902681105	UGI CORP COMMON STOCK								
		Local	86,861.000	19.359329	1,681,570.68	46.370000	4,027,744.57	2,346,173.89	0.47
		Base		19.359329	1,681,570.68	46.370000	4,027,744.57	2,346,173.89	0.47
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,900.000	78.306293	1,714,907.82	77.140000	1,689,366.00	-25,541.82	0.20
		Base		78.306293	1,714,907.82	77.140000	1,689,366.00	-25,541.82	0.20
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,562.000	147.262149	2,144,431.42	193.660000	2,820,076.92	675,645.50	0.33
		Base		147.262149	2,144,431.42	193.660000	2,820,076.92	675,645.50	0.33
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	110,574.000	18.044576	1,995,260.97	18.310000	2,024,609.94	29,348.97	0.24
		Base		18.044576	1,995,260.97	18.310000	2,024,609.94	29,348.97	0.24
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,359.000	57.238377	1,451,507.99	45.700000	1,158,906.30	-292,601.69	0.13
		Base		57.238377	1,451,507.99	45.700000	1,158,906.30	-292,601.69	0.13
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	86,598.000	30.111962	2,607,635.69	32.710000	2,832,620.58	224,984.89	0.33
		Base		30.111962	2,607,635.69	32.710000	2,832,620.58	224,984.89	0.33
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,298.000	58.969690	1,255,936.45	163.630000	3,484,991.74	2,229,055.29	0.40
		Base		58.969690	1,255,936.45	163.630000	3,484,991.74	2,229,055.29	0.40
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,078.000	23.830141	1,098,045.22	27.970000	1,288,801.66	190,756.44	0.15
		Base		23.830141	1,098,045.22	27.970000	1,288,801.66	190,756.44	0.15
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,742.000	28.391528	1,156,727.62	90.600000	3,691,225.20	2,534,497.58	0.43
		Base		28.391528	1,156,727.62	90.600000	3,691,225.20	2,534,497.58	0.43

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919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		127,808.000	Local	11.131022	1,422,633.69	12.110000	1,547,754.88	125,121.19	0.18
			Base	11.131022	1,422,633.69	12.110000	1,547,754.88	125,121.19	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		11,304.000	Local	94.355840	1,066,598.41	144.000000	1,627,776.00	561,177.59	0.19
			Base	94.355840	1,066,598.41	144.000000	1,627,776.00	561,177.59	0.19
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		36,658.000	Local	31.700112	1,162,062.72	110.670000	4,056,940.86	2,894,878.14	0.47
			Base	31.700112	1,162,062.72	110.670000	4,056,940.86	2,894,878.14	0.47
92240G101	VECTREN CORP COMMON STOCK								
		41,611.000	Local	26.866506	1,117,942.20	54.890000	2,284,027.79	1,166,085.59	0.27
			Base	26.866506	1,117,942.20	54.890000	2,284,027.79	1,166,085.59	0.27
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		55,722.000	Local	35.345886	1,969,543.46	18.170000	1,012,468.74	-957,074.72	0.12
			Base	35.345886	1,969,543.46	18.170000	1,012,468.74	-957,074.72	0.12
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		54,570.000	Local	23.624754	1,289,202.85	27.950000	1,525,231.50	236,028.65	0.18
			Base	23.624754	1,289,202.85	27.950000	1,525,231.50	236,028.65	0.18
92552V100	VIASAT INC COMMON STOCK USD.0001								
		25,864.000	Local	74.740246	1,933,081.73	64.910000	1,678,832.24	-254,249.49	0.20
			Base	74.740246	1,933,081.73	64.910000	1,678,832.24	-254,249.49	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		67,211.000	Local	8.833301	593,694.97	16.600000	1,115,702.60	522,007.63	0.13
			Base	8.833301	593,694.97	16.600000	1,115,702.60	522,007.63	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		29,530.000	Local	21.614002	638,261.48	28.810000	850,759.30	212,497.82	0.10
			Base	21.614002	638,261.48	28.810000	850,759.30	212,497.82	0.10
92924F106	WGL HOLDINGS INC COMMON STOCK								
		25,703.000	Local	37.594295	966,286.16	81.940000	2,106,103.82	1,139,817.66	0.24
			Base	37.594295	966,286.16	81.940000	2,106,103.82	1,139,817.66	0.24

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929740108	WABTEC CORP COMMON STOCK USD.01								
		44,727.000	Local	31.004439	1,386,735.56	86.640000	3,875,147.28	2,488,411.72	0.45
			Base	31.004439	1,386,735.56	86.640000	3,875,147.28	2,488,411.72	0.45
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		41,582.000	Local	28.313610	1,177,336.53	18.050000	750,555.10	-426,781.43	0.09
			Base	28.313610	1,177,336.53	18.050000	750,555.10	-426,781.43	0.09
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		44,731.000	Local	17.072262	763,659.35	32.850000	1,469,413.35	705,754.00	0.17
			Base	17.072262	763,659.35	32.850000	1,469,413.35	705,754.00	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		93,109.000	Local	19.243631	1,791,755.27	9.650000	898,501.85	-893,253.42	0.10
			Base	19.243631	1,791,755.27	9.650000	898,501.85	-893,253.42	0.10
942622200	WATSCO INC COMMON STOCK USD.5								
		12,954.000	Local	66.723981	864,342.45	152.740000	1,978,593.96	1,114,251.51	0.23
			Base	66.723981	864,342.45	152.740000	1,978,593.96	1,114,251.51	0.23
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		18,572.000	Local	61.594730	1,143,937.32	49.890000	926,557.08	-217,380.24	0.11
			Base	61.594730	1,143,937.32	49.890000	926,557.08	-217,380.24	0.11
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		46,059.000	Local	21.683748	998,731.76	52.520000	2,419,018.68	1,420,286.92	0.28
			Base	21.683748	998,731.76	52.520000	2,419,018.68	1,420,286.92	0.28
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		59,161.000	Local	23.806059	1,408,390.28	35.630000	2,107,906.43	699,516.15	0.24
			Base	23.806059	1,408,390.28	35.630000	2,107,906.43	699,516.15	0.24
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		22,240.000	Local	36.415449	809,879.59	145.540000	3,236,809.60	2,426,930.01	0.38
			Base	36.415449	809,879.59	145.540000	3,236,809.60	2,426,930.01	0.38
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		100,669.000	Local	5.033260	506,693.26	13.530000	1,362,051.57	855,358.31	0.16
			Base	5.033260	506,693.26	13.530000	1,362,051.57	855,358.31	0.16

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950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
			22,434.000	Local 22.934006	514,501.48	28.100000	630,395.40	115,893.92	0.07
				Base 22.934006	514,501.48	28.100000	630,395.40	115,893.92	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
			36,748.000	Local 60.566799	2,225,708.72	84.630000	3,109,983.24	884,274.52	0.36
				Base 60.566799	2,225,708.72	84.630000	3,109,983.24	884,274.52	0.36
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
			71,196.000	Local 26.504013	1,886,979.74	54.690000	3,893,709.24	2,006,729.50	0.45
				Base 26.504013	1,886,979.74	54.690000	3,893,709.24	2,006,729.50	0.45
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
			39,746.000	Local 38.830933	1,543,374.26	35.010000	1,391,507.46	-151,866.80	0.16
				Base 38.830933	1,543,374.26	35.010000	1,391,507.46	-151,866.80	0.16
96208T104	WEX INC COMMON STOCK USD.01								
			19,313.000	Local 70.476866	1,361,119.72	114.330000	2,208,055.29	846,935.57	0.26
				Base 70.476866	1,361,119.72	114.330000	2,208,055.29	846,935.57	0.26
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
			88,993.000	Local 21.018236	1,870,475.91	55.060000	4,899,954.58	3,029,478.67	0.57
				Base 21.018236	1,870,475.91	55.060000	4,899,954.58	3,029,478.67	0.57
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
			22,563.000	Local 42.861120	967,075.46	55.100000	1,243,221.30	276,145.84	0.14
				Base 42.861120	967,075.46	55.100000	1,243,221.30	276,145.84	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
			40,897.000	Local 30.591600	1,251,104.65	48.210000	1,971,644.37	720,539.72	0.23
				Base 30.591600	1,251,104.65	48.210000	1,971,644.37	720,539.72	0.23
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
			57,530.000	Local 22.123720	1,272,777.64	10.300000	592,559.00	-680,218.64	0.07
				Base 22.123720	1,272,777.64	10.300000	592,559.00	-680,218.64	0.07
980745103	WOODWARD INC COMMON STOCK USD.00292								
			27,850.000	Local 30.662550	853,952.03	69.640000	1,939,474.00	1,085,521.97	0.23
				Base 30.662550	853,952.03	69.640000	1,939,474.00	1,085,521.97	0.23

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981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,381.000	41.331709	1,462,357.21	44.480000	1,573,746.88	111,389.67	0.18
		Base		41.331709	1,462,357.21	44.480000	1,573,746.88	111,389.67	0.18
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,000.000	16.599884	365,197.45	47.790000	1,051,380.00	686,182.55	0.12
		Base		16.599884	365,197.45	47.790000	1,051,380.00	686,182.55	0.12
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	195,528.000	14.697126	2,873,699.74	13.930000	2,723,705.04	-149,994.70	0.32
		Base		14.697126	2,873,699.74	13.930000	2,723,705.04	-149,994.70	0.32
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,508.000	36.928326	978,896.06	83.670000	2,217,924.36	1,239,028.30	0.26
		Base		36.928326	978,896.06	83.670000	2,217,924.36	1,239,028.30	0.26
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,237.000	31.643576	956,806.81	56.400000	1,705,366.80	748,559.99	0.20
		Base		31.643576	956,806.81	56.400000	1,705,366.80	748,559.99	0.20
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	95,745.000	29.471230	2,821,722.95	28.580000	2,736,392.10	-85,330.85	0.32
		Base		29.471230	2,821,722.95	28.580000	2,736,392.10	-85,330.85	0.32
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	32,249.000	69.294532	2,234,679.35	92.690000	2,989,159.81	754,480.46	0.35
		Base		69.294532	2,234,679.35	92.690000	2,989,159.81	754,480.46	0.35
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	152,208.000	10.255693	1,560,998.48	10.920000	1,662,111.36	101,112.88	0.19
		Base		10.255693	1,560,998.48	10.920000	1,662,111.36	101,112.88	0.19
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,524.000	87.751941	1,801,020.84	219.930000	4,513,843.32	2,712,822.48	0.52
		Base		87.751941	1,801,020.84	219.930000	4,513,843.32	2,712,822.48	0.52
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,997.000	102.742897	1,438,092.33	93.300000	1,305,920.10	-132,172.23	0.15
		Base		102.742897	1,438,092.33	93.300000	1,305,920.10	-132,172.23	0.15

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G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,970.000	67.160150	1,475,508.49	48.105000	1,056,866.85	-418,641.64	0.12
		Base		67.160150	1,475,508.49	48.105000	1,056,866.85	-418,641.64	0.12
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,319.000	13.373314	1,903,276.74	16.250000	2,312,683.75	409,407.01	0.27
		Base		13.373314	1,903,276.74	16.250000	2,312,683.75	409,407.01	0.27
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	122,136.000	12.671879	1,547,692.56	6.750000	824,418.00	-723,274.56	0.10
		Base		12.671879	1,547,692.56	6.750000	824,418.00	-723,274.56	0.10
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,666.000	93.643524	1,935,237.07	136.320000	2,817,189.12	881,952.05	0.33
		Base		93.643524	1,935,237.07	136.320000	2,817,189.12	881,952.05	0.33
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,987.000	28.986319	1,825,761.26	17.920000	1,128,727.04	-697,034.22	0.13
		Base		28.986319	1,825,761.26	17.920000	1,128,727.04	-697,034.22	0.13
G84720104	STERIS PLC COMMON STOCK								
		Local	42,781.000	74.530216	3,188,477.16	70.830000	3,030,178.23	-158,298.93	0.35
		Base		74.530216	3,188,477.16	70.830000	3,030,178.23	-158,298.93	0.35
US DOLLAR Total									
		Local	20,364,366.000		603,840,213.82		859,754,688.98	255,914,475.16	99.90
		Base			603,840,213.82		859,754,688.98	255,914,475.16	99.90
EQUITY Total									
		Base	20,364,366.000		603,840,213.82		859,754,688.98	255,914,475.16	99.90

& 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
FUND Total								
		21,253,295.090	Base	604,729,379.47		860,643,795.86	255,914,416.39	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.873445	31 Dec 2030		
			4,893,791.080	Local 100.025242	4,895,026.36	100.020000	4,894,769.84	-256.52	0.81
				Base 100.025242	4,895,026.36	100.020000	4,894,769.84	-256.52	0.81
US DOLLAR Total									
			4,893,791.080	Local	4,895,026.36		4,894,769.84	-256.52	0.81
				Base	4,895,026.36		4,894,769.84	-256.52	0.81
CASH EQUIVALENT Total									
			4,893,791.080	Base	4,895,026.36		4,894,769.84	-256.52	0.81
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			31,153.000	Local 11.898872	370,685.56	33.950000	1,057,644.35	686,958.79	0.18
				Base 11.898872	370,685.56	33.950000	1,057,644.35	686,958.79	0.18
000361105	AAR CORP COMMON STOCK USD1.0								
			25,024.000	Local 24.309739	608,326.91	31.990000	800,517.76	192,190.85	0.13
				Base 24.309739	608,326.91	31.990000	800,517.76	192,190.85	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
			43,900.000	Local 24.443834	1,073,084.30	40.390000	1,773,121.00	700,036.70	0.29
				Base 24.443834	1,073,084.30	40.390000	1,773,121.00	700,036.70	0.29
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
			246,460.000	Local 6.110842	1,506,078.21	8.080000	1,991,396.80	485,318.59	0.33
				Base 6.110842	1,506,078.21	8.080000	1,991,396.80	485,318.59	0.33
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
			26,936.000	Local 26.250437	707,081.78	24.100000	649,157.60	-57,924.18	0.11
				Base 26.250437	707,081.78	24.100000	649,157.60	-57,924.18	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
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,832.000	11.740672	444,173.12	35.850000	1,356,277.20	912,104.08	0.22
		Base		11.740672	444,173.12	35.850000	1,356,277.20	912,104.08	0.22
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,291.000	65.320528	410,931.44	60.450000	380,290.95	-30,640.49	0.06
		Base		65.320528	410,931.44	60.450000	380,290.95	-30,640.49	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,371.000	46.554845	389,710.61	80.290000	672,107.59	282,396.98	0.11
		Base		46.554845	389,710.61	80.290000	672,107.59	282,396.98	0.11
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,479.000	29.934680	613,032.32	59.550000	1,219,524.45	606,492.13	0.20
		Base		29.934680	613,032.32	59.550000	1,219,524.45	606,492.13	0.20
002567105	ABAXIS INC COMMON STOCK								
		Local	17,743.000	33.612063	596,378.83	50.955000	904,094.57	307,715.74	0.15
		Base		33.612063	596,378.83	50.955000	904,094.57	307,715.74	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	53,285.000	15.480007	824,852.16	11.610000	618,638.85	-206,213.31	0.10
		Base		15.480007	824,852.16	11.610000	618,638.85	-206,213.31	0.10
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	63,669.000	26.606380	1,694,001.61	31.840000	2,027,220.96	333,219.35	0.34
		Base		26.606380	1,694,001.61	31.840000	2,027,220.96	333,219.35	0.34
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,661.000	20.805019	492,267.56	19.090000	451,688.49	-40,579.07	0.07
		Base		20.805019	492,267.56	19.090000	451,688.49	-40,579.07	0.07
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,309.000	28.708154	1,042,364.38	20.500000	744,334.50	-298,029.88	0.12
		Base		28.708154	1,042,364.38	20.500000	744,334.50	-298,029.88	0.12
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,423.000	25.961881	1,205,228.42	26.150000	1,213,961.45	8,733.03	0.20
		Base		25.961881	1,205,228.42	26.150000	1,213,961.45	8,733.03	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
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	11,877.000	52.737227	626,360.04	7.170000	85,158.09	-541,201.95	0.01
		Base		52.737227	626,360.04	7.170000	85,158.09	-541,201.95	0.01
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	38,107.000	20.960060	798,724.99	21.900000	834,543.30	35,818.31	0.14
		Base		20.960060	798,724.99	21.900000	834,543.30	35,818.31	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,741.000	20.012115	535,143.97	23.260000	621,995.66	86,851.69	0.10
		Base		20.012115	535,143.97	23.260000	621,995.66	86,851.69	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	24,001.000	16.478435	395,498.93	25.690000	616,585.69	221,086.76	0.10
		Base		16.478435	395,498.93	25.690000	616,585.69	221,086.76	0.10
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	55,116.000	9.873174	544,169.84	18.110000	998,150.76	453,980.92	0.17
		Base		9.873174	544,169.84	18.110000	998,150.76	453,980.92	0.17
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	31,250.000	16.875315	527,353.59	58.840000	1,838,750.00	1,311,396.41	0.30
		Base		16.875315	527,353.59	58.840000	1,838,750.00	1,311,396.41	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,205.000	28.776185	466,318.08	26.190000	424,408.95	-41,909.13	0.07
		Base		28.776185	466,318.08	26.190000	424,408.95	-41,909.13	0.07
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,975.000	8.571597	102,644.87	9.730000	116,516.75	13,871.88	0.02
		Base		8.571597	102,644.87	9.730000	116,516.75	13,871.88	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	20,594.000	34.758587	715,818.34	46.900000	965,858.60	250,040.26	0.16
		Base		34.758587	715,818.34	46.900000	965,858.60	250,040.26	0.16
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	26,075.000	30.022242	782,829.97	35.700000	930,877.50	148,047.53	0.15
		Base		30.022242	782,829.97	35.700000	930,877.50	148,047.53	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
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,432.000	61.178079	454,675.48	75.630000	562,082.16	107,406.68	0.09
		Base		61.178079	454,675.48	75.630000	562,082.16	107,406.68	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,755.000	27.020755	614,857.29	47.450000	1,079,724.75	464,867.46	0.18
		Base		27.020755	614,857.29	47.450000	1,079,724.75	464,867.46	0.18
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,561.000	17.450204	306,443.03	18.400000	323,122.40	16,679.37	0.05
		Base		17.450204	306,443.03	18.400000	323,122.40	16,679.37	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,294.000	70.082440	721,428.64	172.000000	1,770,568.00	1,049,139.36	0.29
		Base		70.082440	721,428.64	172.000000	1,770,568.00	1,049,139.36	0.29
018522300	ALLETE INC COMMON STOCK								
		Local	38,943.000	45.772082	1,782,502.19	65.350000	2,544,925.05	762,422.86	0.42
		Base		45.772082	1,782,502.19	65.350000	2,544,925.05	762,422.86	0.42
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,055.000	32.830408	297,279.34	47.250000	427,848.75	130,569.41	0.07
		Base		32.830408	297,279.34	47.250000	427,848.75	130,569.41	0.07
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,938.000	23.632319	518,445.82	45.820000	1,005,199.16	486,753.34	0.17
		Base		23.632319	518,445.82	45.820000	1,005,199.16	486,753.34	0.17
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,624.000	33.457121	1,058,048.01	42.930000	1,357,618.32	299,570.31	0.22
		Base		33.457121	1,058,048.01	42.930000	1,357,618.32	299,570.31	0.22
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	60,210.000	16.467544	991,510.81	20.400000	1,228,284.00	236,773.19	0.20
		Base		16.467544	991,510.81	20.400000	1,228,284.00	236,773.19	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	69,367.000	25.079056	1,739,658.87	23.600000	1,637,061.20	-102,597.67	0.27
		Base		25.079056	1,739,658.87	23.600000	1,637,061.20	-102,597.67	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
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,673.000	37.829747	479,416.39	24.300000	307,953.90	-171,462.49	0.05
		Base		37.829747	479,416.39	24.300000	307,953.90	-171,462.49	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,794.000	21.865981	629,609.07	43.780000	1,260,601.32	630,992.25	0.21
		Base		21.865981	629,609.07	43.780000	1,260,601.32	630,992.25	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,343.000	14.344699	291,814.21	17.200000	349,899.60	58,085.39	0.06
		Base		14.344699	291,814.21	17.200000	349,899.60	58,085.39	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	11,004.000	42.817538	471,164.19	71.200000	783,484.80	312,320.61	0.13
		Base		42.817538	471,164.19	71.200000	783,484.80	312,320.61	0.13
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	15,141.000	28.308217	428,614.71	63.050000	954,640.05	526,025.34	0.16
		Base		28.308217	428,614.71	63.050000	954,640.05	526,025.34	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	27,495.000	32.097539	882,521.84	45.100000	1,240,024.50	357,502.66	0.21
		Base		32.097539	882,521.84	45.100000	1,240,024.50	357,502.66	0.21
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,265.000	20.305360	573,931.01	15.750000	445,173.75	-128,757.26	0.07
		Base		20.305360	573,931.01	15.750000	445,173.75	-128,757.26	0.07
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,805.000	61.340499	601,443.59	77.650000	761,358.25	159,914.66	0.13
		Base		61.340499	601,443.59	77.650000	761,358.25	159,914.66	0.13
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,461.000	32.675266	668,568.61	37.750000	772,402.75	103,834.14	0.13
		Base		32.675266	668,568.61	37.750000	772,402.75	103,834.14	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	24,813.000	16.717301	414,806.39	16.095000	399,365.24	-15,441.15	0.07
		Base		16.717301	414,806.39	16.095000	399,365.24	-15,441.15	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,514.000	36.343519	418,459.28	50.540000	581,917.56	163,458.28	0.10
		Base		36.343519	418,459.28	50.540000	581,917.56	163,458.28	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,383.000	66.660619	1,492,064.64	85.500000	1,913,746.50	421,681.86	0.32
		Base		66.660619	1,492,064.64	85.500000	1,913,746.50	421,681.86	0.32
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,753.000	19.970425	454,387.07	57.080000	1,298,741.24	844,354.17	0.22
		Base		19.970425	454,387.07	57.080000	1,298,741.24	844,354.17	0.22
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,713.000	36.245593	1,113,210.91	60.450000	1,856,600.85	743,389.94	0.31
		Base		36.245593	1,113,210.91	60.450000	1,856,600.85	743,389.94	0.31
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,762.000	23.410110	439,220.48	31.600000	592,879.20	153,658.72	0.10
		Base		23.410110	439,220.48	31.600000	592,879.20	153,658.72	0.10
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,824.000	10.739300	588,771.41	14.600000	800,430.40	211,658.99	0.13
		Base		10.739300	588,771.41	14.600000	800,430.40	211,658.99	0.13
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,274.000	23.524150	241,687.12	18.800000	193,151.20	-48,535.92	0.03
		Base		23.524150	241,687.12	18.800000	193,151.20	-48,535.92	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,527.000	47.749385	741,404.70	65.600000	1,018,571.20	277,166.50	0.17
		Base		47.749385	741,404.70	65.600000	1,018,571.20	277,166.50	0.17
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	133,415.000	5.949971	793,815.35	4.810000	641,726.15	-152,089.20	0.11
		Base		5.949971	793,815.35	4.810000	641,726.15	-152,089.20	0.11
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	15,060.000	37.022671	557,561.43	69.980000	1,053,898.80	496,337.37	0.17
		Base		37.022671	557,561.43	69.980000	1,053,898.80	496,337.37	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
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,805.000	12.753559	915,769.32	18.910000	1,357,832.55	442,063.23	0.22
		Base		12.753559	915,769.32	18.910000	1,357,832.55	442,063.23	0.22
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,692.000	45.742609	900,763.45	52.750000	1,038,753.00	137,989.55	0.17
		Base		45.742609	900,763.45	52.750000	1,038,753.00	137,989.55	0.17
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	57,340.000	7.651881	438,758.85	12.160000	697,254.40	258,495.55	0.12
		Base		7.651881	438,758.85	12.160000	697,254.40	258,495.55	0.12
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,536.000	27.565872	1,393,068.92	38.640000	1,952,711.04	559,642.12	0.32
		Base		27.565872	1,393,068.92	38.640000	1,952,711.04	559,642.12	0.32
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	52,289.000	26.141736	1,366,925.25	44.350000	2,319,017.15	952,091.90	0.38
		Base		26.141736	1,366,925.25	44.350000	2,319,017.15	952,091.90	0.38
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	45,354.000	18.911541	857,714.05	29.500000	1,337,943.00	480,228.95	0.22
		Base		18.911541	857,714.05	29.500000	1,337,943.00	480,228.95	0.22
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,920.000	20.744438	475,462.53	38.550000	883,566.00	408,103.47	0.15
		Base		20.744438	475,462.53	38.550000	883,566.00	408,103.47	0.15
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,976.000	43.920167	1,096,950.10	85.240000	2,128,954.24	1,032,004.14	0.35
		Base		43.920167	1,096,950.10	85.240000	2,128,954.24	1,032,004.14	0.35
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,999.000	17.747431	692,132.07	15.800000	616,184.20	-75,947.87	0.10
		Base		17.747431	692,132.07	15.800000	616,184.20	-75,947.87	0.10
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	33,084.000	4.532753	149,961.60	9.550000	315,952.20	165,990.60	0.05
		Base		4.532753	149,961.60	9.550000	315,952.20	165,990.60	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
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,791.000	36.340817	755,561.92	56.120000	1,166,790.92	411,229.00	0.19
		Base		36.340817	755,561.92	56.120000	1,166,790.92	411,229.00	0.19
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	43,493.000	11.934329	519,059.77	10.200000	443,628.60	-75,431.17	0.07
		Base		11.934329	519,059.77	10.200000	443,628.60	-75,431.17	0.07
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,242.000	11.758248	355,592.93	10.050000	303,932.10	-51,660.83	0.05
		Base		11.758248	355,592.93	10.050000	303,932.10	-51,660.83	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,405.000	27.487086	1,083,128.63	48.130000	1,896,562.65	813,434.02	0.31
		Base		27.487086	1,083,128.63	48.130000	1,896,562.65	813,434.02	0.31
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	59,560.000	15.102849	899,525.69	6.550000	390,118.00	-509,407.69	0.06
		Base		15.102849	899,525.69	6.550000	390,118.00	-509,407.69	0.06
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,839.000	19.755855	135,110.29	31.800000	217,480.20	82,369.91	0.04
		Base		19.755855	135,110.29	31.800000	217,480.20	82,369.91	0.04
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,486.000	17.338015	667,270.85	30.600000	1,177,671.60	510,400.75	0.19
		Base		17.338015	667,270.85	30.600000	1,177,671.60	510,400.75	0.19
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,967.000	10.240225	143,025.22	15.400000	215,091.80	72,066.58	0.04
		Base		10.240225	143,025.22	15.400000	215,091.80	72,066.58	0.04
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	797.000	385.262635	307,054.32	443.200000	353,230.40	46,176.08	0.06
		Base		385.262635	307,054.32	443.200000	353,230.40	46,176.08	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,228.000	18.542290	412,158.02	23.050000	512,355.40	100,197.38	0.08
		Base		18.542290	412,158.02	23.050000	512,355.40	100,197.38	0.08

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09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,199.000	44.628475	678,308.19	35.550000	540,324.45	-137,983.74	0.09
		Base		44.628475	678,308.19	35.550000	540,324.45	-137,983.74	0.09
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,927.000	27.307176	325,692.69	13.350000	159,225.45	-166,467.24	0.03
		Base		27.307176	325,692.69	13.350000	159,225.45	-166,467.24	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,464.000	32.603475	1,221,456.58	65.610000	2,458,013.04	1,236,556.46	0.41
		Base		32.603475	1,221,456.58	65.610000	2,458,013.04	1,236,556.46	0.41
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,221.000	11.139829	336,656.76	15.100000	456,337.10	119,680.34	0.08
		Base		11.139829	336,656.76	15.100000	456,337.10	119,680.34	0.08
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	9,210.000	40.982932	377,452.80	40.710000	374,939.10	-2,513.70	0.06
		Base		40.982932	377,452.80	40.710000	374,939.10	-2,513.70	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,562.000	48.807042	759,535.19	56.430000	878,163.66	118,628.47	0.15
		Base		48.807042	759,535.19	56.430000	878,163.66	118,628.47	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,511.000	30.335481	925,565.87	24.800000	756,672.80	-168,893.07	0.13
		Base		30.335481	925,565.87	24.800000	756,672.80	-168,893.07	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,451.000	8.571519	561,014.49	16.500000	1,079,941.50	518,927.01	0.18
		Base		8.571519	561,014.49	16.500000	1,079,941.50	518,927.01	0.18
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,778.000	25.322247	728,723.61	25.720000	740,170.16	11,446.55	0.12
		Base		25.322247	728,723.61	25.720000	740,170.16	11,446.55	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,654.000	10.378443	671,007.86	20.320000	1,313,769.28	642,761.42	0.22
		Base		10.378443	671,007.86	20.320000	1,313,769.28	642,761.42	0.22

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104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,279.000	30.601583	1,140,796.40	36.350000	1,355,091.65	214,295.25	0.22
		Base		30.601583	1,140,796.40	36.350000	1,355,091.65	214,295.25	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,706.000	18.786319	633,211.68	21.660000	730,071.96	96,860.28	0.12
		Base		18.786319	633,211.68	21.660000	730,071.96	96,860.28	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,354.000	28.293526	1,000,289.32	44.500000	1,573,253.00	572,963.68	0.26
		Base		28.293526	1,000,289.32	44.500000	1,573,253.00	572,963.68	0.26
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	25,146.000	48.296654	1,214,467.65	17.660000	444,078.36	-770,389.29	0.07
		Base		48.296654	1,214,467.65	17.660000	444,078.36	-770,389.29	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,535.000	9.261811	514,354.70	15.750000	874,676.25	360,321.55	0.14
		Base		9.261811	514,354.70	15.750000	874,676.25	360,321.55	0.14
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,344.000	10.922302	593,561.58	17.420000	946,672.48	353,110.90	0.16
		Base		10.922302	593,561.58	17.420000	946,672.48	353,110.90	0.16
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,969.000	42.215829	927,439.54	21.150000	464,644.35	-462,795.19	0.08
		Base		42.215829	927,439.54	21.150000	464,644.35	-462,795.19	0.08
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,872.000	13.779419	149,809.84	8.600000	93,499.20	-56,310.64	0.02
		Base		13.779419	149,809.84	8.600000	93,499.20	-56,310.64	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,416.000	20.184380	513,006.19	48.400000	1,230,134.40	717,128.21	0.20
		Base		20.184380	513,006.19	48.400000	1,230,134.40	717,128.21	0.20
126501105	CTS CORP COMMON STOCK								
		Local	25,794.000	11.756921	303,258.01	21.500000	554,571.00	251,312.99	0.09
		Base		11.756921	303,258.01	21.500000	554,571.00	251,312.99	0.09

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126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	79,183.000	13.032146	1,031,924.38	22.540000	1,784,784.82	752,860.44	0.30
		Base		13.032146	1,031,924.38	22.540000	1,784,784.82	752,860.44	0.30
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,075.000	44.232754	843,739.78	67.510000	1,287,753.25	444,013.47	0.21
		Base		44.232754	843,739.78	67.510000	1,287,753.25	444,013.47	0.21
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	19,194.000	65.352635	1,254,378.48	122.800000	2,357,023.20	1,102,644.72	0.39
		Base		65.352635	1,254,378.48	122.800000	2,357,023.20	1,102,644.72	0.39
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,414.000	23.371746	547,226.07	41.700000	976,363.80	429,137.73	0.16
		Base		23.371746	547,226.07	41.700000	976,363.80	429,137.73	0.16
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	13,094.000	12.884540	168,710.17	8.420000	110,251.48	-58,458.69	0.02
		Base		12.884540	168,710.17	8.420000	110,251.48	-58,458.69	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,607.000	15.296959	437,600.10	15.020000	429,677.14	-7,922.96	0.07
		Base		15.296959	437,600.10	15.020000	429,677.14	-7,922.96	0.07
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,082.000	31.352831	378,804.90	55.300000	668,134.60	289,329.70	0.11
		Base		31.352831	378,804.90	55.300000	668,134.60	289,329.70	0.11
129500104	CALERES INC COMMON STOCK USD.01								
		Local	34,169.000	15.341104	524,190.19	30.750000	1,050,696.75	526,506.56	0.17
		Base		15.341104	524,190.19	30.750000	1,050,696.75	526,506.56	0.17
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,864.000	16.290483	649,403.80	15.850000	631,844.40	-17,559.40	0.10
		Base		16.290483	649,403.80	15.850000	631,844.40	-17,559.40	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,768.000	26.107008	986,009.48	34.500000	1,302,996.00	316,986.52	0.22
		Base		26.107008	986,009.48	34.500000	1,302,996.00	316,986.52	0.22

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131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	74,101.000	7.532705	558,180.94	11.330000	839,564.33	281,383.39	0.14
		Base		7.532705	558,180.94	11.330000	839,564.33	281,383.39	0.14
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,314.000	13.429648	339,958.11	52.450000	1,327,719.30	987,761.19	0.22
		Base		13.429648	339,958.11	52.450000	1,327,719.30	987,761.19	0.22
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,576.000	22.224498	635,087.25	77.410000	2,212,068.16	1,576,980.91	0.37
		Base		22.224498	635,087.25	77.410000	2,212,068.16	1,576,980.91	0.37
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	9,027.000	45.934218	414,648.19	85.500000	771,808.50	357,160.31	0.13
		Base		45.934218	414,648.19	85.500000	771,808.50	357,160.31	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	75,578.000	12.202515	922,241.65	10.670000	806,417.26	-115,824.39	0.13
		Base		12.202515	922,241.65	10.670000	806,417.26	-115,824.39	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,521.000	33.072468	546,390.24	14.200000	234,598.20	-311,792.04	0.04
		Base		33.072468	546,390.24	14.200000	234,598.20	-311,792.04	0.04
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,830.000	17.855489	461,207.29	31.360000	810,028.80	348,821.51	0.13
		Base		17.855489	461,207.29	31.360000	810,028.80	348,821.51	0.13
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,691.000	5.997292	304,008.71	9.770000	495,251.07	191,242.36	0.08
		Base		5.997292	304,008.71	9.770000	495,251.07	191,242.36	0.08
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	58,028.000	12.289891	713,157.78	15.160000	879,704.48	166,546.70	0.15
		Base		12.289891	713,157.78	15.160000	879,704.48	166,546.70	0.15
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	48,204.000	34.274217	1,652,154.35	35.360000	1,704,493.44	52,339.09	0.28
		Base		34.274217	1,652,154.35	35.360000	1,704,493.44	52,339.09	0.28

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149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,757.000	28.180943	556,770.90	25.390000	501,630.23	-55,140.67	0.08
		Base		28.180943	556,770.90	25.390000	501,630.23	-55,140.67	0.08
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,655.000	100.187376	666,746.99	98.250000	653,853.75	-12,893.24	0.11
		Base		100.187376	666,746.99	98.250000	653,853.75	-12,893.24	0.11
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,783.000	5.478379	327,513.96	6.010000	359,295.83	31,781.87	0.06
		Base		5.478379	327,513.96	6.010000	359,295.83	31,781.87	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	22,211.000	20.438024	453,948.94	7.600000	168,803.60	-285,145.34	0.03
		Base		20.438024	453,948.94	7.600000	168,803.60	-285,145.34	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,935.000	16.173565	128,337.24	32.850000	260,664.75	132,327.51	0.04
		Base		16.173565	128,337.24	32.850000	260,664.75	132,327.51	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,383.000	9.860787	260,157.14	30.780000	812,068.74	551,911.60	0.13
		Base		9.860787	260,157.14	30.780000	812,068.74	551,911.60	0.13
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,275.000	21.707299	526,944.68	31.330000	760,535.75	233,591.07	0.13
		Base		21.707299	526,944.68	31.330000	760,535.75	233,591.07	0.13
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	39,080.000	13.505269	527,785.92	15.400000	601,832.00	74,046.08	0.10
		Base		13.505269	527,785.92	15.400000	601,832.00	74,046.08	0.10
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,717.000	25.716980	429,910.76	35.350000	590,945.95	161,035.19	0.10
		Base		25.716980	429,910.76	35.350000	590,945.95	161,035.19	0.10
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,090.000	34.349681	827,483.82	38.790000	934,451.10	106,967.28	0.15
		Base		34.349681	827,483.82	38.790000	934,451.10	106,967.28	0.15

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16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,774.000	75.326403	962,219.47	166.090000	2,121,633.66	1,159,414.19	0.35
		Base		75.326403	962,219.47	166.090000	2,121,633.66	1,159,414.19	0.35
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	47,322.000	30.359100	1,436,653.35	25.600000	1,211,443.20	-225,210.15	0.20
		Base		30.359100	1,436,653.35	25.600000	1,211,443.20	-225,210.15	0.20
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,202.000	50.402694	715,819.06	97.000000	1,377,594.00	661,774.94	0.23
		Base		50.402694	715,819.06	97.000000	1,377,594.00	661,774.94	0.23
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,245.000	30.309543	401,449.90	29.400000	389,403.00	-12,046.90	0.06
		Base		30.309543	401,449.90	29.400000	389,403.00	-12,046.90	0.06
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	58,500.000	4.196550	245,498.19	0.431100	25,219.35	-220,278.84	0.00
		Base		4.196550	245,498.19	0.431100	25,219.35	-220,278.84	0.00
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	33,090.000	16.922725	559,972.96	22.950000	759,415.50	199,442.54	0.13
		Base		16.922725	559,972.96	22.950000	759,415.50	199,442.54	0.13
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,933.000	43.383295	561,076.15	62.280000	805,467.24	244,391.09	0.13
		Base		43.383295	561,076.15	62.280000	805,467.24	244,391.09	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,816.000	35.867117	423,805.85	65.090000	769,103.44	345,297.59	0.13
		Base		35.867117	423,805.85	65.090000	769,103.44	345,297.59	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,167.000	40.617472	534,810.26	62.900000	828,204.30	293,394.04	0.14
		Base		40.617472	534,810.26	62.900000	828,204.30	293,394.04	0.14
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	48,388.000	16.600865	803,282.65	5.690000	275,327.72	-527,954.93	0.05
		Base		16.600865	803,282.65	5.690000	275,327.72	-527,954.93	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
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,233.000	36.875989	1,188,623.74	41.800000	1,347,339.40	158,715.66	0.22
		Base		36.875989	1,188,623.74	41.800000	1,347,339.40	158,715.66	0.22
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	19,331.000	53.536739	1,034,918.71	157.730000	3,049,078.63	2,014,159.92	0.50
		Base		53.536739	1,034,918.71	157.730000	3,049,078.63	2,014,159.92	0.50
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,560.000	12.096903	236,615.43	13.200000	258,192.00	21,576.57	0.04
		Base		12.096903	236,615.43	13.200000	258,192.00	21,576.57	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,700.000	22.179711	1,013,612.77	39.760000	1,817,032.00	803,419.23	0.30
		Base		22.179711	1,013,612.77	39.760000	1,817,032.00	803,419.23	0.30
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	29,066.000	13.408971	389,745.15	33.850000	983,884.10	594,138.95	0.16
		Base		13.408971	389,745.15	33.850000	983,884.10	594,138.95	0.16
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,944.000	29.341565	1,025,311.63	58.360000	2,039,331.84	1,014,020.21	0.34
		Base		29.341565	1,025,311.63	58.360000	2,039,331.84	1,014,020.21	0.34
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	89,507.000	11.243633	1,006,383.82	6.400000	572,844.80	-433,539.02	0.09
		Base		11.243633	1,006,383.82	6.400000	572,844.80	-433,539.02	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,418.000	59.744383	502,928.22	22.600000	190,246.80	-312,681.42	0.03
		Base		59.744383	502,928.22	22.600000	190,246.80	-312,681.42	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,524.000	23.532707	435,919.86	10.730000	198,762.52	-237,157.34	0.03
		Base		23.532707	435,919.86	10.730000	198,762.52	-237,157.34	0.03
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,498.000	31.282528	609,946.73	44.590000	869,415.82	259,469.09	0.14
		Base		31.282528	609,946.73	44.590000	869,415.82	259,469.09	0.14

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209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,884.000	23.920514	954,045.80	26.310000	1,049,348.04	95,302.24	0.17
		Base		23.920514	954,045.80	26.310000	1,049,348.04	95,302.24	0.17
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,901.000	37.288674	667,504.55	8.100000	144,998.10	-522,506.45	0.02
		Base		37.288674	667,504.55	8.100000	144,998.10	-522,506.45	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,900.000	99.288406	1,380,108.84	105.280000	1,463,392.00	83,283.16	0.24
		Base		99.288406	1,380,108.84	105.280000	1,463,392.00	83,283.16	0.24
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,339.000	33.671312	1,223,581.82	34.930000	1,269,321.27	45,739.45	0.21
		Base		33.671312	1,223,581.82	34.930000	1,269,321.27	45,739.45	0.21
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,688.000	47.204989	1,259,806.74	86.130000	2,298,637.44	1,038,830.70	0.38
		Base		47.204989	1,259,806.74	86.130000	2,298,637.44	1,038,830.70	0.38
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,828.000	27.938449	218,702.18	38.350000	300,203.80	81,501.62	0.05
		Base		27.938449	218,702.18	38.350000	300,203.80	81,501.62	0.05
225223304	CRAY INC COMMON STOCK USD.01								
		Local	32,084.000	37.093719	1,190,114.89	17.150000	550,240.60	-639,874.29	0.09
		Base		37.093719	1,190,114.89	17.150000	550,240.60	-639,874.29	0.09
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,908.000	19.870079	1,150,636.51	7.300000	422,728.40	-727,908.11	0.07
		Base		19.870079	1,150,636.51	7.300000	422,728.40	-727,908.11	0.07
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,992.000	8.259981	214,693.43	14.470000	376,104.24	161,410.81	0.06
		Base		8.259981	214,693.43	14.470000	376,104.24	161,410.81	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,208.000	7.219130	153,103.30	19.000000	402,952.00	249,848.70	0.07
		Base		7.219130	153,103.30	19.000000	402,952.00	249,848.70	0.07

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229669106	CUBIC CORP COMMON STOCK								
		Local	19,620.000	47.901651	939,830.39	47.550000	932,931.00	-6,899.39	0.15
		Base		47.901651	939,830.39	47.550000	932,931.00	-6,899.39	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,173.000	26.393543	585,224.03	34.460000	764,081.58	178,857.55	0.13
		Base		26.393543	585,224.03	34.460000	764,081.58	178,857.55	0.13
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,785.000	26.777092	503,007.68	53.400000	1,003,119.00	500,111.32	0.17
		Base		26.777092	503,007.68	53.400000	1,003,119.00	500,111.32	0.17
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	39,195.000	8.098443	317,418.49	5.700000	223,411.50	-94,006.99	0.04
		Base		8.098443	317,418.49	5.700000	223,411.50	-94,006.99	0.04
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,024.000	7.785574	132,541.61	10.850000	184,710.40	52,168.79	0.03
		Base		7.785574	132,541.61	10.850000	184,710.40	52,168.79	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,148.000	59.690925	725,125.36	37.820000	459,437.36	-265,688.00	0.08
		Base		59.690925	725,125.36	37.820000	459,437.36	-265,688.00	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,547.000	10.353445	326,620.14	10.160000	320,517.52	-6,102.62	0.05
		Base		10.353445	326,620.14	10.160000	320,517.52	-6,102.62	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	129,604.000	16.845443	2,183,236.78	12.000000	1,555,248.00	-627,988.78	0.26
		Base		16.845443	2,183,236.78	12.000000	1,555,248.00	-627,988.78	0.26
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,467.000	41.249624	1,215,502.66	54.460000	1,604,772.82	389,270.16	0.27
		Base		41.249624	1,215,502.66	54.460000	1,604,772.82	389,270.16	0.27
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,330.000	62.217294	518,270.06	75.970000	632,830.10	114,560.04	0.10
		Base		62.217294	518,270.06	75.970000	632,830.10	114,560.04	0.10

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249908104	DEPOMED INC COMMON STOCK								
		Local	48,487.000	12.188718	590,994.39	18.090000	877,129.83	286,135.44	0.15
		Base		12.188718	590,994.39	18.090000	877,129.83	286,135.44	0.15
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	157,722.000	10.563757	1,666,136.85	11.270000	1,777,526.94	111,390.09	0.29
		Base		10.563757	1,666,136.85	11.270000	1,777,526.94	111,390.09	0.29
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,442.000	11.224404	229,449.27	13.050000	266,768.10	37,318.83	0.04
		Base		11.224404	229,449.27	13.050000	266,768.10	37,318.83	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,536.000	14.324085	351,455.76	21.400000	525,070.40	173,614.64	0.09
		Base		14.324085	351,455.76	21.400000	525,070.40	173,614.64	0.09
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,392.000	61.799587	827,620.07	68.580000	918,423.36	90,803.29	0.15
		Base		61.799587	827,620.07	68.580000	918,423.36	90,803.29	0.15
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,418.000	24.666270	750,298.61	24.890000	757,104.02	6,805.41	0.13
		Base		24.666270	750,298.61	24.890000	757,104.02	6,805.41	0.13
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,742.000	27.609247	931,591.20	13.740000	463,615.08	-467,976.12	0.08
		Base		27.609247	931,591.20	13.740000	463,615.08	-467,976.12	0.08
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,958.000	25.172046	1,383,405.28	17.150000	942,529.70	-440,875.58	0.16
		Base		25.172046	1,383,405.28	17.150000	942,529.70	-440,875.58	0.16
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	20,727.000	26.145788	541,923.74	24.080000	499,106.16	-42,817.58	0.08
		Base		26.145788	541,923.74	24.080000	499,106.16	-42,817.58	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,888.000	39.431762	941,945.94	69.020000	1,648,749.76	706,803.82	0.27
		Base		39.431762	941,945.94	69.020000	1,648,749.76	706,803.82	0.27

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268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,964.000	13.323494	226,019.75	12.450000	211,201.80	-14,817.95	0.03
		Base		13.323494	226,019.75	12.450000	211,201.80	-14,817.95	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,333.000	20.349543	312,019.55	15.660000	240,114.78	-71,904.77	0.04
		Base		20.349543	312,019.55	15.660000	240,114.78	-71,904.77	0.04
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,198.000	61.316007	380,036.61	69.210000	428,963.58	48,926.97	0.07
		Base		61.316007	380,036.61	69.210000	428,963.58	48,926.97	0.07
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,780.000	50.048670	1,290,254.72	70.770000	1,824,450.60	534,195.88	0.30
		Base		50.048670	1,290,254.72	70.770000	1,824,450.60	534,195.88	0.30
278715206	EBIX INC COMMON STOCK USD.1								
		Local	17,610.000	21.394589	376,758.71	55.500000	977,355.00	600,596.29	0.16
		Base		21.394589	376,758.71	55.500000	977,355.00	600,596.29	0.16
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,631.000	25.213590	545,395.16	23.750000	513,736.25	-31,658.91	0.09
		Base		25.213590	545,395.16	23.750000	513,736.25	-31,658.91	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,142.000	16.391530	215,417.49	12.260000	161,120.92	-54,296.57	0.03
		Base		16.391530	215,417.49	12.260000	161,120.92	-54,296.57	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	71,298.000	10.295248	734,030.60	15.850000	1,130,073.30	396,042.70	0.19
		Base		10.295248	734,030.60	15.850000	1,130,073.30	396,042.70	0.19
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,906.000	33.634989	1,073,157.96	45.900000	1,464,485.40	391,327.44	0.24
		Base		33.634989	1,073,157.96	45.900000	1,464,485.40	391,327.44	0.24
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,561.000	11.861039	303,180.01	6.570000	167,935.77	-135,244.24	0.03
		Base		11.861039	303,180.01	6.570000	167,935.77	-135,244.24	0.03

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286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,825.000	24.369137	897,393.46	44.940000	1,654,915.50	757,522.04	0.27
		Base		24.369137	897,393.46	44.940000	1,654,915.50	757,522.04	0.27
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,518.000	22.592096	215,031.57	23.590000	224,529.62	9,498.05	0.04
		Base		22.592096	215,031.57	23.590000	224,529.62	9,498.05	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	27,105.000	21.777950	590,291.34	30.270000	820,468.35	230,177.01	0.14
		Base		21.777950	590,291.34	30.270000	820,468.35	230,177.01	0.14
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,265.000	18.550341	468,674.36	36.450000	920,909.25	452,234.89	0.15
		Base		18.550341	468,674.36	36.450000	920,909.25	452,234.89	0.15
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,941.000	45.649387	499,449.94	33.125000	362,420.63	-137,029.31	0.06
		Base		45.649387	499,449.94	33.125000	362,420.63	-137,029.31	0.06
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,495.000	29.231263	540,632.21	30.950000	572,420.25	31,788.04	0.09
		Base		29.231263	540,632.21	30.950000	572,420.25	31,788.04	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,318.000	29.018076	473,516.96	42.250000	689,435.50	215,918.54	0.11
		Base		29.018076	473,516.96	42.250000	689,435.50	215,918.54	0.11
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,899.000	21.717070	301,845.55	29.330000	407,657.67	105,812.12	0.07
		Base		21.717070	301,845.55	29.330000	407,657.67	105,812.12	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,819.000	47.222151	794,229.35	67.910000	1,142,178.29	347,948.94	0.19
		Base		47.222151	794,229.35	67.910000	1,142,178.29	347,948.94	0.19
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,307.000	27.542015	504,211.67	14.100000	258,128.70	-246,082.97	0.04
		Base		27.542015	504,211.67	14.100000	258,128.70	-246,082.97	0.04

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	37,481.000	12.342597	462,612.89	20.340000	762,363.54	299,750.65	0.13
		Base		12.342597	462,612.89	20.340000	762,363.54	299,750.65	0.13
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	5,185.000	77.652002	402,625.63	112.050000	580,979.25	178,353.62	0.10
		Base		77.652002	402,625.63	112.050000	580,979.25	178,353.62	0.10
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,251.000	34.921665	707,198.64	58.200000	1,178,608.20	471,409.56	0.20
		Base		34.921665	707,198.64	58.200000	1,178,608.20	471,409.56	0.20
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,107.000	33.473534	974,314.16	20.890000	608,045.23	-366,268.93	0.10
		Base		33.473534	974,314.16	20.890000	608,045.23	-366,268.93	0.10
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	20,029.000	22.321194	447,071.20	29.100000	582,843.90	135,772.70	0.10
		Base		22.321194	447,071.20	29.100000	582,843.90	135,772.70	0.10
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,643.000	45.379222	1,390,555.49	77.450000	2,373,300.35	982,744.86	0.39
		Base		45.379222	1,390,555.49	77.450000	2,373,300.35	982,744.86	0.39
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	33,167.000	7.332894	243,210.08	10.250000	339,961.75	96,751.67	0.06
		Base		7.332894	243,210.08	10.250000	339,961.75	96,751.67	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,382.000	28.926261	763,132.61	45.950000	1,212,252.90	449,120.29	0.20
		Base		28.926261	763,132.61	45.950000	1,212,252.90	449,120.29	0.20
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,151.000	27.049177	545,067.96	58.050000	1,169,765.55	624,697.59	0.19
		Base		27.049177	545,067.96	58.050000	1,169,765.55	624,697.59	0.19
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,734.000	17.796748	1,098,664.47	10.630000	656,232.42	-442,432.05	0.11
		Base		17.796748	1,098,664.47	10.630000	656,232.42	-442,432.05	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
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,625.000	15.231160	375,067.31	31.020000	763,867.50	388,800.19	0.13
		Base		15.231160	375,067.31	31.020000	763,867.50	388,800.19	0.13
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	38,155.000	23.124385	882,310.92	9.900000	377,734.50	-504,576.42	0.06
		Base		23.124385	882,310.92	9.900000	377,734.50	-504,576.42	0.06
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,502.000	24.504455	330,859.15	22.980000	310,275.96	-20,583.19	0.05
		Base		24.504455	330,859.15	22.980000	310,275.96	-20,583.19	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,129.000	42.605467	559,367.17	37.100000	487,085.90	-72,281.27	0.08
		Base		42.605467	559,367.17	37.100000	487,085.90	-72,281.27	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	47,167.000	7.706954	363,513.92	15.540000	732,975.18	369,461.26	0.12
		Base		7.706954	363,513.92	15.540000	732,975.18	369,461.26	0.12
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,671.000	19.813243	330,306.57	23.250000	387,600.75	57,294.18	0.06
		Base		19.813243	330,306.57	23.250000	387,600.75	57,294.18	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	21,059.000	24.219895	510,046.76	26.300000	553,851.70	43,804.94	0.09
		Base		24.219895	510,046.76	26.300000	553,851.70	43,804.94	0.09
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,921.000	31.254016	1,310,199.62	38.550000	1,616,054.55	305,854.93	0.27
		Base		31.254016	1,310,199.62	38.550000	1,616,054.55	305,854.93	0.27
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,937.000	21.418719	684,049.63	17.200000	549,316.40	-134,733.23	0.09
		Base		21.418719	684,049.63	17.200000	549,316.40	-134,733.23	0.09
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	106,137.000	5.099016	541,194.28	6.720000	713,240.64	172,046.36	0.12
		Base		5.099016	541,194.28	6.720000	713,240.64	172,046.36	0.12

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319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,069.000	6.151250	431,011.91	14.120000	989,374.28	558,362.37	0.16
		Base		6.151250	431,011.91	14.120000	989,374.28	558,362.37	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,782.000	16.617680	810,643.65	27.550000	1,343,944.10	533,300.45	0.22
		Base		16.617680	810,643.65	27.550000	1,343,944.10	533,300.45	0.22
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	52,016.000	20.387800	1,060,491.78	42.650000	2,218,482.40	1,157,990.62	0.37
		Base		20.387800	1,060,491.78	42.650000	2,218,482.40	1,157,990.62	0.37
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,687.000	12.755656	812,369.45	24.280000	1,546,320.36	733,950.91	0.26
		Base		12.755656	812,369.45	24.280000	1,546,320.36	733,950.91	0.26
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,568.000	37.154857	466,962.24	4.000000	50,272.00	-416,690.24	0.01
		Base		37.154857	466,962.24	4.000000	50,272.00	-416,690.24	0.01
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	38,193.000	40.512399	1,547,290.06	42.700000	1,630,841.10	83,551.04	0.27
		Base		40.512399	1,547,290.06	42.700000	1,630,841.10	83,551.04	0.27
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	43,213.000	33.107953	1,430,693.98	39.850000	1,722,038.05	291,344.07	0.29
		Base		33.107953	1,430,693.98	39.850000	1,722,038.05	291,344.07	0.29
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,414.000	20.183321	856,055.39	10.570000	448,315.98	-407,739.41	0.07
		Base		20.183321	856,055.39	10.570000	448,315.98	-407,739.41	0.07
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	20,907.000	15.613840	326,438.56	13.050000	272,836.35	-53,602.21	0.05
		Base		15.613840	326,438.56	13.050000	272,836.35	-53,602.21	0.05
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,889.000	34.896517	275,298.62	40.800000	321,871.20	46,572.58	0.05
		Base		34.896517	275,298.62	40.800000	321,871.20	46,572.58	0.05

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349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	24,033.000	35.572185	854,906.33	48.190000	1,158,150.27	303,243.94	0.19
		Base		35.572185	854,906.33	48.190000	1,158,150.27	303,243.94	0.19
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,740.000	19.204180	1,185,666.05	21.810000	1,346,549.40	160,883.35	0.22
		Base		19.204180	1,185,666.05	21.810000	1,346,549.40	160,883.35	0.22
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	22,638.000	23.344214	528,466.32	25.900000	586,324.20	57,857.88	0.10
		Base		23.344214	528,466.32	25.900000	586,324.20	57,857.88	0.10
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,857.000	26.015146	776,734.22	17.440000	520,706.08	-256,028.14	0.09
		Base		26.015146	776,734.22	17.440000	520,706.08	-256,028.14	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,261.000	26.535720	802,997.41	40.350000	1,221,031.35	418,033.94	0.20
		Base		26.535720	802,997.41	40.350000	1,221,031.35	418,033.94	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	84,430.000	12.618665	1,065,393.91	12.750000	1,076,482.50	11,088.59	0.18
		Base		12.618665	1,065,393.91	12.750000	1,076,482.50	11,088.59	0.18
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,643.000	14.019050	387,528.61	14.570000	402,758.51	15,229.90	0.07
		Base		14.019050	387,528.61	14.570000	402,758.51	15,229.90	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,598.000	28.372930	1,123,511.28	49.370000	1,954,953.26	831,441.98	0.32
		Base		28.372930	1,123,511.28	49.370000	1,954,953.26	831,441.98	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,901.000	15.217779	272,413.47	12.990000	232,533.99	-39,879.48	0.04
		Base		15.217779	272,413.47	12.990000	232,533.99	-39,879.48	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,528.000	40.282499	625,506.64	96.060000	1,491,619.68	866,113.04	0.25
		Base		40.282499	625,506.64	96.060000	1,491,619.68	866,113.04	0.25

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36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	59,063.000	24.402024	1,441,256.72	41.520000	2,452,295.76	1,011,039.04	0.41
		Base		24.402024	1,441,256.72	41.520000	2,452,295.76	1,011,039.04	0.41
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,468.000	38.412533	1,324,003.19	26.260000	905,129.68	-418,873.51	0.15
		Base		38.412533	1,324,003.19	26.260000	905,129.68	-418,873.51	0.15
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	91,813.000	12.274920	1,126,997.21	9.620000	883,241.06	-243,756.15	0.15
		Base		12.274920	1,126,997.21	9.620000	883,241.06	-243,756.15	0.15
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,815.000	23.768576	922,577.26	20.300000	787,944.50	-134,632.76	0.13
		Base		23.768576	922,577.26	20.300000	787,944.50	-134,632.76	0.13
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,925.000	11.273801	235,904.28	20.120000	421,011.00	185,106.72	0.07
		Base		11.273801	235,904.28	20.120000	421,011.00	185,106.72	0.07
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,239.000	55.592081	902,759.80	60.200000	977,587.80	74,828.00	0.16
		Base		55.592081	902,759.80	60.200000	977,587.80	74,828.00	0.16
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,747.000	50.857101	1,461,989.07	35.400000	1,017,643.80	-444,345.27	0.17
		Base		50.857101	1,461,989.07	35.400000	1,017,643.80	-444,345.27	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,494.000	45.008693	472,321.22	23.340000	244,929.96	-227,391.26	0.04
		Base		45.008693	472,321.22	23.340000	244,929.96	-227,391.26	0.04
374297109	GETTY REALTY CORP REIT USD.01								
		Local	21,090.000	20.272562	427,548.34	25.790000	543,911.10	116,362.76	0.09
		Base		20.272562	427,548.34	25.790000	543,911.10	116,362.76	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,649.000	14.756742	363,738.94	43.900000	1,082,091.10	718,352.16	0.18
		Base		14.756742	363,738.94	43.900000	1,082,091.10	718,352.16	0.18

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37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	60,253.000	16.947851	1,021,158.84	35.530000	2,140,789.09	1,119,630.25	0.35
		Base		16.947851	1,021,158.84	35.530000	2,140,789.09	1,119,630.25	0.35
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	34,290.000	19.602839	672,181.36	24.410000	837,018.90	164,837.54	0.14
		Base		19.602839	672,181.36	24.410000	837,018.90	164,837.54	0.14
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	56,044.000	23.001814	1,289,113.68	19.260000	1,079,407.44	-209,706.24	0.18
		Base		23.001814	1,289,113.68	19.260000	1,079,407.44	-209,706.24	0.18
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	46,230.000	31.183898	1,441,631.60	42.750000	1,976,332.50	534,700.90	0.33
		Base		31.183898	1,441,631.60	42.750000	1,976,332.50	534,700.90	0.33
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,778.000	21.337538	742,076.89	26.800000	932,050.40	189,973.51	0.15
		Base		21.337538	742,076.89	26.800000	932,050.40	189,973.51	0.15
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,095.000	23.615943	663,489.93	22.500000	632,137.50	-31,352.43	0.10
		Base		23.615943	663,489.93	22.500000	632,137.50	-31,352.43	0.10
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,336.000	32.933287	735,597.89	43.750000	977,200.00	241,602.11	0.16
		Base		32.933287	735,597.89	43.750000	977,200.00	241,602.11	0.16
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,414.000	45.225125	968,450.83	29.550000	632,783.70	-335,667.13	0.10
		Base		45.225125	968,450.83	29.550000	632,783.70	-335,667.13	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,406.000	11.172873	261,512.26	25.450000	595,682.70	334,170.44	0.10
		Base		11.172873	261,512.26	25.450000	595,682.70	334,170.44	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,649.000	53.374274	835,254.01	80.790000	1,264,282.71	429,028.70	0.21
		Base		53.374274	835,254.01	80.790000	1,264,282.71	429,028.70	0.21

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401617105	GUESS? INC COMMON STOCK USD.01								
		Local	48,489.000	13.636611	661,225.61	12.770000	619,204.53	-42,021.08	0.10
		Base		13.636611	661,225.61	12.770000	619,204.53	-42,021.08	0.10
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,600.000	25.361272	268,829.48	13.900000	147,340.00	-121,489.48	0.02
		Base		25.361272	268,829.48	13.900000	147,340.00	-121,489.48	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,657.000	42.083126	280,147.37	41.360000	275,333.52	-4,813.85	0.05
		Base		42.083126	280,147.37	41.360000	275,333.52	-4,813.85	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,589.000	20.655973	569,877.65	29.680000	818,841.52	248,963.87	0.14
		Base		20.655973	569,877.65	29.680000	818,841.52	248,963.87	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	66,658.000	14.565536	970,909.52	18.160000	1,210,509.28	239,599.76	0.20
		Base		14.565536	970,909.52	18.160000	1,210,509.28	239,599.76	0.20
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,674.000	33.706705	1,370,986.52	39.860000	1,621,265.64	250,279.12	0.27
		Base		33.706705	1,370,986.52	39.860000	1,621,265.64	250,279.12	0.27
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,395.000	12.013773	305,089.76	33.150000	841,844.25	536,754.49	0.14
		Base		12.013773	305,089.76	33.150000	841,844.25	536,754.49	0.14
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	61,689.000	6.158374	379,903.95	5.300000	326,951.70	-52,952.25	0.05
		Base		6.158374	379,903.95	5.300000	326,951.70	-52,952.25	0.05
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	63,127.000	15.864825	1,001,498.79	13.350000	842,745.45	-158,753.34	0.14
		Base		15.864825	1,001,498.79	13.350000	842,745.45	-158,753.34	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	15,031.000	14.683448	220,706.90	21.800000	327,675.80	106,968.90	0.05
		Base		14.683448	220,706.90	21.800000	327,675.80	106,968.90	0.05

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419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	42,066.000	27.571018	1,159,802.44	50.950000	2,143,262.70	983,460.26	0.35
		Base		27.571018	1,159,802.44	50.950000	2,143,262.70	983,460.26	0.35
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,521.000	39.095474	294,037.06	53.650000	403,501.65	109,464.59	0.07
		Base		39.095474	294,037.06	53.650000	403,501.65	109,464.59	0.07
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,835.000	54.545907	536,459.00	41.110000	404,316.85	-132,142.15	0.07
		Base		54.545907	536,459.00	41.110000	404,316.85	-132,142.15	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	57,153.000	21.333566	1,219,277.29	39.750000	2,271,831.75	1,052,554.46	0.38
		Base		21.333566	1,219,277.29	39.750000	2,271,831.75	1,052,554.46	0.38
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	58,389.000	7.180407	419,256.77	23.170000	1,352,873.13	933,616.36	0.22
		Base		7.180407	419,256.77	23.170000	1,352,873.13	933,616.36	0.22
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,993.000	27.314738	546,103.55	22.960000	459,039.28	-87,064.27	0.08
		Base		27.314738	546,103.55	22.960000	459,039.28	-87,064.27	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	33,844.000	32.872439	1,112,534.84	46.250000	1,565,285.00	452,750.16	0.26
		Base		32.872439	1,112,534.84	46.250000	1,565,285.00	452,750.16	0.26
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	34,100.000	17.620164	600,847.60	20.600000	702,460.00	101,612.40	0.12
		Base		17.620164	600,847.60	20.600000	702,460.00	101,612.40	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,632.000	21.491863	314,468.94	22.350000	327,025.20	12,556.26	0.05
		Base		21.491863	314,468.94	22.350000	327,025.20	12,556.26	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	105,116.000	6.277201	659,834.30	8.480000	891,383.68	231,549.38	0.15
		Base		6.277201	659,834.30	8.480000	891,383.68	231,549.38	0.15

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Base Currency: USD - US DOLLAR

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428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,620.000	41.434584	730,077.37	33.000000	581,460.00	-148,617.37	0.10
		Base		41.434584	730,077.37	33.000000	581,460.00	-148,617.37	0.10
431571108	HILLENBRAND INC COMMON STOCK								
		Local	49,648.000	23.838158	1,183,516.88	36.550000	1,814,634.40	631,117.52	0.30
		Base		23.838158	1,183,516.88	36.550000	1,814,634.40	631,117.52	0.30
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	97,309.000	10.592295	1,030,725.62	26.940000	2,621,504.46	1,590,778.84	0.43
		Base		10.592295	1,030,725.62	26.940000	2,621,504.46	1,590,778.84	0.43
43785V102	HOMESTREET INC COMMON STOCK								
		Local	18,382.000	32.261734	593,035.20	26.200000	481,608.40	-111,426.80	0.08
		Base		32.261734	593,035.20	26.200000	481,608.40	-111,426.80	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	100,091.000	9.758408	976,728.80	20.910000	2,092,902.81	1,116,174.01	0.35
		Base		9.758408	976,728.80	20.910000	2,092,902.81	1,116,174.01	0.35
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,658.000	19.502030	617,395.27	41.350000	1,309,058.30	691,663.03	0.22
		Base		19.502030	617,395.27	41.350000	1,309,058.30	691,663.03	0.22
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,489.000	29.532846	752,762.70	7.250000	184,795.25	-567,967.45	0.03
		Base		29.532846	752,762.70	7.250000	184,795.25	-567,967.45	0.03
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,137.000	35.628387	931,219.14	44.350000	1,159,175.95	227,956.81	0.19
		Base		35.628387	931,219.14	44.350000	1,159,175.95	227,956.81	0.19
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,572.000	58.425886	676,104.35	137.100000	1,586,521.20	910,416.85	0.26
		Base		58.425886	676,104.35	137.100000	1,586,521.20	910,416.85	0.26
44967H101	ILG INC COMMON STOCK USD.01								
		Local	83,457.000	14.926333	1,245,707.01	18.950000	1,581,510.15	335,803.14	0.26
		Base		14.926333	1,245,707.01	18.950000	1,581,510.15	335,803.14	0.26

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45071R109	IXIA COMMON STOCK								
		49,785.000	Local	15.392300	766,305.67	19.450000	968,318.25	202,012.58	0.16
			Base	15.392300	766,305.67	19.450000	968,318.25	202,012.58	0.16
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		44,194.000	Local	19.753540	872,987.96	10.290000	454,756.26	-418,231.70	0.08
			Base	19.753540	872,987.96	10.290000	454,756.26	-418,231.70	0.08
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		58,171.000	Local	22.843681	1,328,839.76	13.150000	764,948.65	-563,891.11	0.13
			Base	22.843681	1,328,839.76	13.150000	764,948.65	-563,891.11	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		21,260.000	Local	32.909100	699,647.47	62.350000	1,325,561.00	625,913.53	0.22
			Base	32.909100	699,647.47	62.350000	1,325,561.00	625,913.53	0.22
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		8,704.000	Local	59.554740	518,364.46	86.850000	755,942.40	237,577.94	0.13
			Base	59.554740	518,364.46	86.850000	755,942.40	237,577.94	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		33,161.000	Local	26.959852	894,015.66	55.590000	1,843,419.99	949,404.33	0.31
			Base	26.959852	894,015.66	55.590000	1,843,419.99	949,404.33	0.31
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		27,934.000	Local	19.197250	536,255.98	37.130000	1,037,189.42	500,933.44	0.17
			Base	19.197250	536,255.98	37.130000	1,037,189.42	500,933.44	0.17
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		18,883.000	Local	47.336941	893,863.45	71.350000	1,347,302.05	453,438.60	0.22
			Base	47.336941	893,863.45	71.350000	1,347,302.05	453,438.60	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		15,239.000	Local	50.161099	764,404.99	48.640000	741,224.96	-23,180.03	0.12
			Base	50.161099	764,404.99	48.640000	741,224.96	-23,180.03	0.12
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		13,746.000	Local	40.614406	558,285.62	37.040000	509,151.84	-49,133.78	0.08
			Base	40.614406	558,285.62	37.040000	509,151.84	-49,133.78	0.08

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45778Q107	INSPERITY INC COMMON STOCK USD.01								
		14,910.000	Local	37.832437	564,081.64	71.500000	1,066,065.00	501,983.36	0.18
			Base	37.832437	564,081.64	71.500000	1,066,065.00	501,983.36	0.18
45780L104	INOGEN INC COMMON STOCK USD.001								
		12,603.000	Local	46.550657	586,677.93	64.370000	811,255.11	224,577.18	0.13
			Base	46.550657	586,677.93	64.370000	811,255.11	224,577.18	0.13
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		15,618.000	Local	25.921043	404,834.85	40.900000	638,776.20	233,941.35	0.11
			Base	25.921043	404,834.85	40.900000	638,776.20	233,941.35	0.11
45781M101	INNOVIVA INC COMMON STOCK								
		60,784.000	Local	10.579619	643,071.59	10.600000	644,310.40	1,238.81	0.11
			Base	10.579619	643,071.59	10.600000	644,310.40	1,238.81	0.11
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		47,098.000	Local	22.907370	1,078,891.29	41.730000	1,965,399.54	886,508.25	0.33
			Base	22.907370	1,078,891.29	41.730000	1,965,399.54	886,508.25	0.33
45825N107	INTELIQUENT INC COMMON STOCK USD.001								
		27,104.000	Local	19.831135	537,503.07	22.900000	620,681.60	83,178.53	0.10
			Base	19.831135	537,503.07	22.900000	620,681.60	83,178.53	0.10
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		21,622.000	Local	27.469037	593,935.52	32.400000	700,552.80	106,617.28	0.12
			Base	27.469037	593,935.52	32.400000	700,552.80	106,617.28	0.12
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		13,470.000	Local	22.089465	297,545.10	34.100000	459,327.00	161,781.90	0.08
			Base	22.089465	297,545.10	34.100000	459,327.00	161,781.90	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		53,527.000	Local	22.963404	1,229,162.11	37.340000	1,998,698.18	769,536.07	0.33
			Base	22.963404	1,229,162.11	37.340000	1,998,698.18	769,536.07	0.33
458665304	INTERFACE INC COMMON STOCK USD.1								
		51,013.000	Local	16.418584	837,561.24	18.200000	928,436.60	90,875.36	0.15
			Base	16.418584	837,561.24	18.200000	928,436.60	90,875.36	0.15

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46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,744.000	29.834594	350,377.47	36.880000	433,118.72	82,741.25	0.07
		Base		29.834594	350,377.47	36.880000	433,118.72	82,741.25	0.07
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,983.000	23.229293	580,337.42	11.500000	287,304.50	-293,032.92	0.05
		Base		23.229293	580,337.42	11.500000	287,304.50	-293,032.92	0.05
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,360.000	14.598982	355,631.20	20.120000	490,123.20	134,492.00	0.08
		Base		14.598982	355,631.20	20.120000	490,123.20	134,492.00	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,342.000	9.457870	599,080.43	10.100000	639,754.20	40,673.77	0.11
		Base		9.457870	599,080.43	10.100000	639,754.20	40,673.77	0.11
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,364.000	29.517344	630,608.53	60.560000	1,293,803.84	663,195.31	0.21
		Base		29.517344	630,608.53	60.560000	1,293,803.84	663,195.31	0.21
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	464,902.000	52.071381	24,208,089.06	68.360000	31,780,700.72	7,572,611.66	5.26
		Base		52.071381	24,208,089.06	68.360000	31,780,700.72	7,572,611.66	5.26
465741106	ITRON INC COMMON STOCK								
		Local	26,208.000	34.913119	915,003.01	61.700000	1,617,033.60	702,030.59	0.27
		Base		34.913119	915,003.01	61.700000	1,617,033.60	702,030.59	0.27
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,768.000	63.876511	751,698.78	127.570000	1,501,243.76	749,544.98	0.25
		Base		63.876511	751,698.78	127.570000	1,501,243.76	749,544.98	0.25
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,957.000	23.026351	528,615.93	86.350000	1,982,336.95	1,453,721.02	0.33
		Base		23.026351	528,615.93	86.350000	1,982,336.95	1,453,721.02	0.33
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,102.000	59.084844	833,214.47	78.460000	1,106,442.92	273,228.45	0.18
		Base		59.084844	833,214.47	78.460000	1,106,442.92	273,228.45	0.18

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483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,344.000	35.575104	759,315.02	50.530000	1,078,512.32	319,197.30	0.18
		Base		35.575104	759,315.02	50.530000	1,078,512.32	319,197.30	0.18
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	69,234.000	13.314187	921,794.39	23.980000	1,660,231.32	738,436.93	0.27
		Base		13.314187	921,794.39	23.980000	1,660,231.32	738,436.93	0.27
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	23,018.000	16.888962	388,750.12	22.390000	515,373.02	126,622.90	0.09
		Base		16.888962	388,750.12	22.390000	515,373.02	126,622.90	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	67,052.000	15.520614	1,040,688.18	6.650000	445,895.80	-594,792.38	0.07
		Base		15.520614	1,040,688.18	6.650000	445,895.80	-594,792.38	0.07
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,511.000	14.333597	164,994.04	13.880000	159,772.68	-5,221.36	0.03
		Base		14.333597	164,994.04	13.880000	159,772.68	-5,221.36	0.03
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,781.000	24.419749	1,606,355.52	24.020000	1,580,059.62	-26,295.90	0.26
		Base		24.419749	1,606,355.52	24.020000	1,580,059.62	-26,295.90	0.26
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	52,304.000	19.686590	1,029,687.40	33.400000	1,746,953.60	717,266.20	0.29
		Base		19.686590	1,029,687.40	33.400000	1,746,953.60	717,266.20	0.29
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,841.000	3.951055	189,022.43	3.190000	152,612.79	-36,409.64	0.03
		Base		3.951055	189,022.43	3.190000	152,612.79	-36,409.64	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,269.000	35.145837	571,787.63	40.450000	658,081.05	86,293.42	0.11
		Base		35.145837	571,787.63	40.450000	658,081.05	86,293.42	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	45,590.000	19.719209	898,998.76	29.050000	1,324,389.50	425,390.74	0.22
		Base		19.719209	898,998.76	29.050000	1,324,389.50	425,390.74	0.22

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50077C106	KRATON CORP COMMON STOCK USD.01								
		24,342.000	Local	28.431375	692,076.54	26.860000	653,826.12	-38,250.42	0.11
			Base	28.431375	692,076.54	26.860000	653,826.12	-38,250.42	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		55,810.000	Local	10.670563	595,524.13	17.580000	981,139.80	385,615.67	0.16
			Base	10.670563	595,524.13	17.580000	981,139.80	385,615.67	0.16
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		11,736.000	Local	26.969653	316,515.85	50.130000	588,325.68	271,809.83	0.10
			Base	26.969653	316,515.85	50.130000	588,325.68	271,809.83	0.10
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		13,406.000	Local	37.268031	499,615.23	31.060000	416,390.36	-83,224.87	0.07
			Base	37.268031	499,615.23	31.060000	416,390.36	-83,224.87	0.07
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		19,388.000	Local	35.620566	690,611.53	109.750000	2,127,833.00	1,437,221.47	0.35
			Base	35.620566	690,611.53	109.750000	2,127,833.00	1,437,221.47	0.35
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		15,823.000	Local	34.540421	546,533.08	8.510000	134,653.73	-411,879.35	0.02
			Base	34.540421	546,533.08	8.510000	134,653.73	-411,879.35	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		30,882.000	Local	34.893065	1,077,567.64	46.670000	1,441,262.94	363,695.30	0.24
			Base	34.893065	1,077,567.64	46.670000	1,441,262.94	363,695.30	0.24
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		20,918.000	Local	33.916007	709,455.03	26.220000	548,469.96	-160,985.07	0.09
			Base	33.916007	709,455.03	26.220000	548,469.96	-160,985.07	0.09
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		38,523.000	Local	13.781113	530,889.81	28.600000	1,101,757.80	570,867.99	0.18
			Base	13.781113	530,889.81	28.600000	1,101,757.80	570,867.99	0.18
51476K103	LANDAUER INC COMMON STOCK USD.1								
		7,562.000	Local	52.374517	396,056.10	51.350000	388,308.70	-7,747.40	0.06
			Base	52.374517	396,056.10	51.350000	388,308.70	-7,747.40	0.06

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516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	23,016.000	39.052815	898,839.59	20.150000	463,772.40	-435,067.19	0.08
		Base		39.052815	898,839.59	20.150000	463,772.40	-435,067.19	0.08
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,725.000	20.051085	656,171.75	41.320000	1,352,197.00	696,025.25	0.22
		Base		20.051085	656,171.75	41.320000	1,352,197.00	696,025.25	0.22
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,663.000	86.827978	491,706.84	111.900000	633,689.70	141,982.86	0.10
		Base		86.827978	491,706.84	111.900000	633,689.70	141,982.86	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	168,010.000	9.640337	1,619,673.05	10.720000	1,801,067.20	181,394.15	0.30
		Base		9.640337	1,619,673.05	10.720000	1,801,067.20	181,394.15	0.30
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,975.000	64.348440	963,617.89	106.010000	1,587,499.75	623,881.86	0.26
		Base		64.348440	963,617.89	106.010000	1,587,499.75	623,881.86	0.26
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,370.000	69.422051	581,062.57	75.340000	630,595.80	49,533.23	0.10
		Base		69.422051	581,062.57	75.340000	630,595.80	49,533.23	0.10
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,216.000	25.302867	486,219.89	9.750000	187,356.00	-298,863.89	0.03
		Base		25.302867	486,219.89	9.750000	187,356.00	-298,863.89	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,434.000	40.906422	754,068.98	103.120000	1,900,914.08	1,146,845.10	0.31
		Base		40.906422	754,068.98	103.120000	1,900,914.08	1,146,845.10	0.31
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,993.000	11.983575	503,226.28	7.300000	306,548.90	-196,677.38	0.05
		Base		11.983575	503,226.28	7.300000	306,548.90	-196,677.38	0.05
54142L109	LOGMEIN INC W/I COMMON STOCK USD.01								
		Local	20,068.000	41.586938	834,566.68	108.100000	2,169,350.80	1,334,784.12	0.36
		Base		41.586938	834,566.68	108.100000	2,169,350.80	1,334,784.12	0.36

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Base Currency: USD - US DOLLAR

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55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		21,454.000	Local	28.287149	606,872.49	15.660000	335,969.64	-270,902.85	0.06
			Base	28.287149	606,872.49	15.660000	335,969.64	-270,902.85	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		43,085.000	Local	26.183437	1,128,113.40	37.950000	1,635,075.75	506,962.35	0.27
			Base	26.183437	1,128,113.40	37.950000	1,635,075.75	506,962.35	0.27
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		31,229.000	Local	22.103748	690,277.95	20.220000	631,450.38	-58,827.57	0.10
			Base	22.103748	690,277.95	20.220000	631,450.38	-58,827.57	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		18,563.000	Local	14.468689	268,582.27	15.470000	287,169.61	18,587.34	0.05
			Base	14.468689	268,582.27	15.470000	287,169.61	18,587.34	0.05
550819106	LYDALL INC COMMON STOCK USD.1								
		13,509.000	Local	15.193125	205,243.92	61.000000	824,049.00	618,805.08	0.14
			Base	15.193125	205,243.92	61.000000	824,049.00	618,805.08	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		32,431.000	Local	22.611785	733,322.80	27.040000	876,934.24	143,611.44	0.15
			Base	22.611785	733,322.80	27.040000	876,934.24	143,611.44	0.15
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		19,424.000	Local	16.363198	317,838.76	25.140000	488,319.36	170,480.60	0.08
			Base	16.363198	317,838.76	25.140000	488,319.36	170,480.60	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		42,195.000	Local	29.041135	1,225,390.71	65.900000	2,780,650.50	1,555,259.79	0.46
			Base	29.041135	1,225,390.71	65.900000	2,780,650.50	1,555,259.79	0.46
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		13,129.000	Local	45.687811	599,835.27	58.100000	762,794.90	162,959.63	0.13
			Base	45.687811	599,835.27	58.100000	762,794.90	162,959.63	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		12,649.000	Local	30.679828	388,069.14	38.470000	486,607.03	98,537.89	0.08
			Base	30.679828	388,069.14	38.470000	486,607.03	98,537.89	0.08

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
			42,961.000	Local 26.547089	1,140,489.47	35.200000	1,512,227.20	371,737.73	0.25
				Base 26.547089	1,140,489.47	35.200000	1,512,227.20	371,737.73	0.25
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
			18,299.000	Local 53.514040	979,253.42	74.950000	1,371,510.05	392,256.63	0.23
				Base 53.514040	979,253.42	74.950000	1,371,510.05	392,256.63	0.23
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
			19,963.000	Local 29.592389	590,752.86	38.940000	777,359.22	186,606.36	0.13
				Base 29.592389	590,752.86	38.940000	777,359.22	186,606.36	0.13
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
			14,906.000	Local 12.977235	193,438.67	29.650000	441,962.90	248,524.23	0.07
				Base 12.977235	193,438.67	29.650000	441,962.90	248,524.23	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
			19,436.000	Local 11.451592	222,573.15	21.450000	416,902.20	194,329.05	0.07
				Base 11.451592	222,573.15	21.450000	416,902.20	194,329.05	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
			19,131.000	Local 30.182240	577,416.43	86.480000	1,654,448.88	1,077,032.45	0.27
				Base 30.182240	577,416.43	86.480000	1,654,448.88	1,077,032.45	0.27
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
			18,208.000	Local 21.735490	395,759.81	22.850000	416,052.80	20,292.99	0.07
				Base 21.735490	395,759.81	22.850000	416,052.80	20,292.99	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
			34,812.000	Local 25.844503	899,698.85	73.580000	2,561,466.96	1,661,768.11	0.42
				Base 25.844503	899,698.85	73.580000	2,561,466.96	1,661,768.11	0.42
576690101	MATERION CORP COMMON STOCK								
			15,698.000	Local 32.996378	517,977.14	39.300000	616,931.40	98,954.26	0.10
				Base 32.996378	517,977.14	39.300000	616,931.40	98,954.26	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
			20,891.000	Local 14.960897	312,548.09	22.400000	467,958.40	155,410.31	0.08
				Base 14.960897	312,548.09	22.400000	467,958.40	155,410.31	0.08

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57686G105	MATSON INC COMMON STOCK								
		Local	33,731.000	26.076122	879,573.66	35.660000	1,202,847.46	323,273.80	0.20
		Base		26.076122	879,573.66	35.660000	1,202,847.46	323,273.80	0.20
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,308.000	43.272475	1,095,139.79	67.450000	1,707,024.60	611,884.81	0.28
		Base		43.272475	1,095,139.79	67.450000	1,707,024.60	611,884.81	0.28
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	54,777.000	23.359970	1,279,589.10	36.050000	1,974,710.85	695,121.75	0.33
		Base		23.359970	1,279,589.10	36.050000	1,974,710.85	695,121.75	0.33
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,769.000	24.710757	216,688.63	42.170000	369,788.73	153,100.10	0.06
		Base		24.710757	216,688.63	42.170000	369,788.73	153,100.10	0.06
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	43,084.000	25.103186	1,081,545.68	49.540000	2,134,381.36	1,052,835.68	0.35
		Base		25.103186	1,081,545.68	49.540000	2,134,381.36	1,052,835.68	0.35
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,018.000	19.066503	705,803.81	33.720000	1,248,246.96	542,443.15	0.21
		Base		19.066503	705,803.81	33.720000	1,248,246.96	542,443.15	0.21
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,154.000	20.192050	669,447.21	13.100000	434,317.40	-235,129.81	0.07
		Base		20.192050	669,447.21	13.100000	434,317.40	-235,129.81	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	35,106.000	15.791515	554,376.92	25.400000	891,692.40	337,315.48	0.15
		Base		15.791515	554,376.92	25.400000	891,692.40	337,315.48	0.15
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,623.000	30.687679	909,061.12	36.750000	1,088,645.25	179,584.13	0.18
		Base		30.687679	909,061.12	36.750000	1,088,645.25	179,584.13	0.18
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	29,093.000	16.965266	493,570.49	42.050000	1,223,360.65	729,790.16	0.20
		Base		16.965266	493,570.49	42.050000	1,223,360.65	729,790.16	0.20

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594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,398.000	140.019964	1,035,867.69	201.300000	1,489,217.40	453,349.71	0.25
		Base		140.019964	1,035,867.69	201.300000	1,489,217.40	453,349.71	0.25
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	79,330.000	11.170186	886,130.85	8.080000	640,986.40	-245,144.45	0.11
		Base		11.170186	886,130.85	8.080000	640,986.40	-245,144.45	0.11
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	35,009.000	26.464096	926,481.52	32.550000	1,139,542.95	213,061.43	0.19
		Base		26.464096	926,481.52	32.550000	1,139,542.95	213,061.43	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	50,328.000	15.810145	795,693.00	18.900000	951,199.20	155,506.20	0.16
		Base		15.810145	795,693.00	18.900000	951,199.20	155,506.20	0.16
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,616.000	12.833563	110,573.98	23.760000	204,716.16	94,142.18	0.03
		Base		12.833563	110,573.98	23.760000	204,716.16	94,142.18	0.03
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	32,776.000	17.483607	573,042.71	21.900000	717,794.40	144,751.69	0.12
		Base		17.483607	573,042.71	21.900000	717,794.40	144,751.69	0.12
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,432.000	42.367995	1,077,502.84	59.900000	1,523,376.80	445,873.96	0.25
		Base		42.367995	1,077,502.84	59.900000	1,523,376.80	445,873.96	0.25
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,310.000	46.026357	1,164,927.10	65.870000	1,667,169.70	502,242.60	0.28
		Base		46.026357	1,164,927.10	65.870000	1,667,169.70	502,242.60	0.28
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,696.000	33.959875	499,074.33	26.230000	385,476.08	-113,598.25	0.06
		Base		33.959875	499,074.33	26.230000	385,476.08	-113,598.25	0.06
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,056.000	20.388526	245,804.07	27.150000	327,320.40	81,516.33	0.05
		Base		20.388526	245,804.07	27.150000	327,320.40	81,516.33	0.05

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			45,178.000	23.029788	1,040,439.76	40.260000	1,818,866.28	778,426.52	0.30
		Base		23.029788	1,040,439.76	40.260000	1,818,866.28	778,426.52	0.30
625383104	MULTI COLOR CORP COMMON STOCK								
			10,398.000	60.758913	631,771.18	77.200000	802,725.60	170,954.42	0.13
		Base		60.758913	631,771.18	77.200000	802,725.60	170,954.42	0.13
628464109	MYERS INDUSTRIES INC COMMON STOCK								
			17,198.000	12.559190	215,992.95	13.800000	237,332.40	21,339.45	0.04
		Base		12.559190	215,992.95	13.800000	237,332.40	21,339.45	0.04
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			33,983.000	22.565269	766,835.52	40.740000	1,384,467.42	617,631.90	0.23
		Base		22.565269	766,835.52	40.740000	1,384,467.42	617,631.90	0.23
62914B100	NIC INC COMMON STOCK								
			48,833.000	16.933440	826,910.67	24.100000	1,176,875.30	349,964.63	0.19
		Base		16.933440	826,910.67	24.100000	1,176,875.30	349,964.63	0.19
630077105	NANOMETRICS INC COMMON STOCK								
			19,618.000	16.424441	322,214.69	25.710000	504,378.78	182,164.09	0.08
		Base		16.424441	322,214.69	25.710000	504,378.78	182,164.09	0.08
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
			20,442.000	31.567831	645,309.61	32.500000	664,365.00	19,055.39	0.11
		Base		31.567831	645,309.61	32.500000	664,365.00	19,055.39	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
			3,885.000	93.349781	362,663.90	106.400000	413,364.00	50,700.10	0.07
		Base		93.349781	362,663.90	106.400000	413,364.00	50,700.10	0.07
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
			17,424.000	27.317972	475,988.35	56.150000	978,357.60	502,369.25	0.16
		Base		27.317972	475,988.35	56.150000	978,357.60	502,369.25	0.16
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
			25,914.000	20.161422	522,463.09	39.050000	1,011,941.70	489,478.61	0.17
		Base		20.161422	522,463.09	39.050000	1,011,941.70	489,478.61	0.17

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63910B102	NAUTILUS INC COMMON STOCK								
		24,510.000	Local	23.595539	578,326.67	17.350000	425,248.50	-153,078.17	0.07
			Base	23.595539	578,326.67	17.350000	425,248.50	-153,078.17	0.07
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		37,055.000	Local	11.886621	440,458.74	24.700000	915,258.50	474,799.76	0.15
			Base	11.886621	440,458.74	24.700000	915,258.50	474,799.76	0.15
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		13,188.000	Local	30.575435	403,228.84	82.150000	1,083,394.20	680,165.36	0.18
			Base	30.575435	403,228.84	82.150000	1,083,394.20	680,165.36	0.18
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		120,337.000	Local	12.611655	1,517,648.70	12.110000	1,457,281.07	-60,367.63	0.24
			Base	12.611655	1,517,648.70	12.110000	1,457,281.07	-60,367.63	0.24
640491106	NEOGEN CORP COMMON STOCK USD.16								
		29,690.000	Local	32.453341	963,539.70	66.040000	1,960,727.60	997,187.90	0.32
			Base	32.453341	963,539.70	66.040000	1,960,727.60	997,187.90	0.32
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		26,045.000	Local	35.546334	925,804.26	56.900000	1,481,960.50	556,156.24	0.25
			Base	35.546334	925,804.26	56.900000	1,481,960.50	556,156.24	0.25
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		41,236.000	Local	15.994446	659,546.97	15.240000	628,436.64	-31,110.33	0.10
			Base	15.994446	659,546.97	15.240000	628,436.64	-31,110.33	0.10
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		66,654.000	Local	11.684466	778,816.37	7.550000	503,237.70	-275,578.67	0.08
			Base	11.684466	778,816.37	7.550000	503,237.70	-275,578.67	0.08
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		34,243.000	Local	10.865062	372,052.31	3.600000	123,274.80	-248,777.51	0.02
			Base	10.865062	372,052.31	3.600000	123,274.80	-248,777.51	0.02
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		35,359.000	Local	15.589619	551,233.34	18.050000	638,229.95	86,996.61	0.11
			Base	15.589619	551,233.34	18.050000	638,229.95	86,996.61	0.11

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667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,763.000	12.659924	1,009,793.53	17.070000	1,361,554.41	351,760.88	0.23
		Base		12.659924	1,009,793.53	17.070000	1,361,554.41	351,760.88	0.23
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	22,495.000	46.726264	1,051,107.30	58.900000	1,324,955.50	273,848.20	0.22
		Base		46.726264	1,051,107.30	58.900000	1,324,955.50	273,848.20	0.22
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	23,120.000	14.810452	342,417.65	33.050000	764,116.00	421,698.35	0.13
		Base		14.810452	342,417.65	33.050000	764,116.00	421,698.35	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,576.000	15.217383	526,156.25	13.250000	458,132.00	-68,024.25	0.08
		Base		15.217383	526,156.25	13.250000	458,132.00	-68,024.25	0.08
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,260.000	49.406374	704,534.89	74.670000	1,064,794.20	360,259.31	0.18
		Base		49.406374	704,534.89	74.670000	1,064,794.20	360,259.31	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	106,283.000	12.097647	1,285,774.22	17.750000	1,886,523.25	600,749.03	0.31
		Base		12.097647	1,285,774.22	17.750000	1,886,523.25	600,749.03	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,467.000	27.260635	1,021,374.22	30.550000	1,144,616.85	123,242.63	0.19
		Base		27.260635	1,021,374.22	30.550000	1,144,616.85	123,242.63	0.19
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,164.000	23.237388	166,472.65	22.500000	161,190.00	-5,282.65	0.03
		Base		23.237388	166,472.65	22.500000	161,190.00	-5,282.65	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,753.000	19.868608	571,282.10	35.900000	1,032,232.70	460,950.60	0.17
		Base		19.868608	571,282.10	35.900000	1,032,232.70	460,950.60	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	38,346.000	19.069601	731,242.91	45.280000	1,736,306.88	1,005,063.97	0.29
		Base		19.069601	731,242.91	45.280000	1,736,306.88	1,005,063.97	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
684000102	OPUS BANK COMMON STOCK								
		14,308.000	Local	34.748690	497,184.26	20.350000	291,167.80	-206,016.46	0.05
			Base	34.748690	497,184.26	20.350000	291,167.80	-206,016.46	0.05
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		21,795.000	Local	8.496863	185,189.13	10.500000	228,847.50	43,658.37	0.04
			Base	8.496863	185,189.13	10.500000	228,847.50	43,658.37	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		29,924.000	Local	13.786057	412,533.97	17.350000	519,181.40	106,647.43	0.09
			Base	13.786057	412,533.97	17.350000	519,181.40	106,647.43	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		11,751.000	Local	45.967153	540,160.02	55.020000	646,540.02	106,380.00	0.11
			Base	45.967153	540,160.02	55.020000	646,540.02	106,380.00	0.11
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		43,951.000	Local	47.148408	2,072,219.68	73.940000	3,249,736.94	1,177,517.26	0.54
			Base	47.148408	2,072,219.68	73.940000	3,249,736.94	1,177,517.26	0.54
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		38,579.000	Local	9.102853	351,178.95	11.500000	443,658.50	92,479.55	0.07
			Base	9.102853	351,178.95	11.500000	443,658.50	92,479.55	0.07
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		36,491.000	Local	30.838334	1,125,321.64	39.800000	1,452,341.80	327,020.16	0.24
			Base	30.838334	1,125,321.64	39.800000	1,452,341.80	327,020.16	0.24
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		15,374.000	Local	66.116266	1,016,471.47	112.040000	1,722,502.96	706,031.49	0.29
			Base	66.116266	1,016,471.47	112.040000	1,722,502.96	706,031.49	0.29
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		14,976.000	Local	26.794269	401,270.98	18.330000	274,510.08	-126,760.90	0.05
			Base	26.794269	401,270.98	18.330000	274,510.08	-126,760.90	0.05
70156Q107	PARKWAY INC REIT USD.001								
		33,641.000	Local	22.737047	764,897.00	21.290000	716,216.89	-48,680.11	0.12
			Base	22.737047	764,897.00	21.290000	716,216.89	-48,680.11	0.12

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703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,470.000	64.251259	736,961.94	81.750000	937,672.50	200,710.56	0.16
		Base		64.251259	736,961.94	81.750000	937,672.50	200,710.56	0.16
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,752.000	16.134227	883,381.19	17.910000	980,608.32	97,227.13	0.16
		Base		16.134227	883,381.19	17.910000	980,608.32	97,227.13	0.16
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,388.000	12.973310	368,286.32	17.730000	503,319.24	135,032.92	0.08
		Base		12.973310	368,286.32	17.730000	503,319.24	135,032.92	0.08
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	16,162.000	13.002459	210,145.74	21.190000	342,472.78	132,327.04	0.06
		Base		13.002459	210,145.74	21.190000	342,472.78	132,327.04	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,237.000	16.549009	401,098.33	24.800000	601,077.60	199,979.27	0.10
		Base		16.549009	401,098.33	24.800000	601,077.60	199,979.27	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,582.000	31.936188	465,693.50	26.700000	389,339.40	-76,354.10	0.06
		Base		31.936188	465,693.50	26.700000	389,339.40	-76,354.10	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	36,251.000	31.136415	1,128,726.19	66.850000	2,423,379.35	1,294,653.16	0.40
		Base		31.136415	1,128,726.19	66.850000	2,423,379.35	1,294,653.16	0.40
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	60,416.000	10.106888	610,617.72	6.300000	380,620.80	-229,996.92	0.06
		Base		10.106888	610,617.72	6.300000	380,620.80	-229,996.92	0.06
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,198.000	34.626211	387,744.31	70.500000	789,459.00	401,714.69	0.13
		Base		34.626211	387,744.31	70.500000	789,459.00	401,714.69	0.13
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,389.000	33.238061	877,119.20	54.300000	1,432,922.70	555,803.50	0.24
		Base		33.238061	877,119.20	54.300000	1,432,922.70	555,803.50	0.24

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732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,319.000	60.588478	988,743.38	63.190000	1,031,197.61	42,454.23	0.17
		Base		60.588478	988,743.38	63.190000	1,031,197.61	42,454.23	0.17
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,728.000	38.260305	257,415.33	38.480000	258,893.44	1,478.11	0.04
		Base		38.260305	257,415.33	38.480000	258,893.44	1,478.11	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,944.000	40.331304	925,361.44	71.000000	1,629,024.00	703,662.56	0.27
		Base		40.331304	925,361.44	71.000000	1,629,024.00	703,662.56	0.27
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,924.000	38.704373	1,622,642.15	54.400000	2,280,665.60	658,023.45	0.38
		Base		38.704373	1,622,642.15	54.400000	2,280,665.60	658,023.45	0.38
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	38,260.000	24.230178	927,046.62	28.020000	1,072,045.20	144,998.58	0.18
		Base		24.230178	927,046.62	28.020000	1,072,045.20	144,998.58	0.18
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,147.000	76.170888	1,458,444.00	52.500000	1,005,217.50	-453,226.50	0.17
		Base		76.170888	1,458,444.00	52.500000	1,005,217.50	-453,226.50	0.17
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,592.000	45.084402	432,449.58	38.650000	370,730.80	-61,718.78	0.06
		Base		45.084402	432,449.58	38.650000	370,730.80	-61,718.78	0.06
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,320.000	15.329413	725,387.83	26.470000	1,252,560.40	527,172.57	0.21
		Base		15.329413	725,387.83	26.470000	1,252,560.40	527,172.57	0.21
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,438.000	49.728223	519,063.19	128.500000	1,341,283.00	822,219.81	0.22
		Base		49.728223	519,063.19	128.500000	1,341,283.00	822,219.81	0.22
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	36,179.000	33.540869	1,213,475.11	15.010000	543,046.79	-670,428.32	0.09
		Base		33.540869	1,213,475.11	15.010000	543,046.79	-670,428.32	0.09

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74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,763.000	27.785255	632,475.76	35.900000	817,191.70	184,715.94	0.14
		Base		27.785255	632,475.76	35.900000	817,191.70	184,715.94	0.14
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,942.000	17.167097	462,515.92	19.750000	532,104.50	69,588.58	0.09
		Base		17.167097	462,515.92	19.750000	532,104.50	69,588.58	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,462.000	7.548568	214,847.33	3.500000	99,617.00	-115,230.33	0.02
		Base		7.548568	214,847.33	3.500000	99,617.00	-115,230.33	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,215.000	12.515708	290,552.17	8.790000	204,059.85	-86,492.32	0.03
		Base		12.515708	290,552.17	8.790000	204,059.85	-86,492.32	0.03
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	30,077.000	37.275783	1,121,143.74	59.420000	1,787,175.34	666,031.60	0.30
		Base		37.275783	1,121,143.74	59.420000	1,787,175.34	666,031.60	0.30
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,966.000	11.466844	997,225.52	12.980000	1,128,818.68	131,593.16	0.19
		Base		11.466844	997,225.52	12.980000	1,128,818.68	131,593.16	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,470.000	21.004634	598,001.93	25.050000	713,173.50	115,171.57	0.12
		Base		21.004634	598,001.93	25.050000	713,173.50	115,171.57	0.12
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	34,068.000	22.869829	779,129.32	13.570000	462,302.76	-316,826.56	0.08
		Base		22.869829	779,129.32	13.570000	462,302.76	-316,826.56	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,894.000	32.649406	453,630.85	56.050000	778,758.70	325,127.85	0.13
		Base		32.649406	453,630.85	56.050000	778,758.70	325,127.85	0.13
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,124.000	41.673726	421,904.80	47.550000	481,396.20	59,491.40	0.08
		Base		41.673726	421,904.80	47.550000	481,396.20	59,491.40	0.08

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758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,615.000	15.579687	430,233.05	13.920000	384,400.80	-45,832.25	0.06
		Base		15.579687	430,233.05	13.920000	384,400.80	-45,832.25	0.06
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,638.000	18.813655	501,158.14	30.040000	800,205.52	299,047.38	0.13
		Base		18.813655	501,158.14	30.040000	800,205.52	299,047.38	0.13
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,848.000	11.850777	495,931.32	8.960000	374,958.08	-120,973.24	0.06
		Base		11.850777	495,931.32	8.960000	374,958.08	-120,973.24	0.06
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,245.000	11.475204	266,741.11	16.700000	388,191.50	121,450.39	0.06
		Base		11.475204	266,741.11	16.700000	388,191.50	121,450.39	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	86,058.000	16.555727	1,424,752.72	21.200000	1,824,429.60	399,676.88	0.30
		Base		16.555727	1,424,752.72	21.200000	1,824,429.60	399,676.88	0.30
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,457.000	57.546762	256,485.92	83.030000	370,064.71	113,578.79	0.06
		Base		57.546762	256,485.92	83.030000	370,064.71	113,578.79	0.06
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,848.000	24.525103	584,874.65	7.920000	188,876.16	-395,998.49	0.03
		Base		24.525103	584,874.65	7.920000	188,876.16	-395,998.49	0.03
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,151.000	49.830142	705,146.34	79.950000	1,131,372.45	426,226.11	0.19
		Base		49.830142	705,146.34	79.950000	1,131,372.45	426,226.11	0.19
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,397.000	8.522477	403,939.82	1.960000	92,898.12	-311,041.70	0.02
		Base		8.522477	403,939.82	1.960000	92,898.12	-311,041.70	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,424.000	10.089948	246,436.89	22.950000	560,530.80	314,093.91	0.09
		Base		10.089948	246,436.89	22.950000	560,530.80	314,093.91	0.09

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783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,350.000	7.524140	175,688.67	17.150000	400,452.50	224,763.83	0.07
		Base		7.524140	175,688.67	17.150000	400,452.50	224,763.83	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,489.000	22.951101	630,902.82	37.620000	1,034,136.18	403,233.36	0.17
		Base		22.951101	630,902.82	37.620000	1,034,136.18	403,233.36	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,980.000	12.482530	411,673.85	24.950000	822,851.00	411,177.15	0.14
		Base		12.482530	411,673.85	24.950000	822,851.00	411,177.15	0.14
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,416.000	73.316872	983,619.15	69.000000	925,704.00	-57,915.15	0.15
		Base		73.316872	983,619.15	69.000000	925,704.00	-57,915.15	0.15
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,988.000	33.617741	1,108,982.03	34.890000	1,150,951.32	41,969.29	0.19
		Base		33.617741	1,108,982.03	34.890000	1,150,951.32	41,969.29	0.19
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	51,383.000	22.691066	1,165,935.02	25.400000	1,305,128.20	139,193.18	0.22
		Base		22.691066	1,165,935.02	25.400000	1,305,128.20	139,193.18	0.22
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,214.000	47.260916	529,983.91	71.700000	804,043.80	274,059.89	0.13
		Base		47.260916	529,983.91	71.700000	804,043.80	274,059.89	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,715.000	35.077380	691,550.55	48.050000	947,305.75	255,755.20	0.16
		Base		35.077380	691,550.55	48.050000	947,305.75	255,755.20	0.16
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,645.000	54.561643	853,616.90	91.000000	1,423,695.00	570,078.10	0.24
		Base		54.561643	853,616.90	91.000000	1,423,695.00	570,078.10	0.24
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,809.000	16.836369	973,293.64	38.950000	2,251,660.55	1,278,366.91	0.37
		Base		16.836369	973,293.64	38.950000	2,251,660.55	1,278,366.91	0.37

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804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,267.000	43.299665	401,258.00	63.490000	588,361.83	187,103.83	0.10
		Base		43.299665	401,258.00	63.490000	588,361.83	187,103.83	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,802.000	35.488575	702,744.77	39.550000	783,169.10	80,424.33	0.13
		Base		35.488575	702,744.77	39.550000	783,169.10	80,424.33	0.13
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,214.000	31.268603	663,332.15	45.780000	971,176.92	307,844.77	0.16
		Base		31.268603	663,332.15	45.780000	971,176.92	307,844.77	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	23,100.000	25.806571	596,131.80	34.500000	796,950.00	200,818.20	0.13
		Base		25.806571	596,131.80	34.500000	796,950.00	200,818.20	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,043.000	32.274352	775,972.24	44.330000	1,065,826.19	289,853.95	0.18
		Base		32.274352	775,972.24	44.330000	1,065,826.19	289,853.95	0.18
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,198.000	13.048604	524,527.78	10.150000	408,009.70	-116,518.08	0.07
		Base		13.048604	524,527.78	10.150000	408,009.70	-116,518.08	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,991.000	11.664834	466,488.39	17.000000	679,847.00	213,358.61	0.11
		Base		11.664834	466,488.39	17.000000	679,847.00	213,358.61	0.11
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	44,703.000	15.977357	714,235.80	19.480000	870,814.44	156,578.64	0.14
		Base		15.977357	714,235.80	19.480000	870,814.44	156,578.64	0.14
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,694.000	72.154655	915,931.19	73.570000	933,897.58	17,966.39	0.15
		Base		72.154655	915,931.19	73.570000	933,897.58	17,966.39	0.15
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,385.000	19.679064	696,343.67	20.180000	714,069.30	17,725.63	0.12
		Base		19.679064	696,343.67	20.180000	714,069.30	17,725.63	0.12

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81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	84,395.000	13.475601	1,137,273.37	12.450000	1,050,717.75	-86,555.62	0.17
		Base		13.475601	1,137,273.37	12.450000	1,050,717.75	-86,555.62	0.17
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,554.000	19.627523	894,112.19	41.700000	1,899,601.80	1,005,489.61	0.31
		Base		19.627523	894,112.19	41.700000	1,899,601.80	1,005,489.61	0.31
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,680.000	20.009988	1,034,116.17	32.950000	1,702,856.00	668,739.83	0.28
		Base		20.009988	1,034,116.17	32.950000	1,702,856.00	668,739.83	0.28
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,905.000	26.597731	130,461.87	35.850000	175,844.25	45,382.38	0.03
		Base		26.597731	130,461.87	35.850000	175,844.25	45,382.38	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,796.000	22.578306	785,634.72	40.040000	1,393,231.84	607,597.12	0.23
		Base		22.578306	785,634.72	40.040000	1,393,231.84	607,597.12	0.23
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	14,128.000	36.673477	518,122.88	35.310000	498,859.68	-19,263.20	0.08
		Base		36.673477	518,122.88	35.310000	498,859.68	-19,263.20	0.08
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	10,443.000	29.684002	309,990.03	25.570000	267,027.51	-42,962.52	0.04
		Base		29.684002	309,990.03	25.570000	267,027.51	-42,962.52	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	15,213.000	45.805936	696,845.71	53.800000	818,459.40	121,613.69	0.14
		Base		45.805936	696,845.71	53.800000	818,459.40	121,613.69	0.14
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,391.000	38.316238	896,255.12	60.150000	1,406,968.65	510,713.53	0.23
		Base		38.316238	896,255.12	60.150000	1,406,968.65	510,713.53	0.23
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,821.000	30.237490	962,187.18	43.520000	1,384,849.92	422,662.74	0.23
		Base		30.237490	962,187.18	43.520000	1,384,849.92	422,662.74	0.23

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830879102	SKYWEST INC COMMON STOCK								
		Local	40,740.000	14.466932	589,382.80	35.400000	1,442,196.00	852,813.20	0.24
		Base		14.466932	589,382.80	35.400000	1,442,196.00	852,813.20	0.24
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	36,029.000	13.408060	483,078.99	24.900000	897,122.10	414,043.11	0.15
		Base		13.408060	483,078.99	24.900000	897,122.10	414,043.11	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,686.000	16.599685	343,381.08	23.400000	484,052.40	140,671.32	0.08
		Base		16.599685	343,381.08	23.400000	484,052.40	140,671.32	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	62,414.000	27.366210	1,708,034.62	33.000000	2,059,662.00	351,627.38	0.34
		Base		27.366210	1,708,034.62	33.000000	2,059,662.00	351,627.38	0.34
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,639.000	26.743665	551,962.50	34.160000	705,028.24	153,065.74	0.12
		Base		26.743665	551,962.50	34.160000	705,028.24	153,065.74	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,511.000	22.099651	652,182.81	37.860000	1,117,286.46	465,103.65	0.18
		Base		22.099651	652,182.81	37.860000	1,117,286.46	465,103.65	0.18
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,121.000	9.203549	507,308.84	4.660000	256,863.86	-250,444.98	0.04
		Base		9.203549	507,308.84	4.660000	256,863.86	-250,444.98	0.04
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,948.000	46.445742	1,669,631.53	65.000000	2,336,620.00	666,988.47	0.39
		Base		46.445742	1,669,631.53	65.000000	2,336,620.00	666,988.47	0.39
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,171.000	15.026952	243,000.84	20.550000	332,314.05	89,313.21	0.06
		Base		15.026952	243,000.84	20.550000	332,314.05	89,313.21	0.06
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,486.000	36.844220	460,036.93	121.550000	1,517,673.30	1,057,636.37	0.25
		Base		36.844220	460,036.93	121.550000	1,517,673.30	1,057,636.37	0.25

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853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		15,821.000	Local	21.284749	336,746.02	49.870000	788,993.27	452,247.25	0.13
			Base	21.284749	336,746.02	49.870000	788,993.27	452,247.25	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		10,033.000	Local	44.398917	445,454.33	87.200000	874,877.60	429,423.27	0.14
			Base	44.398917	445,454.33	87.200000	874,877.60	429,423.27	0.14
858375108	STEIN MART INC COMMON STOCK USD.01								
		24,371.000	Local	8.975041	218,730.72	3.660000	89,197.86	-129,532.86	0.01
			Base	8.975041	218,730.72	3.660000	89,197.86	-129,532.86	0.01
858586100	STEPAN CO COMMON STOCK USD1.0								
		15,348.000	Local	45.058177	691,552.90	78.110000	1,198,832.28	507,279.38	0.20
			Base	45.058177	691,552.90	78.110000	1,198,832.28	507,279.38	0.20
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		102,989.000	Local	12.617422	1,299,455.66	23.850000	2,456,287.65	1,156,831.99	0.41
			Base	12.617422	1,299,455.66	23.850000	2,456,287.65	1,156,831.99	0.41
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		18,401.000	Local	20.622886	379,481.72	43.680000	803,755.68	424,273.96	0.13
			Base	20.622886	379,481.72	43.680000	803,755.68	424,273.96	0.13
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		95,333.000	Local	12.302852	1,172,867.77	17.000000	1,620,661.00	447,793.23	0.27
			Base	12.302852	1,172,867.77	17.000000	1,620,661.00	447,793.23	0.27
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		8,211.000	Local	43.465104	356,891.97	81.000000	665,091.00	308,199.03	0.11
			Base	43.465104	356,891.97	81.000000	665,091.00	308,199.03	0.11
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		14,938.000	Local	35.881435	535,996.88	52.750000	787,979.50	251,982.62	0.13
			Base	35.881435	535,996.88	52.750000	787,979.50	251,982.62	0.13
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		68,780.000	Local	13.348595	918,116.39	15.830000	1,088,787.40	170,671.01	0.18
			Base	13.348595	918,116.39	15.830000	1,088,787.40	170,671.01	0.18

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,561.000	13.683004	691,826.39	8.820000	445,948.02	-245,878.37	0.07
		Base		13.683004	691,826.39	8.820000	445,948.02	-245,878.37	0.07
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,467.000	19.022198	560,527.11	26.450000	779,402.15	218,875.04	0.13
		Base		19.022198	560,527.11	26.450000	779,402.15	218,875.04	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	18,031.000	20.042390	361,384.33	23.050000	415,614.55	54,230.22	0.07
		Base		20.042390	361,384.33	23.050000	415,614.55	54,230.22	0.07
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,981.000	18.930939	737,946.93	27.050000	1,054,436.05	316,489.12	0.17
		Base		18.930939	737,946.93	27.050000	1,054,436.05	316,489.12	0.17
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	209,503.000	5.196464	1,088,674.74	3.920000	821,251.76	-267,422.98	0.14
		Base		5.196464	1,088,674.74	3.920000	821,251.76	-267,422.98	0.14
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,948.000	41.451084	909,768.40	56.500000	1,240,062.00	330,293.60	0.21
		Base		41.451084	909,768.40	56.500000	1,240,062.00	330,293.60	0.21
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,400.000	16.171483	168,183.42	24.200000	251,680.00	83,496.58	0.04
		Base		16.171483	168,183.42	24.200000	251,680.00	83,496.58	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	31,072.000	19.119134	594,069.72	27.930000	867,840.96	273,771.24	0.14
		Base		19.119134	594,069.72	27.930000	867,840.96	273,771.24	0.14
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,182.000	34.517484	1,145,359.16	38.520000	1,278,170.64	132,811.48	0.21
		Base		34.517484	1,145,359.16	38.520000	1,278,170.64	132,811.48	0.21
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	157,927.000	8.731383	1,378,921.11	8.610000	1,359,751.47	-19,169.64	0.23
		Base		8.731383	1,378,921.11	8.610000	1,359,751.47	-19,169.64	0.23

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87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,399.000	11.877655	788,664.42	14.830000	984,697.17	196,032.75	0.16
		Base		11.877655	788,664.42	14.830000	984,697.17	196,032.75	0.16
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,341.000	33.561177	1,286,769.08	21.250000	814,746.25	-472,022.83	0.13
		Base		33.561177	1,286,769.08	21.250000	814,746.25	-472,022.83	0.13
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	68,154.000	18.754197	1,278,173.52	53.650000	3,656,462.10	2,378,288.58	0.61
		Base		18.754197	1,278,173.52	53.650000	3,656,462.10	2,378,288.58	0.61
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	18,318.000	14.466751	265,001.94	7.280000	133,355.04	-131,646.90	0.02
		Base		14.466751	265,001.94	7.280000	133,355.04	-131,646.90	0.02
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,165.000	19.211849	790,855.75	24.980000	1,028,301.70	237,445.95	0.17
		Base		19.211849	790,855.75	24.980000	1,028,301.70	237,445.95	0.17
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,224.000	29.036089	674,334.12	33.600000	780,326.40	105,992.28	0.13
		Base		29.036089	674,334.12	33.600000	780,326.40	105,992.28	0.13
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,443.000	19.943394	248,155.65	29.600000	368,312.80	120,157.15	0.06
		Base		19.943394	248,155.65	29.600000	368,312.80	120,157.15	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,882.000	44.293167	614,877.75	69.250000	961,328.50	346,450.75	0.16
		Base		44.293167	614,877.75	69.250000	961,328.50	346,450.75	0.16
88157K101	TESCO CORP COMMON STOCK								
		Local	36,537.000	12.071206	441,045.66	8.600000	314,218.20	-126,827.46	0.05
		Base		12.071206	441,045.66	8.600000	314,218.20	-126,827.46	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,543.000	9.018452	816,557.69	4.960000	449,093.28	-367,464.41	0.07
		Base		9.018452	816,557.69	4.960000	449,093.28	-367,464.41	0.07

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,928.000	23.897460	1,073,665.10	43.700000	1,963,353.60	889,688.50	0.33
		Base		23.897460	1,073,665.10	43.700000	1,963,353.60	889,688.50	0.33
88166T101	TESSERA HOLDING CORP COMMON STOCK USD.001								
		Local	38,253.000	20.853817	797,721.07	45.200000	1,729,035.60	931,314.53	0.29
		Base		20.853817	797,721.07	45.200000	1,729,035.60	931,314.53	0.29
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	38,591.000	39.089188	1,508,490.85	82.500000	3,183,757.50	1,675,266.65	0.53
		Base		39.089188	1,508,490.85	82.500000	3,183,757.50	1,675,266.65	0.53
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	37,060.000	18.558194	687,766.68	2.200000	81,532.00	-606,234.68	0.01
		Base		18.558194	687,766.68	2.200000	81,532.00	-606,234.68	0.01
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,999.000	16.557035	430,466.34	19.100000	496,580.90	66,114.56	0.08
		Base		16.557035	430,466.34	19.100000	496,580.90	66,114.56	0.08
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,641.000	17.950416	550,018.70	16.860000	516,607.26	-33,411.44	0.09
		Base		17.950416	550,018.70	16.860000	516,607.26	-33,411.44	0.09
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,475.000	22.555302	777,594.03	13.290000	458,172.75	-319,421.28	0.08
		Base		22.555302	777,594.03	13.290000	458,172.75	-319,421.28	0.08
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	94,134.000	13.934500	1,311,710.19	18.900000	1,779,132.60	467,422.41	0.29
		Base		13.934500	1,311,710.19	18.900000	1,779,132.60	467,422.41	0.29
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,194.000	13.744108	360,013.16	25.650000	671,876.10	311,862.94	0.11
		Base		13.744108	360,013.16	25.650000	671,876.10	311,862.94	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,602.000	43.615010	418,791.33	90.550000	869,461.10	450,669.77	0.14
		Base		43.615010	418,791.33	90.550000	869,461.10	450,669.77	0.14

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89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,953.000	29.120852	872,256.88	37.110000	1,111,555.83	239,298.95	0.18
		Base		29.120852	872,256.88	37.110000	1,111,555.83	239,298.95	0.18
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,796.000	19.618413	388,366.10	22.250000	440,461.00	52,094.90	0.07
		Base		19.618413	388,366.10	22.250000	440,461.00	52,094.90	0.07
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,144.000	43.512856	1,007,061.53	67.730000	1,567,543.12	560,481.59	0.26
		Base		43.512856	1,007,061.53	67.730000	1,567,543.12	560,481.59	0.26
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,447.000	17.435646	583,170.05	24.750000	827,813.25	244,643.20	0.14
		Base		17.435646	583,170.05	24.750000	827,813.25	244,643.20	0.14
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	75,355.000	5.560040	418,976.78	8.400000	632,982.00	214,005.22	0.10
		Base		5.560040	418,976.78	8.400000	632,982.00	214,005.22	0.10
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	35,501.000	8.022290	284,799.30	4.300000	152,654.30	-132,145.00	0.03
		Base		8.022290	284,799.30	4.300000	152,654.30	-132,145.00	0.03
902104108	II VI INC COMMON STOCK								
		Local	42,662.000	21.646956	923,502.42	36.500000	1,557,163.00	633,660.58	0.26
		Base		21.646956	923,502.42	36.500000	1,557,163.00	633,660.58	0.26
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,192.000	44.038528	492,879.21	65.500000	733,076.00	240,196.79	0.12
		Base		44.038528	492,879.21	65.500000	733,076.00	240,196.79	0.12
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,859.000	49.715729	490,147.37	70.150000	691,608.85	201,461.48	0.11
		Base		49.715729	490,147.37	70.150000	691,608.85	201,461.48	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,433.000	33.414082	1,885,656.88	59.140000	3,337,447.62	1,451,790.74	0.55
		Base		33.414082	1,885,656.88	59.140000	3,337,447.62	1,451,790.74	0.55

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,617.000	25.747993	479,350.38	25.920000	482,552.64	3,202.26	0.08
		Base		25.747993	479,350.38	25.920000	482,552.64	3,202.26	0.08
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,935.000	29.663140	354,029.58	26.890000	320,932.15	-33,097.43	0.05
		Base		29.663140	354,029.58	26.890000	320,932.15	-33,097.43	0.05
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,144.000	68.561723	832,613.57	127.900000	1,553,217.60	720,604.03	0.26
		Base		68.561723	832,613.57	127.900000	1,553,217.60	720,604.03	0.26
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,539.000	23.957928	971,230.45	26.000000	1,054,014.00	82,783.55	0.17
		Base		23.957928	971,230.45	26.000000	1,054,014.00	82,783.55	0.17
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,796.000	14.858951	829,070.01	28.130000	1,569,541.48	740,471.47	0.26
		Base		14.858951	829,070.01	28.130000	1,569,541.48	740,471.47	0.26
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	63,607.000	31.620903	2,011,310.79	44.800000	2,849,593.60	838,282.81	0.47
		Base		31.620903	2,011,310.79	44.800000	2,849,593.60	838,282.81	0.47
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,971.000	22.884218	388,368.06	47.200000	801,031.20	412,663.14	0.13
		Base		22.884218	388,368.06	47.200000	801,031.20	412,663.14	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,974.000	23.129974	323,218.25	13.670000	191,024.58	-132,193.67	0.03
		Base		23.129974	323,218.25	13.670000	191,024.58	-132,193.67	0.03
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,939.000	45.594246	817,915.18	68.000000	1,219,852.00	401,936.82	0.20
		Base		45.594246	817,915.18	68.000000	1,219,852.00	401,936.82	0.20
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,473.000	29.714121	340,910.11	59.500000	682,643.50	341,733.39	0.11
		Base		29.714121	340,910.11	59.500000	682,643.50	341,733.39	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
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	16,008.000	38.036329	608,885.56	101.710000	1,628,173.68	1,019,288.12	0.27
		Base		38.036329	608,885.56	101.710000	1,628,173.68	1,019,288.12	0.27
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,850.000	42.774424	421,328.08	62.120000	611,882.00	190,553.92	0.10
		Base		42.774424	421,328.08	62.120000	611,882.00	190,553.92	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,663.000	16.144731	414,322.23	26.150000	671,087.45	256,765.22	0.11
		Base		16.144731	414,322.23	26.150000	671,087.45	256,765.22	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	22,705.000	19.600396	445,026.99	22.450000	509,727.25	64,700.26	0.08
		Base		19.600396	445,026.99	22.450000	509,727.25	64,700.26	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	17,149.000	46.971018	805,505.98	51.250000	878,886.25	73,380.27	0.15
		Base		46.971018	805,505.98	51.250000	878,886.25	73,380.27	0.15
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,419.000	28.634900	842,410.12	28.634899	842,410.12	0.00	0.14
		Base		28.634900	842,410.12	28.634899	842,410.12	0.00	0.14
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,737.000	12.463147	295,837.73	15.200000	360,802.40	64,964.67	0.06
		Base		12.463147	295,837.73	15.200000	360,802.40	64,964.67	0.06
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,805.000	30.222850	417,226.44	55.950000	772,389.75	355,163.31	0.13
		Base		30.222850	417,226.44	55.950000	772,389.75	355,163.31	0.13
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,974.000	36.283144	1,160,117.25	25.750000	823,330.50	-336,786.75	0.14
		Base		36.283144	1,160,117.25	25.750000	823,330.50	-336,786.75	0.14
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,396.000	17.120035	263,580.06	11.460000	176,438.16	-87,141.90	0.03
		Base		17.120035	263,580.06	11.460000	176,438.16	-87,141.90	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
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	7,411.000	41.231742	305,568.44	56.050000	415,386.55	109,818.11	0.07
		Base		41.231742	305,568.44	56.050000	415,386.55	109,818.11	0.07
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,990.000	22.885170	365,933.87	43.850000	701,161.50	335,227.63	0.12
		Base		22.885170	365,933.87	43.850000	701,161.50	335,227.63	0.12
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	181,193.000	6.322607	1,145,612.21	8.950000	1,621,677.35	476,065.14	0.27
		Base		6.322607	1,145,612.21	8.950000	1,621,677.35	476,065.14	0.27
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,589.000	11.950216	150,441.27	15.300000	192,611.70	42,170.43	0.03
		Base		11.950216	150,441.27	15.300000	192,611.70	42,170.43	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,704.000	24.274885	526,862.10	25.480000	553,017.92	26,155.82	0.09
		Base		24.274885	526,862.10	25.480000	553,017.92	26,155.82	0.09
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,086.000	107.344670	545,954.99	109.000000	554,374.00	8,419.01	0.09
		Base		107.344670	545,954.99	109.000000	554,374.00	8,419.01	0.09
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,748.000	41.518736	778,393.27	21.650000	405,894.20	-372,499.07	0.07
		Base		41.518736	778,393.27	21.650000	405,894.20	-372,499.07	0.07
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,162.000	55.007665	613,995.56	105.150000	1,173,684.30	559,688.74	0.19
		Base		55.007665	613,995.56	105.150000	1,173,684.30	559,688.74	0.19
92923C807	WCI COMMUNITIES INC COMMON STOCK USD.01								
		Local	17,212.000	18.987547	326,813.66	23.400000	402,760.80	75,947.14	0.07
		Base		18.987547	326,813.66	23.400000	402,760.80	75,947.14	0.07
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	48,845.000	13.975661	682,641.15	17.650000	862,114.25	179,473.10	0.14
		Base		13.975661	682,641.15	17.650000	862,114.25	179,473.10	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
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,851.000	41.187849	1,188,310.63	72.150000	2,081,599.65	893,289.02	0.34
		Base		41.187849	1,188,310.63	72.150000	2,081,599.65	893,289.02	0.34
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,829.000	19.901536	434,430.64	31.410000	685,648.89	251,218.25	0.11
		Base		19.901536	434,430.64	31.410000	685,648.89	251,218.25	0.11
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,928.000	39.851186	873,856.81	66.000000	1,447,248.00	573,391.19	0.24
		Base		39.851186	873,856.81	66.000000	1,447,248.00	573,391.19	0.24
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,212.000	46.854484	947,022.83	56.750000	1,147,031.00	200,008.17	0.19
		Base		46.854484	947,022.83	56.750000	1,147,031.00	200,008.17	0.19
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,634.000	30.977405	701,142.58	28.470000	644,389.98	-56,752.60	0.11
		Base		30.977405	701,142.58	28.470000	644,389.98	-56,752.60	0.11
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,826.000	13.083307	272,472.96	31.400000	653,936.40	381,463.44	0.11
		Base		13.083307	272,472.96	31.400000	653,936.40	381,463.44	0.11
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,763.000	38.988198	1,589,275.93	71.600000	2,918,630.80	1,329,354.87	0.48
		Base		38.988198	1,589,275.93	71.600000	2,918,630.80	1,329,354.87	0.48
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	77,682.000	20.856494	1,620,174.16	23.490000	1,824,750.18	204,576.02	0.30
		Base		20.856494	1,620,174.16	23.490000	1,824,750.18	204,576.02	0.30
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,715.000	64.602450	304,600.55	49.070000	231,365.05	-73,235.50	0.04
		Base		64.602450	304,600.55	49.070000	231,365.05	-73,235.50	0.04
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	30,278.000	16.494570	499,422.59	19.580000	592,843.24	93,420.65	0.10
		Base		16.494570	499,422.59	19.580000	592,843.24	93,420.65	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
983772104	XO GROUP INC COMMON STOCK USD.01								
		19,584.000	Local	11.031124	216,033.53	18.830000	368,766.72	152,733.19	0.06
			Base	11.031124	216,033.53	18.830000	368,766.72	152,733.19	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		28,329.000	Local	24.362511	690,165.58	44.340000	1,256,107.86	565,942.28	0.21
			Base	24.362511	690,165.58	44.340000	1,256,107.86	565,942.28	0.21
989817101	ZUMIEZ INC COMMON STOCK								
		13,722.000	Local	25.521654	350,208.14	20.050000	275,126.10	-75,082.04	0.05
			Base	25.521654	350,208.14	20.050000	275,126.10	-75,082.04	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		66,502.000	Local	8.735271	580,912.96	13.850000	921,052.70	340,139.74	0.15
			Base	8.735271	580,912.96	13.850000	921,052.70	340,139.74	0.15
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		35,669.000	Local	27.011712	963,480.75	54.580000	1,946,814.02	983,333.27	0.32
			Base	27.011712	963,480.75	54.580000	1,946,814.02	983,333.27	0.32
G3323L100	FABRINET COMMON STOCK USD.01								
		29,020.000	Local	24.714579	717,217.08	42.130000	1,222,612.60	505,395.52	0.20
			Base	24.714579	717,217.08	42.130000	1,222,612.60	505,395.52	0.20
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		57,645.000	Local	14.177060	817,236.63	17.750000	1,023,198.75	205,962.12	0.17
			Base	14.177060	817,236.63	17.750000	1,023,198.75	205,962.12	0.17
US DOLLAR Total									
		19,944,986.000	Local		443,277,512.17		599,090,389.89	155,812,877.72	99.19
			Base		443,277,512.17		599,090,389.89	155,812,877.72	99.19
EQUITY Total									
		19,944,986.000	Base		443,277,512.17		599,090,389.89	155,812,877.72	99.19

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		24,838,777.080	Base	448,172,538.53		603,985,159.73	155,812,621.20	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								
			-5,102,518.950	Local	1.000000	-5,102,518.95	1.000000	-5,102,518.95	0.00	0.27
				Base	1.000000	-5,102,518.95	1.000000	-5,102,518.95	0.00	0.27
US DOLLAR Total									
			-5,102,518.950	Local		-5,102,518.95		-5,102,518.95	0.00	0.27
				Base		-5,102,518.95		-5,102,518.95	0.00	0.27
CASH Total									
			-5,102,518.950	Base		-5,102,518.95		-5,102,518.95	0.00	0.27
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.8747225	31 Dec 2030		
			11,954,816.440	Local	100.033162	11,958,780.91	100.020000	11,957,207.40	-1,573.51	0.62
				Base	100.033162	11,958,780.91	100.020000	11,957,207.40	-1,573.51	0.62
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
			15,000,000.000	Local	99.708556	14,956,283.34	99.708556	14,956,283.34	0.00	0.78
				Base	99.708556	14,956,283.34	99.708556	14,956,283.34	0.00	0.78
62455APU5	MOUNTCLIFF					1.06	28 Feb 2017		
			15,000,000.000	Local	99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	0.78
				Base	99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	0.78
US DOLLAR Total									
			46,954,816.440	Local		46,903,139.25		46,901,565.74	-1,573.51	2.44
				Base		46,903,139.25		46,901,565.74	-1,573.51	2.44

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Base Currency: 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									
			46,954,816.440	Base	46,903,139.25		46,901,565.74	-1,573.51	2.44
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	99.909510	4,995,475.48	106.441200	5,322,060.00	326,584.52	0.28
				Base	99.909510	4,995,475.48	106.441200	5,322,060.00	326,584.52	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
			5,000,000.000	Local	99.693115	4,984,655.74	113.304100	5,665,205.00	680,549.26	0.29
				Base	99.693115	4,984,655.74	113.304100	5,665,205.00	680,549.26	0.29
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	99.588000	9,958,800.00	-267,100.00	0.52
				Base	102.259000	10,225,900.00	99.588000	9,958,800.00	-267,100.00	0.52
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
			3,973,000.000	Local	99.936904	3,970,493.21	106.150300	4,217,351.42	246,858.21	0.22
				Base	99.936904	3,970,493.21	106.150300	4,217,351.42	246,858.21	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	Local	107.372666	5,368,633.29	103.938000	5,196,900.00	-171,733.29	0.27
				Base	107.372666	5,368,633.29	103.938000	5,196,900.00	-171,733.29	0.27
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.741514	4,987,075.70	140.271700	7,013,585.00	2,026,509.30	0.36
				Base	99.741514	4,987,075.70	140.271700	7,013,585.00	2,026,509.30	0.36
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.54317	18 Mar 2019		
			7,000,000.000	Local	100.000000	7,000,000.00	100.278000	7,019,460.00	19,460.00	0.36
				Base	100.000000	7,000,000.00	100.278000	7,019,460.00	19,460.00	0.36
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
			3,000,000.000	Local	99.926923	2,997,807.70	121.453700	3,643,611.00	645,803.30	0.19
				Base	99.926923	2,997,807.70	121.453700	3,643,611.00	645,803.30	0.19

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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
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.56083	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.331000	10,033,100.00	33,100.00	0.52
		Base		100.000000	10,000,000.00	100.331000	10,033,100.00	33,100.00	0.52
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.547858	5,377,392.89	109.029500	5,451,475.00	74,082.11	0.28
		Base		107.547858	5,377,392.89	109.029500	5,451,475.00	74,082.11	0.28
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.28594	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.242300	7,016,961.00	16,961.00	0.36
		Base		100.000000	7,000,000.00	100.242300	7,016,961.00	16,961.00	0.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.20206	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004900	10,000,490.00	490.00	0.52
		Base		100.000000	10,000,000.00	100.004900	10,000,490.00	490.00	0.52
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.54594	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.590000	7,041,300.00	41,300.00	0.37
		Base		100.000000	7,000,000.00	100.590000	7,041,300.00	41,300.00	0.37
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.826000	14,973,900.00	95.524000	14,328,600.00	-645,300.00	0.74
		Base		99.826000	14,973,900.00	95.524000	14,328,600.00	-645,300.00	0.74
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.38639	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.261200	7,018,284.00	18,284.00	0.36
		Base		100.000000	7,000,000.00	100.261200	7,018,284.00	18,284.00	0.36
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.77622	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.427000	3,042,810.00	42,810.00	0.16
		Base		100.000000	3,000,000.00	101.427000	3,042,810.00	42,810.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.995673	4,999,783.65	100.168900	5,008,445.00	8,661.35	0.26
		Base		99.995673	4,999,783.65	100.168900	5,008,445.00	8,661.35	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.914524	2,997,435.72	99.153000	2,974,590.00	-22,845.72	0.15
		Base		99.914524	2,997,435.72	99.153000	2,974,590.00	-22,845.72	0.15

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12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.237275	4,578,154.02	107.747220	4,474,742.05	-103,411.97	0.23
Original Face:		Base	4,153,000.000	110.237275	4,578,154.02	107.747220	4,474,742.05	-103,411.97	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.704602	5,135,230.09	106.618350	5,330,917.50	195,687.41	0.28
Original Face:		Base	5,000,000.000	102.704602	5,135,230.09	106.618350	5,330,917.50	195,687.41	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.506361	3,382,709.92	103.531940	3,416,554.02	33,844.10	0.18
Original Face:		Base	3,300,000.000	102.506361	3,382,709.92	103.531940	3,416,554.02	33,844.10	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,261,810.210	99.998527	4,261,747.43	99.860300	4,255,856.46	-5,890.97	0.22
Original Face:		Base	5,900,000.000	99.998527	4,261,747.43	99.860300	4,255,856.46	-5,890.97	0.22
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	727,073.260	99.997058	727,051.87	99.984040	726,957.22	-94.65	0.04
Original Face:		Base	10,000,000.000	99.997058	727,051.87	99.984040	726,957.22	-94.65	0.04
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.700718	5,235,035.89	105.659710	5,282,985.50	47,949.61	0.27
Original Face:		Base	5,000,000.000	104.700718	5,235,035.89	105.659710	5,282,985.50	47,949.61	0.27
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	3,613,127.790	100.199137	3,620,322.86	99.942810	3,611,061.44	-9,261.42	0.19
Original Face:		Base	9,500,000.000	100.199137	3,620,322.86	99.942810	3,611,061.44	-9,261.42	0.19
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,785,019.280	99.998880	2,784,988.10	99.792570	2,779,242.31	-5,745.79	0.14
Original Face:		Base	5,250,000.000	99.998880	2,784,988.10	99.792570	2,779,242.31	-5,745.79	0.14
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,347,814.540	99.998940	1,347,800.25	99.989540	1,347,673.56	-126.69	0.07
Original Face:		Base	2,500,000.000	99.998940	1,347,800.25	99.989540	1,347,673.56	-126.69	0.07
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.760017	7,980,801.33	97.888000	7,831,040.00	-149,761.33	0.41
		Base		99.760017	7,980,801.33	97.888000	7,831,040.00	-149,761.33	0.41

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126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.967926	4,498,556.66	100.645710	4,529,056.95	30,500.29	0.24
Original Face:		Base	4,500,000.000	99.967926	4,498,556.66	100.645710	4,529,056.95	30,500.29	0.24
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.43833	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.998410	7,069,888.70	69,888.70	0.37
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.998410	7,069,888.70	69,888.70	0.37
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.05622	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	101.016400	5,050,820.00	50,820.00	0.26
		Base		100.000000	5,000,000.00	101.016400	5,050,820.00	50,820.00	0.26
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.189	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.246000	10,024,600.00	24,600.00	0.52
		Base		100.000000	10,000,000.00	100.246000	10,024,600.00	24,600.00	0.52
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.883802	2,996,514.06	101.648400	3,049,452.00	52,937.94	0.16
		Base		99.883802	2,996,514.06	101.648400	3,049,452.00	52,937.94	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.47167	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.952500	3,998,100.00	-1,900.00	0.21
		Base		100.000000	4,000,000.00	99.952500	3,998,100.00	-1,900.00	0.21
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	97.965000	9,796,500.00	-203,500.00	0.51
		Base		100.000000	10,000,000.00	97.965000	9,796,500.00	-203,500.00	0.51
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.206000	2,084,120.00	84,120.00	0.11
		Base		100.000000	2,000,000.00	104.206000	2,084,120.00	84,120.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	628,861.990	99.456720	625,445.51	99.713690	627,061.50	1,615.99	0.03
Original Face:		Base	1,175,000.000	99.456720	625,445.51	99.713690	627,061.50	1,615.99	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.813304	5,140,665.18	100.877300	5,043,865.00	-96,800.18	0.26
Original Face:		Base	5,000,000.000	102.813304	5,140,665.18	100.877300	5,043,865.00	-96,800.18	0.26

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.732036	9,973,203.56	118.551100	11,855,110.00	1,881,906.44	0.62
		Base		99.732036	9,973,203.56	118.551100	11,855,110.00	1,881,906.44	0.62
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.865181	4,993,259.03	107.756600	5,387,830.00	394,570.97	0.28
		Base		99.865181	4,993,259.03	107.756600	5,387,830.00	394,570.97	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.609840	5,580,491.99	107.591860	5,379,593.00	-200,898.99	0.28
Original Face:		Base	5,000,000.000	111.609840	5,580,491.99	107.591860	5,379,593.00	-200,898.99	0.28
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.59094	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.233200	5,011,660.00	11,660.00	0.26
		Base		100.000000	5,000,000.00	100.233200	5,011,660.00	11,660.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.915128	2,997,453.85	101.010800	3,030,324.00	32,870.15	0.16
		Base		99.915128	2,997,453.85	101.010800	3,030,324.00	32,870.15	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.862305	2,995,869.15	99.234600	2,977,038.00	-18,831.15	0.15
		Base		99.862305	2,995,869.15	99.234600	2,977,038.00	-18,831.15	0.15
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.370000	10,037,000.00	37,000.00	0.52
		Base		100.000000	10,000,000.00	100.370000	10,037,000.00	37,000.00	0.52
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.991547	4,999,577.33	103.801000	5,190,050.00	190,472.67	0.27
		Base		99.991547	4,999,577.33	103.801000	5,190,050.00	190,472.67	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.958867	4,997,943.33	106.180900	5,309,045.00	311,101.67	0.28
		Base		99.958867	4,997,943.33	106.180900	5,309,045.00	311,101.67	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.792099	4,989,604.93	106.899000	5,344,950.00	355,345.07	0.28
		Base		99.792099	4,989,604.93	106.899000	5,344,950.00	355,345.07	0.28

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30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561926	25 Aug 2045		
		Local	5,695,000.000	102.101060	5,814,655.36	102.541440	5,839,735.01	25,079.65	0.30
Original Face:		Base	5,695,000.000	102.101060	5,814,655.36	102.541440	5,839,735.01	25,079.65	0.30
30293HAE5	FREMF MORTGAGE TRUST FREMF 2015 K48 B 144A					3.636149	25 Aug 2048		
		Local	10,090,000.000	96.032489	9,689,678.14	97.527710	9,840,545.94	150,867.80	0.51
Original Face:		Base	10,090,000.000	96.032489	9,689,678.14	97.527710	9,840,545.94	150,867.80	0.51
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	134,971.300	100.179742	135,213.90	112.461639	151,790.94	16,577.04	0.01
Original Face:		Base	5,000,000.000	100.179742	135,213.90	112.461639	151,790.94	16,577.04	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	253,160.850	100.000000	253,160.85	102.386332	259,202.11	6,041.26	0.01
Original Face:		Base	15,000,000.000	100.000000	253,160.85	102.386332	259,202.11	6,041.26	0.01
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	271,315.860	100.200390	271,859.55	102.446358	277,953.22	6,093.67	0.01
Original Face:		Base	16,453,008.000	100.200390	271,859.55	102.446358	277,953.22	6,093.67	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,522,204.500	104.838230	6,837,763.75	99.181412	6,468,814.52	-368,949.23	0.34
Original Face:		Base	10,000,000.000	104.838230	6,837,763.75	99.181412	6,468,814.52	-368,949.23	0.34
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,255,351.700	103.263234	1,296,316.76	106.146224	1,332,508.43	36,191.67	0.07
Original Face:		Base	5,085,000.000	103.263234	1,296,316.76	106.146224	1,332,508.43	36,191.67	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,738,795.510	102.818663	4,872,366.18	102.769500	4,870,036.45	-2,329.73	0.25
Original Face:		Base	11,186,424.000	102.818663	4,872,366.18	102.769500	4,870,036.45	-2,329.73	0.25
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,604,267.390	102.164441	3,682,279.62	100.067510	3,606,700.63	-75,578.99	0.19
Original Face:		Base	5,300,000.000	102.164441	3,682,279.62	100.067510	3,606,700.63	-75,578.99	0.19
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,710,159.650	103.836310	4,890,855.97	101.607000	4,785,851.92	-105,004.05	0.25
Original Face:		Base	7,000,000.000	103.836310	4,890,855.97	101.607000	4,785,851.92	-105,004.05	0.25

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312905KW1	FREDDIE MAC FHR 1063 I				7.0	15 Apr 2021		
	3,588.660	Local	99.870704	3,584.02	102.762950	3,687.81	103.79	0.00
Original Face:	3,000,000.000	Base	99.870704	3,584.02	102.762950	3,687.81	103.79	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.5	01 Sep 2039		
	2,199,457.570	Local	105.063222	2,310,820.98	112.799946	2,480,986.95	170,165.97	0.13
Original Face:	10,300,000.000	Base	105.063222	2,310,820.98	112.799946	2,480,986.95	170,165.97	0.13
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5				5.0	01 Apr 2019		
	93,613.600	Local	99.869805	93,491.72	102.356998	95,820.07	2,328.35	0.00
Original Face:	5,000,000.000	Base	99.869805	93,491.72	102.356998	95,820.07	2,328.35	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.0	01 Sep 2033		
	1,064,460.690	Local	99.567626	1,059,858.24	110.580616	1,177,087.19	117,228.95	0.06
Original Face:	14,598,876.000	Base	99.567626	1,059,858.24	110.580616	1,177,087.19	117,228.95	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.0	01 Oct 2033		
	804,592.540	Local	99.557643	801,033.37	110.044365	885,408.75	84,375.38	0.05
Original Face:	11,774,977.000	Base	99.557643	801,033.37	110.044365	885,408.75	84,375.38	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.0	01 Dec 2033		
	322,567.500	Local	99.492041	320,928.99	109.890308	354,470.42	33,541.43	0.02
Original Face:	3,598,890.000	Base	99.492041	320,928.99	109.890308	354,470.42	33,541.43	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.0	01 Dec 2033		
	369,461.920	Local	99.592840	367,957.62	109.751533	405,490.12	37,532.50	0.02
Original Face:	6,241,535.000	Base	99.592840	367,957.62	109.751533	405,490.12	37,532.50	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5				4.5	01 Dec 2019		
	158,184.470	Local	99.991649	158,171.26	102.386332	161,959.28	3,788.02	0.01
Original Face:	5,489,657.000	Base	99.991649	158,171.26	102.386332	161,959.28	3,788.02	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.5	01 Nov 2034		
	487,839.350	Local	100.254393	489,080.38	112.717853	549,882.04	60,801.66	0.03
Original Face:	5,000,000.000	Base	100.254393	489,080.38	112.717853	549,882.04	60,801.66	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.5	01 Dec 2034		
	309,964.950	Local	100.968493	312,966.94	111.644749	346,059.59	33,092.65	0.02
Original Face:	5,000,000.000	Base	100.968493	312,966.94	111.644749	346,059.59	33,092.65	0.02

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31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	383,879.050	100.657181	386,401.83	112.772495	432,909.98	46,508.15	0.02
Original Face:		Base	5,000,000.000	100.657181	386,401.83	112.772495	432,909.98	46,508.15	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.833	01 Jan 2037		
		Local	2,304,756.660	104.057629	2,398,275.14	106.066946	2,444,585.00	46,309.86	0.13
Original Face:		Base	6,000,000.000	104.057629	2,398,275.14	106.066946	2,444,585.00	46,309.86	0.13
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.242	01 Oct 2036		
		Local	1,611,368.350	104.005858	1,675,917.48	106.366489	1,713,955.94	38,038.46	0.09
Original Face:		Base	5,000,000.000	104.005858	1,675,917.48	106.366489	1,713,955.94	38,038.46	0.09
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,164,253.700	103.885850	5,364,928.84	101.160161	5,224,167.36	-140,761.48	0.27
Original Face:		Base	10,000,000.000	103.885850	5,364,928.84	101.160161	5,224,167.36	-140,761.48	0.27
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,359,844.200	103.819235	5,564,549.24	101.160320	5,422,035.54	-142,513.70	0.28
Original Face:		Base	10,000,000.000	103.819235	5,564,549.24	101.160320	5,422,035.54	-142,513.70	0.28
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,911,752.420	102.845159	4,023,048.01	102.799773	4,021,272.61	-1,775.40	0.21
Original Face:		Base	5,920,907.000	102.845159	4,023,048.01	102.799773	4,021,272.61	-1,775.40	0.21
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	6,234,240.400	103.621279	6,459,999.66	102.798821	6,408,725.63	-51,274.03	0.33
Original Face:		Base	10,000,000.000	103.621279	6,459,999.66	102.798821	6,408,725.63	-51,274.03	0.33
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,300,810.050	104.538109	4,495,985.50	103.652000	4,457,875.63	-38,109.87	0.23
Original Face:		Base	5,000,000.000	104.538109	4,495,985.50	103.652000	4,457,875.63	-38,109.87	0.23
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,061,477.720	111.684867	5,652,904.68	108.706000	5,502,129.97	-150,774.71	0.29
Original Face:		Base	7,231,153.000	111.684867	5,652,904.68	108.706000	5,502,129.97	-150,774.71	0.29
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,440,128.160	101.411541	6,531,033.23	99.653397	6,417,806.48	-113,226.75	0.33
Original Face:		Base	8,000,000.000	101.411541	6,531,033.23	99.653397	6,417,806.48	-113,226.75	0.33

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3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	5,000,000.000	100.546875	5,027,343.75	100.768557	5,038,427.85	11,084.10	0.26
Original Face:		Base	5,000,000.000	100.546875	5,027,343.75	100.768557	5,038,427.85	11,084.10	0.26
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	114.040012	5,702,000.60	117.565700	5,878,285.00	176,284.40	0.31
		Base		114.040012	5,702,000.60	117.565700	5,878,285.00	176,284.40	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.278382	5,013,919.12	101.772100	5,088,605.00	74,685.88	0.26
		Base		100.278382	5,013,919.12	101.772100	5,088,605.00	74,685.88	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	115.733358	5,786,667.92	117.279500	5,863,975.00	77,307.08	0.30
		Base		115.733358	5,786,667.92	117.279500	5,863,975.00	77,307.08	0.30
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.220453	5,061,022.63	100.879500	5,043,975.00	-17,047.63	0.26
		Base		101.220453	5,061,022.63	100.879500	5,043,975.00	-17,047.63	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.926525	5,046,326.25	100.552800	5,027,640.00	-18,686.25	0.26
		Base		100.926525	5,046,326.25	100.552800	5,027,640.00	-18,686.25	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	108.025977	5,401,298.84	107.748500	5,387,425.00	-13,873.84	0.28
		Base		108.025977	5,401,298.84	107.748500	5,387,425.00	-13,873.84	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	107.335644	5,914,193.99	107.185700	5,905,932.07	-8,261.92	0.31
		Base		107.335644	5,914,193.99	107.185700	5,905,932.07	-8,261.92	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,962,749.880	104.776771	2,056,505.95	104.723190	2,055,454.29	-1,051.66	0.11
Original Face:		Base	3,000,000.000	104.776771	2,056,505.95	104.723190	2,055,454.29	-1,051.66	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61788	25 Mar 2052		
		Local	609,149.670	109.741516	668,490.08	111.226150	677,533.73	9,043.65	0.04
Original Face:		Base	4,261,779.000	109.741516	668,490.08	111.226150	677,533.73	9,043.65	0.04

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3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,624,340.680	105.630363	3,828,404.22	105.171480	3,811,772.73	-16,631.49	0.20
Original Face:		Base	6,000,000.000	105.630363	3,828,404.22	105.171480	3,811,772.73	-16,631.49	0.20
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	840,597.500	104.300961	876,751.27	105.301930	885,165.39	8,414.12	0.05
Original Face:		Base	1,250,000.000	104.300961	876,751.27	105.301930	885,165.39	8,414.12	0.05
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	101.990000	5,099,499.98	101.689270	5,084,463.50	-15,036.48	0.26
Original Face:		Base	5,000,000.000	101.990000	5,099,499.98	101.689270	5,084,463.50	-15,036.48	0.26
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,506,756.500	104.892657	2,629,403.50	104.559380	2,621,049.05	-8,354.45	0.14
Original Face:		Base	5,000,000.000	104.892657	2,629,403.50	104.559380	2,621,049.05	-8,354.45	0.14
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,302,620.090	110.408956	4,750,477.93	105.429620	4,536,236.01	-214,241.92	0.24
Original Face:		Base	5,469,245.000	110.408956	4,750,477.93	105.429620	4,536,236.01	-214,241.92	0.24
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,582,809.400	100.561841	2,597,320.67	100.387320	2,592,813.14	-4,507.53	0.13
Original Face:		Base	10,000,000.000	100.561841	2,597,320.67	100.387320	2,592,813.14	-4,507.53	0.13
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,945,301.800	102.275512	3,012,322.51	97.764830	2,879,469.30	-132,853.21	0.15
Original Face:		Base	5,000,000.000	102.275512	3,012,322.51	97.764830	2,879,469.30	-132,853.21	0.15
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,381,265.020	99.914852	3,378,385.94	100.221210	3,388,744.72	10,358.78	0.18
Original Face:		Base	6,000,000.000	99.914852	3,378,385.94	100.221210	3,388,744.72	10,358.78	0.18
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,079,530.700	99.211824	3,055,258.58	100.356340	3,090,504.30	35,245.72	0.16
Original Face:		Base	5,000,000.000	99.211824	3,055,258.58	100.356340	3,090,504.30	35,245.72	0.16
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.12111	25 Apr 2038		
		Local	2,938,109.350	99.835741	2,933,283.24	99.500550	2,923,434.96	-9,848.28	0.15
Original Face:		Base	5,000,000.000	99.835741	2,933,283.24	99.500550	2,923,434.96	-9,848.28	0.15

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3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,061,883.750	106.642128	3,265,258.00	104.823100	3,209,561.47	-55,696.53	0.17
	Original Face:	Base	5,000,000.000	106.642128	3,265,258.00	104.823100	3,209,561.47	-55,696.53	0.17
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,412,086.660	104.055749	1,469,357.35	103.977090	1,468,246.62	-1,110.73	0.08
	Original Face:	Base	1,750,000.000	104.055749	1,469,357.35	103.977090	1,468,246.62	-1,110.73	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.481213	3,413,748.80	95.325710	3,481,106.18	67,357.38	0.18
	Original Face:	Base	3,651,802.000	93.481213	3,413,748.80	95.325710	3,481,106.18	67,357.38	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,881,453.190	102.692806	5,012,901.23	101.097670	4,935,035.44	-77,865.79	0.26
	Original Face:	Base	8,500,000.000	102.692806	5,012,901.23	101.097670	4,935,035.44	-77,865.79	0.26
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,212,099.000	103.094411	3,311,494.54	101.601070	3,263,526.95	-47,967.59	0.17
	Original Face:	Base	5,000,000.000	103.094411	3,311,494.54	101.601070	3,263,526.95	-47,967.59	0.17
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,463,287.500	106.063431	3,673,281.54	105.376150	3,649,479.03	-23,802.51	0.19
	Original Face:	Base	5,000,000.000	106.063431	3,673,281.54	105.376150	3,649,479.03	-23,802.51	0.19
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,932,644.600	102.859924	3,016,516.01	102.942890	3,018,949.10	2,433.09	0.16
	Original Face:	Base	5,000,000.000	102.859924	3,016,516.01	102.942890	3,018,949.10	2,433.09	0.16
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,075,159.400	101.232519	4,125,386.53	101.671330	4,143,268.76	17,882.23	0.22
	Original Face:	Base	5,000,000.000	101.232519	4,125,386.53	101.671330	4,143,268.76	17,882.23	0.22
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,578,669.320	107.729660	7,087,178.11	106.471470	7,004,405.93	-82,772.18	0.36
	Original Face:	Base	8,346,000.000	107.729660	7,087,178.11	106.471470	7,004,405.93	-82,772.18	0.36
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,135,902.350	102.325639	3,208,832.13	102.730600	3,221,531.30	12,699.17	0.17
	Original Face:	Base	5,000,000.000	102.325639	3,208,832.13	102.730600	3,221,531.30	12,699.17	0.17

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3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,867,288.240	102.716166	3,972,330.21	103.285230	3,994,337.55	22,007.34	0.21
Original Face:		Base	6,000,000.000	102.716166	3,972,330.21	103.285230	3,994,337.55	22,007.34	0.21
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,843,183.070	104.153681	8,168,963.85	104.037880	8,159,881.39	-9,082.46	0.42
Original Face:		Base	9,284,523.000	104.153681	8,168,963.85	104.037880	8,159,881.39	-9,082.46	0.42
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,848,584.650	101.521757	2,891,933.18	100.453290	2,861,497.00	-30,436.18	0.15
Original Face:		Base	5,000,000.000	101.521757	2,891,933.18	100.453290	2,861,497.00	-30,436.18	0.15
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.781771	25 May 2018		
		Local	6,360,777.600	100.097702	6,366,992.19	99.832110	6,350,098.49	-16,893.70	0.33
Original Face:		Base	10,000,000.000	100.097702	6,366,992.19	99.832110	6,350,098.49	-16,893.70	0.33
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.586534	10,968,832.26	97.041060	10,375,895.06	-592,937.20	0.54
Original Face:		Base	10,692,273.000	102.586534	10,968,832.26	97.041060	10,375,895.06	-592,937.20	0.54
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,763,630.480	105.607584	9,255,058.46	103.860800	9,101,976.73	-153,081.73	0.47
Original Face:		Base	11,000,000.000	105.607584	9,255,058.46	103.860800	9,101,976.73	-153,081.73	0.47
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,965,992.520	104.481232	2,054,093.20	102.787790	2,020,800.26	-33,292.94	0.10
Original Face:		Base	2,304,044.000	104.481232	2,054,093.20	102.787790	2,020,800.26	-33,292.94	0.10
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,537,812.050	104.991772	6,864,164.71	102.327030	6,689,948.90	-174,215.81	0.35
Original Face:		Base	6,976,000.000	104.991772	6,864,164.71	102.327030	6,689,948.90	-174,215.81	0.35
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	410,424.250	99.842877	409,779.38	109.454512	449,227.86	39,448.48	0.02
Original Face:		Base	6,625,000.000	99.842877	409,779.38	109.454512	449,227.86	39,448.48	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	107,373.000	99.997523	107,370.34	102.590478	110,154.47	2,784.13	0.01
Original Face:		Base	5,000,000.000	99.997523	107,370.34	102.590478	110,154.47	2,784.13	0.01

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	405,097.440	99.925801	404,796.86	112.233446	454,654.82	49,857.96	0.02
Original Face:		Base	6,000,000.000	99.925801	404,796.86	112.233446	454,654.82	49,857.96	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,521,743.550	102.656272	2,588,727.91	103.881720	2,619,630.57	30,902.66	0.14
Original Face:		Base	5,000,000.000	102.656272	2,588,727.91	103.881720	2,619,630.57	30,902.66	0.14
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.674524	5,233,726.19	107.790740	5,389,537.00	155,810.81	0.28
Original Face:		Base	5,000,000.000	104.674524	5,233,726.19	107.790740	5,389,537.00	155,810.81	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,408,135.280	104.635006	1,473,402.43	105.612510	1,487,167.01	13,764.58	0.08
Original Face:		Base	7,703,000.000	104.635006	1,473,402.43	105.612510	1,487,167.01	13,764.58	0.08
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	999,185.890	103.029874	1,029,459.96	101.808940	1,017,260.56	-12,199.40	0.05
Original Face:		Base	10,316,000.000	103.029874	1,029,459.96	101.808940	1,017,260.56	-12,199.40	0.05
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,964,411.800	103.471153	2,032,599.54	105.752130	2,077,407.32	44,807.78	0.11
Original Face:		Base	10,000,000.000	103.471153	2,032,599.54	105.752130	2,077,407.32	44,807.78	0.11
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,990,433.200	103.264862	3,088,066.72	103.640520	3,099,300.52	11,233.80	0.16
Original Face:		Base	10,000,000.000	103.264862	3,088,066.72	103.640520	3,099,300.52	11,233.80	0.16
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,780,227.790	102.885529	4,918,162.65	98.608260	4,713,699.45	-204,463.20	0.24
Original Face:		Base	13,000,000.000	102.885529	4,918,162.65	98.608260	4,713,699.45	-204,463.20	0.24
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,136,952.960	101.052401	1,148,918.27	101.376500	1,152,603.12	3,684.85	0.06
Original Face:		Base	3,000,000.000	101.052401	1,148,918.27	101.376500	1,152,603.12	3,684.85	0.06
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,412,809.250	107.491575	2,593,566.67	105.839850	2,553,713.69	-39,852.98	0.13
Original Face:		Base	5,000,000.000	107.491575	2,593,566.67	105.839850	2,553,713.69	-39,852.98	0.13

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3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		5,772,374.240	Local	105.079857	6,065,602.57	104.964110	6,058,921.25	-6,681.32	0.31
Original Face:		8,000,000.000	Base	105.079857	6,065,602.57	104.964110	6,058,921.25	-6,681.32	0.31
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		3,371,952.350	Local	102.484687	3,455,734.81	99.375350	3,350,889.45	-104,845.36	0.17
Original Face:		5,000,000.000	Base	102.484687	3,455,734.81	99.375350	3,350,889.45	-104,845.36	0.17
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		2,853,374.900	Local	104.246172	2,974,534.12	101.900340	2,907,598.72	-66,935.40	0.15
Original Face:		5,000,000.000	Base	104.246172	2,974,534.12	101.900340	2,907,598.72	-66,935.40	0.15
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		3,020,358.950	Local	100.950102	3,049,055.43	100.907280	3,047,762.06	-1,293.37	0.16
Original Face:		5,000,000.000	Base	100.950102	3,049,055.43	100.907280	3,047,762.06	-1,293.37	0.16
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		3,234,992.100	Local	104.416483	3,377,864.99	102.321270	3,310,085.00	-67,779.99	0.17
Original Face:		5,000,000.000	Base	104.416483	3,377,864.99	102.321270	3,310,085.00	-67,779.99	0.17
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.718378	6,325,114.16	99.496730	6,248,394.64	-76,719.52	0.32
Original Face:		6,280,000.000	Base	100.718378	6,325,114.16	99.496730	6,248,394.64	-76,719.52	0.32
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		6,071,405.930	Local	105.721858	6,418,803.17	104.533930	6,346,679.22	-72,123.95	0.33
Original Face:		8,090,000.000	Base	105.721858	6,418,803.17	104.533930	6,346,679.22	-72,123.95	0.33
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		2,286,782.610	Local	105.356235	2,409,268.06	104.474440	2,389,103.33	-20,164.73	0.12
Original Face:		3,000,000.000	Base	105.356235	2,409,268.06	104.474440	2,389,103.33	-20,164.73	0.12
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		3,340,028.050	Local	105.268702	3,516,004.16	104.230060	3,481,313.24	-34,690.92	0.18
Original Face:		5,000,000.000	Base	105.268702	3,516,004.16	104.230060	3,481,313.24	-34,690.92	0.18
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		3,343,008.850	Local	102.013297	3,410,313.56	101.941830	3,407,924.40	-2,389.16	0.18
Original Face:		5,000,000.000	Base	102.013297	3,410,313.56	101.941830	3,407,924.40	-2,389.16	0.18

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3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	649,947.700	101.124869	657,258.76	102.043240	663,227.69	5,968.93	0.03
	Original Face:	Base	1,000,000.000	101.124869	657,258.76	102.043240	663,227.69	5,968.93	0.03
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,954,699.200	101.632029	3,002,920.74	101.406080	2,996,244.63	-6,676.11	0.16
	Original Face:	Base	5,000,000.000	101.632029	3,002,920.74	101.406080	2,996,244.63	-6,676.11	0.16
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,602,060.200	102.905256	6,793,866.92	102.259080	6,751,206.02	-42,660.90	0.35
	Original Face:	Base	10,000,000.000	102.905256	6,793,866.92	102.259080	6,751,206.02	-42,660.90	0.35
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,365,802.650	102.179833	3,439,171.54	103.936040	3,498,281.99	59,110.45	0.18
	Original Face:	Base	5,000,000.000	102.179833	3,439,171.54	103.936040	3,498,281.99	59,110.45	0.18
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,136,235.100	102.323291	3,209,098.98	101.338210	3,178,204.51	-30,894.47	0.17
	Original Face:	Base	5,000,000.000	102.323291	3,209,098.98	101.338210	3,178,204.51	-30,894.47	0.17
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,607,781.240	103.569632	2,700,869.44	101.273320	2,640,986.64	-59,882.80	0.14
	Original Face:	Base	6,185,000.000	103.569632	2,700,869.44	101.273320	2,640,986.64	-59,882.80	0.14
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,746,910.420	103.267767	3,869,350.73	102.471150	3,839,502.20	-29,848.53	0.20
	Original Face:	Base	6,000,000.000	103.267767	3,869,350.73	102.471150	3,839,502.20	-29,848.53	0.20
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.713031	1,762,004.90	101.350120	1,809,076.33	47,071.43	0.09
	Original Face:	Base	1,784,977.000	98.713031	1,762,004.90	101.350120	1,809,076.33	47,071.43	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,302,075.500	101.633792	6,405,038.29	101.750040	6,412,364.34	7,326.05	0.33
	Original Face:	Base	10,000,000.000	101.633792	6,405,038.29	101.750040	6,412,364.34	7,326.05	0.33
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,152,793.240	102.751399	4,267,053.16	102.707620	4,265,235.10	-1,818.06	0.22
	Original Face:	Base	5,183,921.000	102.751399	4,267,053.16	102.707620	4,265,235.10	-1,818.06	0.22

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3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		3,082,455.400	Local	103.017147	3,175,457.62	102.247560	3,151,735.43	-23,722.19	0.16
Original Face:		5,000,000.000	Base	103.017147	3,175,457.62	102.247560	3,151,735.43	-23,722.19	0.16
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		3,016,160.150	Local	101.541227	3,062,646.01	100.874470	3,042,535.57	-20,110.44	0.16
Original Face:		5,000,000.000	Base	101.541227	3,062,646.01	100.874470	3,042,535.57	-20,110.44	0.16
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		6,673,476.000	Local	103.044384	6,876,642.22	102.508160	6,840,857.46	-35,784.76	0.36
Original Face:		10,000,000.000	Base	103.044384	6,876,642.22	102.508160	6,840,857.46	-35,784.76	0.36
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		5,000,000.000	Local	105.649646	5,282,482.30	104.830110	5,241,505.50	-40,976.80	0.27
Original Face:		5,000,000.000	Base	105.649646	5,282,482.30	104.830110	5,241,505.50	-40,976.80	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		2,615,362.350	Local	104.868694	2,742,696.35	102.488990	2,680,458.46	-62,237.89	0.14
Original Face:		3,000,000.000	Base	104.868694	2,742,696.35	102.488990	2,680,458.46	-62,237.89	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		3,806,781.250	Local	103.844421	3,953,129.94	101.959230	3,881,364.85	-71,765.09	0.20
Original Face:		5,000,000.000	Base	103.844421	3,953,129.94	101.959230	3,881,364.85	-71,765.09	0.20
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		2,252,967.120	Local	104.597151	2,356,539.41	102.725980	2,314,382.55	-42,156.86	0.12
Original Face:		2,579,263.000	Base	104.597151	2,356,539.41	102.725980	2,314,382.55	-42,156.86	0.12
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		3,808,579.150	Local	102.899806	3,919,020.56	102.351270	3,898,129.13	-20,891.43	0.20
Original Face:		5,000,000.000	Base	102.899806	3,919,020.56	102.351270	3,898,129.13	-20,891.43	0.20
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		4,089,340.550	Local	103.280245	4,223,480.94	101.764620	4,161,501.87	-61,979.07	0.22
Original Face:		5,000,000.000	Base	103.280245	4,223,480.94	101.764620	4,161,501.87	-61,979.07	0.22
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		4,949,590.350	Local	102.155299	5,056,268.83	101.125560	5,005,300.96	-50,967.87	0.26
Original Face:		5,000,000.000	Base	102.155299	5,056,268.83	101.125560	5,005,300.96	-50,967.87	0.26

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		2,000,000.000	Local	99.712205	1,994,244.10	101.642100	2,032,842.00	38,597.90	0.11
			Base	99.712205	1,994,244.10	101.642100	2,032,842.00	38,597.90	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.001	01 Nov 2020		
		4,085,000.000	Local	100.461133	4,103,837.30	100.059844	4,087,444.63	-16,392.67	0.21
	Original Face:	4,085,000.000	Base	100.461133	4,103,837.30	100.059844	4,087,444.63	-16,392.67	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		1,895,000.000	Local	102.543043	1,943,190.66	102.104914	1,934,888.12	-8,302.54	0.10
	Original Face:	1,895,000.000	Base	102.543043	1,943,190.66	102.104914	1,934,888.12	-8,302.54	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		3,704,233.800	Local	104.692550	3,878,056.83	105.319894	3,901,295.11	23,238.28	0.20
	Original Face:	10,000,000.000	Base	104.692550	3,878,056.83	105.319894	3,901,295.11	23,238.28	0.20
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		2,285,855.250	Local	103.402137	2,363,623.18	104.270813	2,383,479.85	19,856.67	0.12
	Original Face:	7,000,000.000	Base	103.402137	2,363,623.18	104.270813	2,383,479.85	19,856.67	0.12
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.945	01 Nov 2035		
		1,461,276.550	Local	103.916550	1,518,508.17	105.742431	1,545,189.35	26,681.18	0.08
	Original Face:	5,000,000.000	Base	103.916550	1,518,508.17	105.742431	1,545,189.35	26,681.18	0.08
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		6,335,793.000	Local	106.529018	6,749,458.07	107.818800	6,831,175.98	81,717.91	0.35
	Original Face:	20,000,000.000	Base	106.529018	6,749,458.07	107.818800	6,831,175.98	81,717.91	0.35
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.883	01 May 2036		
		1,735,504.250	Local	104.070059	1,806,140.29	106.209278	1,843,266.53	37,126.24	0.10
	Original Face:	5,000,000.000	Base	104.070059	1,806,140.29	106.209278	1,843,266.53	37,126.24	0.10
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.442	01 Oct 2037		
		761,409.720	Local	107.572836	819,070.03	105.225778	801,199.30	-17,870.73	0.04
	Original Face:	4,000,000.000	Base	107.572836	819,070.03	105.225778	801,199.30	-17,870.73	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		4,265,865.280	Local	105.314754	4,492,585.52	105.800813	4,513,320.15	20,734.63	0.23
	Original Face:	8,000,000.000	Base	105.314754	4,492,585.52	105.800813	4,513,320.15	20,734.63	0.23

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3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,439,363.000	108.720975	4,826,518.75	108.157157	4,801,488.81	-25,029.94	0.25
Original Face:		Base	5,000,000.000	108.720975	4,826,518.75	108.157157	4,801,488.81	-25,029.94	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.716	01 Aug 2037		
		Local	552,496.150	107.888440	596,079.48	104.473870	577,214.11	-18,865.37	0.03
Original Face:		Base	5,000,000.000	107.888440	596,079.48	104.473870	577,214.11	-18,865.37	0.03
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.706	01 Apr 2023		
		Local	4,462,021.380	105.340909	4,700,333.89	101.000000	4,506,641.59	-193,692.30	0.23
Original Face:		Base	4,950,000.000	105.340909	4,700,333.89	101.000000	4,506,641.59	-193,692.30	0.23
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,081,366.750	103.682186	6,305,293.96	99.948000	6,078,204.44	-227,089.52	0.32
Original Face:		Base	6,575,000.000	103.682186	6,305,293.96	99.948000	6,078,204.44	-227,089.52	0.32
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,157,199.700	103.131892	3,256,079.78	102.949298	3,250,314.93	-5,764.85	0.17
Original Face:		Base	6,000,000.000	103.131892	3,256,079.78	102.949298	3,250,314.93	-5,764.85	0.17
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,568,806.700	105.544981	4,822,146.16	104.257000	4,763,300.80	-58,845.36	0.25
Original Face:		Base	10,000,000.000	105.544981	4,822,146.16	104.257000	4,763,300.80	-58,845.36	0.25
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,949,150.000	100.805807	2,972,914.47	101.117842	2,982,116.84	9,202.37	0.15
Original Face:		Base	5,000,000.000	100.805807	2,972,914.47	101.117842	2,982,116.84	9,202.37	0.15
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,044,007.500	103.895034	9,396,274.70	105.136006	9,508,508.27	112,233.57	0.49
Original Face:		Base	10,000,000.000	103.895034	9,396,274.70	105.136006	9,508,508.27	112,233.57	0.49
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,080,678.600	105.351322	4,299,048.86	103.879000	4,238,968.12	-60,080.74	0.22
Original Face:		Base	6,000,000.000	105.351322	4,299,048.86	103.879000	4,238,968.12	-60,080.74	0.22
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,677,256.990	105.605861	5,995,516.12	102.632000	5,826,682.39	-168,833.73	0.30
Original Face:		Base	6,750,000.000	105.605861	5,995,516.12	102.632000	5,826,682.39	-168,833.73	0.30

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3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,869,979.390	99.007217	4,821,631.08	99.244000	4,833,162.35	11,531.27	0.25
Original Face:		Base	4,920,000.000	99.007217	4,821,631.08	99.244000	4,833,162.35	11,531.27	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,410,574.510	101.638646	4,482,848.23	101.114000	4,459,708.31	-23,139.92	0.23
Original Face:		Base	8,125,000.000	101.638646	4,482,848.23	101.114000	4,459,708.31	-23,139.92	0.23
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,749,096.690	101.548971	3,807,169.11	97.332695	3,649,096.85	-158,072.26	0.19
Original Face:		Base	5,948,304.000	101.548971	3,807,169.11	97.332695	3,649,096.85	-158,072.26	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,268,714.580	102.758901	4,386,484.18	104.153287	4,446,006.55	59,522.37	0.23
Original Face:		Base	6,000,000.000	102.758901	4,386,484.18	104.153287	4,446,006.55	59,522.37	0.23
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,059,751.610	105.488354	8,502,099.33	106.296157	8,567,206.23	65,106.90	0.45
Original Face:		Base	11,523,254.000	105.488354	8,502,099.33	106.296157	8,567,206.23	65,106.90	0.45
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	449,960.600	100.897334	453,998.25	101.609110	457,200.96	3,202.71	0.02
Original Face:		Base	5,000,000.000	100.897334	453,998.25	101.609110	457,200.96	3,202.71	0.02
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	576,819.900	101.107056	583,205.62	101.095670	583,139.94	-65.68	0.03
Original Face:		Base	5,000,000.000	101.107056	583,205.62	101.095670	583,139.94	-65.68	0.03
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	305,315.400	101.375745	309,515.76	102.549300	313,098.81	3,583.05	0.02
Original Face:		Base	5,000,000.000	101.375745	309,515.76	102.549300	313,098.81	3,583.05	0.02
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	1,284,271.400	102.584647	1,317,465.28	101.620780	1,305,086.61	-12,378.67	0.07
Original Face:		Base	10,127,769.000	102.584647	1,317,465.28	101.620780	1,305,086.61	-12,378.67	0.07
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	95,300.750	99.862310	95,169.53	104.027980	99,139.45	3,969.92	0.01
Original Face:		Base	5,000,000.000	99.862310	95,169.53	104.027980	99,139.45	3,969.92	0.01

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31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	119,692.030	101.395590	121,362.44	102.240570	122,373.81	1,011.37	0.01
Original Face:		Base	760,000.000	101.395590	121,362.44	102.240570	122,373.81	1,011.37	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,520,042.790	119.517630	6,597,424.32	115.010110	6,348,607.28	-248,817.04	0.33
Original Face:		Base	41,000,000.000	119.517630	6,597,424.32	115.010110	6,348,607.28	-248,817.04	0.33
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	425,395.800	101.785981	432,993.29	113.728420	483,795.92	50,802.63	0.03
Original Face:		Base	5,000,000.000	101.785981	432,993.29	113.728420	483,795.92	50,802.63	0.03
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	5,660,919.570	74.386409	4,210,954.79	104.804010	5,932,870.71	1,721,915.92	0.31
Original Face:		Base	5,855,000.000	74.386409	4,210,954.79	104.804010	5,932,870.71	1,721,915.92	0.31
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02281	25 Sep 2039		
		Local	1,133,530.750	105.698702	1,198,127.29	113.911380	1,291,220.52	93,093.23	0.07
Original Face:		Base	5,000,000.000	105.698702	1,198,127.29	113.911380	1,291,220.52	93,093.23	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	323,238.960	102.298266	330,667.85	102.462280	331,198.01	530.16	0.02
Original Face:		Base	6,000,000.000	102.298266	330,667.85	102.462280	331,198.01	530.16	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	148,749.250	101.866463	151,525.60	101.889480	151,559.84	34.24	0.01
Original Face:		Base	5,000,000.000	101.866463	151,525.60	101.889480	151,559.84	34.24	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56666	25 Aug 2039		
		Local	2,906,703.200	103.060095	2,995,651.09	111.826250	3,250,457.19	254,806.10	0.17
Original Face:		Base	10,000,000.000	103.060095	2,995,651.09	111.826250	3,250,457.19	254,806.10	0.17
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	672,639.540	102.943137	692,436.24	101.981150	685,965.54	-6,470.70	0.04
Original Face:		Base	6,000,000.000	102.943137	692,436.24	101.981150	685,965.54	-6,470.70	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.357996	4,967,899.78	100.880100	5,044,005.00	76,105.22	0.26
Original Face:		Base	5,000,000.000	99.357996	4,967,899.78	100.880100	5,044,005.00	76,105.22	0.26

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	720,677.000	103.225885	743,925.21	101.587820	732,120.05	-11,805.16	0.04
Original Face:		Base	5,000,000.000	103.225885	743,925.21	101.587820	732,120.05	-11,805.16	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.06852	25 Oct 2040		
		Local	1,608,420.050	109.400490	1,759,619.41	113.614490	1,827,398.24	67,778.83	0.09
Original Face:		Base	5,000,000.000	109.400490	1,759,619.41	113.614490	1,827,398.24	67,778.83	0.09
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	87,261.600	100.056222	87,310.66	102.337677	89,301.49	1,990.83	0.00
Original Face:		Base	10,000,000.000	100.056222	87,310.66	102.337677	89,301.49	1,990.83	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,954,760.610	99.572315	1,946,400.39	111.335887	2,176,350.06	229,949.67	0.11
Original Face:		Base	11,959,998.000	99.572315	1,946,400.39	111.335887	2,176,350.06	229,949.67	0.11
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	233,095.800	100.304900	233,806.51	102.863799	239,771.20	5,964.69	0.01
Original Face:		Base	10,000,000.000	100.304900	233,806.51	102.863799	239,771.20	5,964.69	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	118,813.460	102.290565	121,534.96	103.311896	122,748.44	1,213.48	0.01
Original Face:		Base	3,640,000.000	102.290565	121,534.96	103.311896	122,748.44	1,213.48	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	166,895.770	100.475201	167,688.86	102.702746	171,406.54	3,717.68	0.01
Original Face:		Base	4,300,000.000	100.475201	167,688.86	102.702746	171,406.54	3,717.68	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	347,054.700	99.252366	344,460.00	109.068103	378,525.98	34,065.98	0.02
Original Face:		Base	5,000,000.000	99.252366	344,460.00	109.068103	378,525.98	34,065.98	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	308,563.000	100.723979	310,796.93	111.943461	345,416.10	34,619.17	0.02
Original Face:		Base	6,500,000.000	100.723979	310,796.93	111.943461	345,416.10	34,619.17	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	663,346.080	100.171487	664,483.63	112.138636	743,867.25	79,383.62	0.04
Original Face:		Base	8,000,000.000	100.171487	664,483.63	112.138636	743,867.25	79,383.62	0.04

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31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	428,211.860	100.560891	430,613.66	111.689559	478,267.94	47,654.28	0.02
Original Face:		Base	5,457,127.000	100.560891	430,613.66	111.689559	478,267.94	47,654.28	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	460,863.700	100.629051	463,762.77	112.221214	517,186.84	53,424.07	0.03
Original Face:		Base	5,000,000.000	100.629051	463,762.77	112.221214	517,186.84	53,424.07	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,225,563.380	101.154099	1,239,707.60	111.884614	1,371,216.86	131,509.26	0.07
Original Face:		Base	10,547,657.000	101.154099	1,239,707.60	111.884614	1,371,216.86	131,509.26	0.07
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,285,980.330	100.648425	1,294,318.95	111.397829	1,432,554.17	138,235.22	0.07
Original Face:		Base	17,500,000.000	100.648425	1,294,318.95	111.397829	1,432,554.17	138,235.22	0.07
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	559,543.200	104.003242	581,943.07	111.478897	623,772.59	41,829.52	0.03
Original Face:		Base	9,397,749.000	104.003242	581,943.07	111.478897	623,772.59	41,829.52	0.03
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,711,501.570	100.744837	4,746,594.57	98.253853	4,629,231.83	-117,362.74	0.24
Original Face:		Base	4,744,826.000	100.744837	4,746,594.57	98.253853	4,629,231.83	-117,362.74	0.24
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,151,145.430	100.775894	4,183,353.92	98.253898	4,078,662.20	-104,691.72	0.21
Original Face:		Base	4,166,154.000	100.775894	4,183,353.92	98.253898	4,078,662.20	-104,691.72	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,865,397.260	105.922448	1,975,874.44	112.025487	2,089,720.36	113,845.92	0.11
Original Face:		Base	9,100,000.000	105.922448	1,975,874.44	112.025487	2,089,720.36	113,845.92	0.11
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,594,320.830	101.746788	1,622,170.23	104.730781	1,669,744.66	47,574.43	0.09
Original Face:		Base	7,060,000.000	101.746788	1,622,170.23	104.730781	1,669,744.66	47,574.43	0.09
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,547,391.000	103.966776	1,608,772.53	104.784531	1,621,426.40	12,653.87	0.08
Original Face:		Base	6,000,000.000	103.966776	1,608,772.53	104.784531	1,621,426.40	12,653.87	0.08

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31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,234,868.650	104.777347	2,341,636.07	105.271015	2,352,668.91	11,032.84	0.12
	Original Face:	Base	5,000,000.000	104.777347	2,341,636.07	105.271015	2,352,668.91	11,032.84	0.12
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,969,039.950	104.007142	5,168,156.45	99.495000	4,943,946.30	-224,210.15	0.26
	Original Face:	Base	7,000,000.000	104.007142	5,168,156.45	99.495000	4,943,946.30	-224,210.15	0.26
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,109,303.700	101.551960	3,157,558.86	101.114499	3,143,956.86	-13,602.00	0.16
	Original Face:	Base	5,000,000.000	101.551960	3,157,558.86	101.114499	3,143,956.86	-13,602.00	0.16
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	770,563.710	101.676284	783,480.55	104.702074	806,796.19	23,315.64	0.04
	Original Face:	Base	7,000,000.000	101.676284	783,480.55	104.702074	806,796.19	23,315.64	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,991,922.300	107.178991	2,134,922.23	105.851000	2,108,469.67	-26,452.56	0.11
	Original Face:	Base	6,100,000.000	107.178991	2,134,922.23	105.851000	2,108,469.67	-26,452.56	0.11
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,863,658.420	102.510284	7,035,955.74	102.727185	7,050,843.08	14,887.34	0.37
	Original Face:	Base	9,500,000.000	102.510284	7,035,955.74	102.727185	7,050,843.08	14,887.34	0.37
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,936,370.950	103.452314	3,037,743.71	103.598426	3,042,034.09	4,290.38	0.16
	Original Face:	Base	5,000,000.000	103.452314	3,037,743.71	103.598426	3,042,034.09	4,290.38	0.16
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,732,950.500	104.883032	4,964,061.99	105.923240	5,013,294.52	49,232.53	0.26
	Original Face:	Base	7,899,440.000	104.883032	4,964,061.99	105.923240	5,013,294.52	49,232.53	0.26
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,152,479.360	107.415422	5,534,557.45	108.092348	5,569,435.92	34,878.47	0.29
	Original Face:	Base	8,000,000.000	107.415422	5,534,557.45	108.092348	5,569,435.92	34,878.47	0.29
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.975	01 Feb 2037		
		Local	1,214,852.500	103.612243	1,258,735.92	105.827701	1,285,650.47	26,914.55	0.07
	Original Face:	Base	5,000,000.000	103.612243	1,258,735.92	105.827701	1,285,650.47	26,914.55	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
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	889,667.630	107.384350	955,363.80	109.273252	972,168.75	16,804.95	0.05
Original Face:		Base	3,262,241.000	107.384350	955,363.80	109.273252	972,168.75	16,804.95	0.05
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.695	01 Jan 2037		
		Local	1,826,449.990	103.605326	1,892,299.47	106.086052	1,937,608.69	45,309.22	0.10
Original Face:		Base	6,271,091.000	103.605326	1,892,299.47	106.086052	1,937,608.69	45,309.22	0.10
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,427,294.720	104.213933	2,529,579.29	104.257043	2,530,625.70	1,046.41	0.13
Original Face:		Base	12,000,000.000	104.213933	2,529,579.29	104.257043	2,530,625.70	1,046.41	0.13
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.963261	14,994,489.16	100.038100	15,005,715.00	11,225.84	0.78
		Base		99.963261	14,994,489.16	100.038100	15,005,715.00	11,225.84	0.78
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.619810	4,980,990.51	127.192800	6,359,640.00	1,378,649.49	0.33
		Base		99.619810	4,980,990.51	127.192800	6,359,640.00	1,378,649.49	0.33
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.997353	9,999,735.28	100.555900	10,055,590.00	55,854.72	0.52
		Base		99.997353	9,999,735.28	100.555900	10,055,590.00	55,854.72	0.52
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.00928	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.303500	10,030,350.00	30,350.00	0.52
		Base		100.000000	10,000,000.00	100.303500	10,030,350.00	30,350.00	0.52
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.875477	4,993,773.86	93.500000	4,675,000.00	-318,773.86	0.24
		Base		99.875477	4,993,773.86	93.500000	4,675,000.00	-318,773.86	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.389158	25 Jul 2022		
		Local	5,000,000.000	98.929894	4,946,494.68	98.479640	4,923,982.00	-22,512.68	0.26
Original Face:		Base	5,000,000.000	98.929894	4,946,494.68	98.479640	4,923,982.00	-22,512.68	0.26
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.21833	15 Mar 2020		
		Local	5,000,000.000	99.984571	4,999,228.57	100.027990	5,001,399.50	2,170.93	0.26
Original Face:		Base	5,000,000.000	99.984571	4,999,228.57	100.027990	5,001,399.50	2,170.93	0.26

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36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	7,652,352.110	112.131517	8,580,698.47	111.696000	8,547,371.21	-33,327.26	0.44
Original Face:		Base	8,707,929.000	112.131517	8,580,698.47	111.696000	8,547,371.21	-33,327.26	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,133,220.300	110.614013	4,571,920.86	109.299840	4,517,603.17	-54,317.69	0.23
Original Face:		Base	6,000,000.000	110.614013	4,571,920.86	109.299840	4,517,603.17	-54,317.69	0.23
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,348,201.650	106.463862	5,693,902.04	107.247456	5,735,810.21	41,908.17	0.30
Original Face:		Base	5,682,660.000	106.463862	5,693,902.04	107.247456	5,735,810.21	41,908.17	0.30
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	346,122.350	101.124181	350,013.39	112.293775	388,673.85	38,660.46	0.02
Original Face:		Base	7,000,000.000	101.124181	350,013.39	112.293775	388,673.85	38,660.46	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	5,188,496.610	106.088923	5,504,420.19	104.679000	5,431,266.37	-73,153.82	0.28
Original Face:		Base	22,821,698.000	106.088923	5,504,420.19	104.679000	5,431,266.37	-73,153.82	0.28
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,127,553.650	103.090043	1,162,395.54	101.931514	1,149,332.51	-13,063.03	0.06
Original Face:		Base	5,000,000.000	103.090043	1,162,395.54	101.931514	1,149,332.51	-13,063.03	0.06
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	121,781.330	99.939063	121,707.12	100.057259	121,851.06	143.94	0.01
Original Face:		Base	7,500,000.000	99.939063	121,707.12	100.057259	121,851.06	143.94	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,667,367.330	101.534997	7,785,061.20	99.268000	7,611,242.20	-173,819.00	0.40
Original Face:		Base	13,640,889.000	101.534997	7,785,061.20	99.268000	7,611,242.20	-173,819.00	0.40
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,101,202.650	109.389536	3,392,391.18	107.770477	3,342,180.89	-50,210.29	0.17
Original Face:		Base	5,000,000.000	109.389536	3,392,391.18	107.770477	3,342,180.89	-50,210.29	0.17
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	8,000,316.000	107.158308	8,573,003.26	105.788915	8,463,447.49	-109,555.77	0.44
Original Face:		Base	10,000,000.000	107.158308	8,573,003.26	105.788915	8,463,447.49	-109,555.77	0.44

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36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,126,171.270	104.471467	3,265,956.98	102.664970	3,209,482.80	-56,474.18	0.17
	Original Face:	Base	14,082,000.000	104.471467	3,265,956.98	102.664970	3,209,482.80	-56,474.18	0.17
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	130,539.550	99.965780	130,494.88	102.491770	133,792.30	3,297.42	0.01
	Original Face:	Base	5,000,000.000	99.965780	130,494.88	102.491770	133,792.30	3,297.42	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	289,771.820	101.054530	292,827.55	112.760292	326,747.55	33,920.00	0.02
	Original Face:	Base	7,322,535.000	101.054530	292,827.55	112.760292	326,747.55	33,920.00	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,985,310.100	106.043956	2,105,301.37	111.322592	2,210,098.66	104,797.29	0.11
	Original Face:	Base	8,800,000.000	106.043956	2,105,301.37	111.322592	2,210,098.66	104,797.29	0.11
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.932133	4,996,606.63	103.359600	5,167,980.00	171,373.37	0.27
		Base		99.932133	4,996,606.63	103.359600	5,167,980.00	171,373.37	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.979095	4,998,954.75	102.765200	5,138,260.00	139,305.25	0.27
		Base		99.979095	4,998,954.75	102.765200	5,138,260.00	139,305.25	0.27
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.009362	5,000,468.11	100.009362	5,000,468.11	0.00	0.26
		Base		100.009362	5,000,468.11	100.009362	5,000,468.11	0.00	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.049500	10,104,950.00	104,950.00	0.53
		Base		100.000000	10,000,000.00	101.049500	10,104,950.00	104,950.00	0.53
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.986346	4,999,317.31	104.076000	5,203,800.00	204,482.69	0.27
		Base		99.986346	4,999,317.31	104.076000	5,203,800.00	204,482.69	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.899000	9,080,910.00	80,910.00	0.47
		Base		100.000000	9,000,000.00	100.899000	9,080,910.00	80,910.00	0.47

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38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	104.467352	1,880,412.34	103.981900	1,871,674.20	-8,738.14	0.10
		Base		104.467352	1,880,412.34	103.981900	1,871,674.20	-8,738.14	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,247,304.100	107.388112	1,339,456.32	103.447900	1,290,309.90	-49,146.42	0.07
Original Face:		Base	2,500,000.000	107.388112	1,339,456.32	103.447900	1,290,309.90	-49,146.42	0.07
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,445,051.600	102.805894	4,569,775.03	102.440070	4,553,513.97	-16,261.06	0.24
Original Face:		Base	10,000,000.000	102.805894	4,569,775.03	102.440070	4,553,513.97	-16,261.06	0.24
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,634,080.480	107.152498	4,965,532.98	100.883130	4,675,005.43	-290,527.55	0.24
Original Face:		Base	8,000,000.000	107.152498	4,965,532.98	100.883130	4,675,005.43	-290,527.55	0.24
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,034,876.630	104.117672	1,077,489.46	102.619440	1,061,984.60	-15,504.86	0.06
Original Face:		Base	10,000,000.000	104.117672	1,077,489.46	102.619440	1,061,984.60	-15,504.86	0.06
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	595,061.470	103.528951	616,060.90	102.547090	610,218.22	-5,842.68	0.03
Original Face:		Base	7,440,000.000	103.528951	616,060.90	102.547090	610,218.22	-5,842.68	0.03
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	437,107.460	103.358568	451,788.01	103.307540	451,564.96	-223.05	0.02
Original Face:		Base	4,500,000.000	103.358568	451,788.01	103.307540	451,564.96	-223.05	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,220,954.840	102.682581	2,280,533.75	100.569460	2,233,602.29	-46,931.46	0.12
Original Face:		Base	6,500,000.000	102.682581	2,280,533.75	100.569460	2,233,602.29	-46,931.46	0.12
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	19,973,055.200	101.271135	20,226,939.72	100.254770	20,023,940.55	-202,999.17	1.04
Original Face:		Base	20,000,000.000	101.271135	20,226,939.72	100.254770	20,023,940.55	-202,999.17	1.04
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	851,717.180	104.965692	894,010.83	102.429640	872,410.84	-21,599.99	0.05
Original Face:		Base	7,600,000.000	104.965692	894,010.83	102.429640	872,410.84	-21,599.99	0.05

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38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72497	20 Aug 2034		
		Local	1,413,332.650	108.707716	1,536,401.64	111.631370	1,577,722.60	41,320.96	0.08
Original Face:		Base	5,000,000.000	108.707716	1,536,401.64	111.631370	1,577,722.60	41,320.96	0.08
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11085	20 Apr 2037		
		Local	3,001,884.700	109.789891	3,295,765.93	111.487340	3,346,721.40	50,955.47	0.17
Original Face:		Base	10,000,000.000	109.789891	3,295,765.93	111.487340	3,346,721.40	50,955.47	0.17
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.588530	3,366,627.23	100.411150	3,263,362.38	-103,264.85	0.17
Original Face:		Base	3,250,000.000	103.588530	3,366,627.23	100.411150	3,263,362.38	-103,264.85	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.366098	5,218,304.88	100.729660	5,036,483.00	-181,821.88	0.26
Original Face:		Base	5,000,000.000	104.366098	5,218,304.88	100.729660	5,036,483.00	-181,821.88	0.26
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,703,524.420	103.377128	1,761,054.62	102.992200	1,754,497.28	-6,557.34	0.09
Original Face:		Base	6,500,000.000	103.377128	1,761,054.62	102.992200	1,754,497.28	-6,557.34	0.09
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.657847	1,993,156.94	97.371360	1,947,427.20	-45,729.74	0.10
Original Face:		Base	2,000,000.000	99.657847	1,993,156.94	97.371360	1,947,427.20	-45,729.74	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.800492	5,190,024.59	101.838070	5,091,903.50	-98,121.09	0.26
Original Face:		Base	5,000,000.000	103.800492	5,190,024.59	101.838070	5,091,903.50	-98,121.09	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,081,464.020	100.276154	2,087,212.06	100.163880	2,084,875.12	-2,336.94	0.11
Original Face:		Base	3,000,000.000	100.276154	2,087,212.06	100.163880	2,084,875.12	-2,336.94	0.11
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.573892	5,297,286.57	101.475000	5,509,077.75	211,791.18	0.29
Original Face:		Base	5,429,000.000	97.573892	5,297,286.57	101.475000	5,509,077.75	211,791.18	0.29
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,621,497.000	102.826272	1,667,324.91	102.066770	1,655,009.61	-12,315.30	0.09
Original Face:		Base	5,000,000.000	102.826272	1,667,324.91	102.066770	1,655,009.61	-12,315.30	0.09

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38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,676,315.120	103.270470	2,763,843.19	100.290870	2,684,099.72	-79,743.47	0.14
Original Face:		Base	3,000,000.000	103.270470	2,763,843.19	100.290870	2,684,099.72	-79,743.47	0.14
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	8,058,140.500	99.879544	8,048,434.02	99.224240	7,995,628.67	-52,805.35	0.42
Original Face:		Base	10,000,000.000	99.879544	8,048,434.02	99.224240	7,995,628.67	-52,805.35	0.42
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,823,590.950	102.469316	5,967,393.82	101.458360	5,908,519.87	-58,873.95	0.31
Original Face:		Base	5,879,850.000	102.469316	5,967,393.82	101.458360	5,908,519.87	-58,873.95	0.31
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.12262	20 Nov 2042		
		Local	4,785,787.100	115.723158	5,538,263.97	114.609000	5,484,942.74	-53,321.23	0.28
Original Face:		Base	5,010,613.000	115.723158	5,538,263.97	114.609000	5,484,942.74	-53,321.23	0.28
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	100.576300	5,028,815.00	43,648.74	0.26
		Base		99.703325	4,985,166.26	100.576300	5,028,815.00	43,648.74	0.26
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	123.109743	12,310,974.27	126.873600	12,687,360.00	376,385.73	0.66
		Base		123.109743	12,310,974.27	126.873600	12,687,360.00	376,385.73	0.66
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.180829	4,959,041.44	128.912100	6,445,605.00	1,486,563.56	0.33
		Base		99.180829	4,959,041.44	128.912100	6,445,605.00	1,486,563.56	0.33
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.761613	9,976,161.28	97.550000	9,755,000.00	-221,161.28	0.51
		Base		99.761613	9,976,161.28	97.550000	9,755,000.00	-221,161.28	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.714155	10,971,415.46	108.450460	10,845,046.00	-126,369.46	0.56
Original Face:		Base	10,000,000.000	109.714155	10,971,415.46	108.450460	10,845,046.00	-126,369.46	0.56
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.915233	5,867,857.63	102.755920	5,587,321.56	-280,536.07	0.29
Original Face:		Base	5,775,000.000	107.915233	5,867,857.63	102.755920	5,587,321.56	-280,536.07	0.29

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,347,848.800	102.780728	4,468,750.64	101.728230	4,422,989.63	-45,761.01	0.23
	Original Face:	Base	10,000,000.000	102.780728	4,468,750.64	101.728230	4,422,989.63	-45,761.01	0.23
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.297654	10,029,765.42	100.732670	10,073,267.00	43,501.58	0.52
	Original Face:	Base	10,000,000.000	100.297654	10,029,765.42	100.732670	10,073,267.00	43,501.58	0.52
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.016846	4,900,842.31	115.315900	5,765,795.00	864,952.69	0.30
		Base		98.016846	4,900,842.31	115.315900	5,765,795.00	864,952.69	0.30
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.94428	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.858300	4,942,915.00	-57,085.00	0.26
		Base		100.000000	5,000,000.00	98.858300	4,942,915.00	-57,085.00	0.26
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.905362	4,995,268.10	97.509000	4,875,450.00	-119,818.10	0.25
		Base		99.905362	4,995,268.10	97.509000	4,875,450.00	-119,818.10	0.25
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.980842	3,499,329.46	100.066100	3,502,313.50	2,984.04	0.18
		Base		99.980842	3,499,329.46	100.066100	3,502,313.50	2,984.04	0.18
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.609516	1,992,190.32	100.733700	2,014,674.00	22,483.68	0.10
		Base		99.609516	1,992,190.32	100.733700	2,014,674.00	22,483.68	0.10
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.882000	2,996,460.00	97.435000	2,923,050.00	-73,410.00	0.15
		Base		99.882000	2,996,460.00	97.435000	2,923,050.00	-73,410.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.985831	2,999,574.92	103.107000	3,093,210.00	93,635.08	0.16
		Base		99.985831	2,999,574.92	103.107000	3,093,210.00	93,635.08	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.671295	4,983,564.77	123.874300	6,193,715.00	1,210,150.23	0.32
		Base		99.671295	4,983,564.77	123.874300	6,193,715.00	1,210,150.23	0.32

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58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.997459	4,999,872.93	100.166080	5,008,304.00	8,431.07	0.26
Original Face:		Base	5,000,000.000	99.997459	4,999,872.93	100.166080	5,008,304.00	8,431.07	0.26
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.787687	4,989,384.33	100.459800	5,022,990.00	33,605.67	0.26
		Base		99.787687	4,989,384.33	100.459800	5,022,990.00	33,605.67	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.979007	9,997,900.70	104.881600	10,488,160.00	490,259.30	0.54
		Base		99.979007	9,997,900.70	104.881600	10,488,160.00	490,259.30	0.54
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	124.415992	12,441,599.18	128.967700	12,896,770.00	455,170.82	0.67
		Base		124.415992	12,441,599.18	128.967700	12,896,770.00	455,170.82	0.67
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	106.649735	3,306,141.77	108.581500	3,366,026.50	59,884.73	0.17
		Base		106.649735	3,306,141.77	108.581500	3,366,026.50	59,884.73	0.17
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.888896	4,994,444.82	96.750000	4,837,500.00	-156,944.82	0.25
		Base		99.888896	4,994,444.82	96.750000	4,837,500.00	-156,944.82	0.25
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.994043	7,499,553.25	99.994043	7,499,553.25	0.00	0.39
		Base		99.994043	7,499,553.25	99.994043	7,499,553.25	0.00	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.964303	2,998,929.09	105.194700	3,155,841.00	156,911.91	0.16
		Base		99.964303	2,998,929.09	105.194700	3,155,841.00	156,911.91	0.16
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.981218	2,999,436.55	100.343700	3,010,311.00	10,874.45	0.16
		Base		99.981218	2,999,436.55	100.343700	3,010,311.00	10,874.45	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.621202	7,969,696.12	102.385000	8,190,800.00	221,103.88	0.43
		Base		99.621202	7,969,696.12	102.385000	8,190,800.00	221,103.88	0.43

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655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.967818	4,998,390.92	104.696900	5,234,845.00	236,454.08	0.27
		Base		99.967818	4,998,390.92	104.696900	5,234,845.00	236,454.08	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	100.646600	4,025,864.00	25,864.00	0.21
		Base		100.000000	4,000,000.00	100.646600	4,025,864.00	25,864.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.877608	4,993,880.39	104.692600	5,234,630.00	240,749.61	0.27
		Base		99.877608	4,993,880.39	104.692600	5,234,630.00	240,749.61	0.27
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.912542	4,995,627.08	99.585400	4,979,270.00	-16,357.08	0.26
		Base		99.912542	4,995,627.08	99.585400	4,979,270.00	-16,357.08	0.26
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	122.968222	3,689,046.66	127.279000	3,818,370.00	129,323.34	0.20
		Base		122.968222	3,689,046.66	127.279000	3,818,370.00	129,323.34	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.596805	4,979,840.25	106.931300	5,346,565.00	366,724.75	0.28
		Base		99.596805	4,979,840.25	106.931300	5,346,565.00	366,724.75	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.850479	2,995,514.37	101.366200	3,040,986.00	45,471.63	0.16
		Base		99.850479	2,995,514.37	101.366200	3,040,986.00	45,471.63	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.944886	9,794,598.87	128.591900	12,602,006.20	2,807,407.33	0.65
		Base		99.944886	9,794,598.87	128.591900	12,602,006.20	2,807,407.33	0.65
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.989310	2,999,679.30	100.729000	3,021,870.00	22,190.70	0.16
		Base		99.989310	2,999,679.30	100.729000	3,021,870.00	22,190.70	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.919153	10,091,915.26	101.425600	10,142,560.00	50,644.74	0.53
		Base		100.919153	10,091,915.26	101.425600	10,142,560.00	50,644.74	0.53

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7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.072048	3,032,161.43	101.748000	3,052,440.00	20,278.57	0.16
		Base		101.072048	3,032,161.43	101.748000	3,052,440.00	20,278.57	0.16
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.753422	5,037,671.12	102.526700	5,126,335.00	88,663.88	0.27
		Base		100.753422	5,037,671.12	102.526700	5,126,335.00	88,663.88	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.654189	3,986,167.56	95.125000	3,805,000.00	-181,167.56	0.20
		Base		99.654189	3,986,167.56	95.125000	3,805,000.00	-181,167.56	0.20
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	113.915000	5,695,750.00	695,750.00	0.30
		Base		100.000000	5,000,000.00	113.915000	5,695,750.00	695,750.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.35206	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.119700	10,011,970.00	11,970.00	0.52
		Base		100.000000	10,000,000.00	100.119700	10,011,970.00	11,970.00	0.52
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.923490	4,996,174.50	98.561000	4,928,050.00	-68,124.50	0.26
		Base		99.923490	4,996,174.50	98.561000	4,928,050.00	-68,124.50	0.26
844895AV4	SOUTHWEST GAS HOLDINGS SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.982923	3,999,316.93	101.643600	4,065,744.00	66,427.07	0.21
		Base		99.982923	3,999,316.93	101.643600	4,065,744.00	66,427.07	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.985573	4,999,278.66	101.044300	5,052,215.00	52,936.34	0.26
		Base		99.985573	4,999,278.66	101.044300	5,052,215.00	52,936.34	0.26
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.898407	4,994,920.33	101.006300	5,050,315.00	55,394.67	0.26
		Base		99.898407	4,994,920.33	101.006300	5,050,315.00	55,394.67	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.34567	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52

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871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.928983	3,997,159.31	103.707200	4,148,288.00	151,128.69	0.22
		Base		99.928983	3,997,159.31	103.707200	4,148,288.00	151,128.69	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.233408	5,461,670.38	126.564000	6,328,200.00	866,529.62	0.33
		Base		109.233408	5,461,670.38	126.564000	6,328,200.00	866,529.62	0.33
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.996884	9,999,688.36	103.969800	10,396,980.00	397,291.64	0.54
		Base		99.996884	9,999,688.36	103.969800	10,396,980.00	397,291.64	0.54
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.816725	4,990,836.27	103.349100	5,167,455.00	176,618.73	0.27
		Base		99.816725	4,990,836.27	103.349100	5,167,455.00	176,618.73	0.27
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.933386	4,996,669.29	100.251100	5,012,555.00	15,885.71	0.26
		Base		99.933386	4,996,669.29	100.251100	5,012,555.00	15,885.71	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.716321	2,991,489.63	106.400000	3,192,000.00	200,510.37	0.17
		Base		99.716321	2,991,489.63	106.400000	3,192,000.00	200,510.37	0.17
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.905934	14,985,890.09	98.188000	14,728,200.00	-257,690.09	0.77
		Base		99.905934	14,985,890.09	98.188000	14,728,200.00	-257,690.09	0.77
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.0	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.36
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.36
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.641710	4,982,085.51	131.831400	6,591,570.00	1,609,484.49	0.34
		Base		99.641710	4,982,085.51	131.831400	6,591,570.00	1,609,484.49	0.34
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	100.125400	10,012,540.00	20,100.75	0.52
		Base		99.924393	9,992,439.25	100.125400	10,012,540.00	20,100.75	0.52

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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	101.101300	5,055,065.00	55,065.00	0.26
		Base		100.000000	5,000,000.00	101.101300	5,055,065.00	55,065.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	103.240490	10,324,048.96	104.328100	10,432,810.00	108,761.04	0.54
		Base		103.240490	10,324,048.96	104.328100	10,432,810.00	108,761.04	0.54
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	110.035926	8,252,694.47	116.847700	8,763,577.50	510,883.03	0.46
		Base		110.035926	8,252,694.47	116.847700	8,763,577.50	510,883.03	0.46
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	119.403419	5,970,170.94	127.289100	6,364,455.00	394,284.06	0.33
		Base		119.403419	5,970,170.94	127.289100	6,364,455.00	394,284.06	0.33
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	121.629302	6,081,465.09	130.285200	6,514,260.00	432,794.91	0.34
		Base		121.629302	6,081,465.09	130.285200	6,514,260.00	432,794.91	0.34
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	111.704063	5,585,203.15	128.531200	6,426,560.00	841,356.85	0.33
		Base		111.704063	5,585,203.15	128.531200	6,426,560.00	841,356.85	0.33
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	12,500,000.000	130.722473	16,340,309.17	134.980500	16,872,562.50	532,253.33	0.88
		Base		130.722473	16,340,309.17	134.980500	16,872,562.50	532,253.33	0.88
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		Local	12,500,000.000	121.456222	15,182,027.81	129.105500	16,138,187.50	956,159.69	0.84
		Base		121.456222	15,182,027.81	129.105500	16,138,187.50	956,159.69	0.84
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		Local	20,000,000.000	137.241354	27,448,270.88	136.691400	27,338,280.00	-109,990.88	1.42
		Base		137.241354	27,448,270.88	136.691400	27,338,280.00	-109,990.88	1.42
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		Local	12,500,000.000	140.384425	17,548,053.14	135.210900	16,901,362.50	-646,690.64	0.88
		Base		140.384425	17,548,053.14	135.210900	16,901,362.50	-646,690.64	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	118.977610	11,897,761.04	135.914100	13,591,410.00	1,693,648.96	0.71
			Base	118.977610	11,897,761.04	135.914100	13,591,410.00	1,693,648.96	0.71
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	140.425221	21,063,783.13	134.125000	20,118,750.00	-945,033.13	1.05
			Base	140.425221	21,063,783.13	134.125000	20,118,750.00	-945,033.13	1.05
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	133.380786	10,003,558.98	129.425800	9,706,935.00	-296,623.98	0.50
			Base	133.380786	10,003,558.98	129.425800	9,706,935.00	-296,623.98	0.50
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	129.001891	9,675,141.79	127.359400	9,551,955.00	-123,186.79	0.50
			Base	129.001891	9,675,141.79	127.359400	9,551,955.00	-123,186.79	0.50
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	133.404233	6,670,211.67	127.789100	6,389,455.00	-280,756.67	0.33
			Base	133.404233	6,670,211.67	127.789100	6,389,455.00	-280,756.67	0.33
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	139.991382	13,999,138.16	138.085900	13,808,590.00	-190,548.16	0.72
			Base	139.991382	13,999,138.16	138.085900	13,808,590.00	-190,548.16	0.72
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	150.570447	15,057,044.74	141.379000	14,137,900.00	-919,144.74	0.73
			Base	150.570447	15,057,044.74	141.379000	14,137,900.00	-919,144.74	0.73
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.591345	3,014,783.62	134.043000	3,351,075.00	336,291.38	0.17
			Base	120.591345	3,014,783.62	134.043000	3,351,075.00	336,291.38	0.17
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.913968	4,995,698.40	100.535200	5,026,760.00	31,061.60	0.26
			Base	99.913968	4,995,698.40	100.535200	5,026,760.00	31,061.60	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.851983	4,992,599.17	101.429700	5,071,485.00	78,885.83	0.26
			Base	99.851983	4,992,599.17	101.429700	5,071,485.00	78,885.83	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
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.997386	2,599,934.65	99.351600	2,483,790.00	-116,144.65	0.13
			Base	103.997386	2,599,934.65	99.351600	2,483,790.00	-116,144.65	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.006148	10,100,614.77	104.543000	10,454,300.00	353,685.23	0.54
			Base	101.006148	10,100,614.77	104.543000	10,454,300.00	353,685.23	0.54
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	102.408583	5,120,429.14	103.043000	5,152,150.00	31,720.86	0.27
			Base	102.408583	5,120,429.14	103.043000	5,152,150.00	31,720.86	0.27
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.591508	4,979,575.42	98.613000	4,930,650.00	-48,925.42	0.26
			Base	99.591508	4,979,575.42	98.613000	4,930,650.00	-48,925.42	0.26
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
			Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	100.405280	7,530,395.98	100.405280	7,530,395.98	0.00	0.39
			Base	100.405280	7,530,395.98	100.405280	7,530,395.98	0.00	0.39
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	100.779815	7,558,486.12	100.851500	7,563,862.50	5,376.38	0.39
			Base	100.779815	7,558,486.12	100.851500	7,563,862.50	5,376.38	0.39
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.102889	5,005,144.44	101.164100	5,058,205.00	53,060.56	0.26
			Base	100.102889	5,005,144.44	101.164100	5,058,205.00	53,060.56	0.26

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912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	101.823421	5,091,171.05	101.710900	5,085,545.00	-5,626.05	0.26
			Base	101.823421	5,091,171.05	101.710900	5,085,545.00	-5,626.05	0.26
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	106.485913	5,324,295.63	105.378900	5,268,945.00	-55,350.63	0.27
			Base	106.485913	5,324,295.63	105.378900	5,268,945.00	-55,350.63	0.27
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.355320	5,067,765.99	101.816400	5,090,820.00	23,054.01	0.26
			Base	101.355320	5,067,765.99	101.816400	5,090,820.00	23,054.01	0.26
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.619798	4,980,989.88	99.199200	4,959,960.00	-21,029.88	0.26
			Base	99.619798	4,980,989.88	99.199200	4,959,960.00	-21,029.88	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.571909	4,978,595.43	97.847700	4,892,385.00	-86,210.43	0.25
			Base	99.571909	4,978,595.43	97.847700	4,892,385.00	-86,210.43	0.25
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.688805	4,984,440.25	98.976600	4,948,830.00	-35,610.25	0.26
			Base	99.688805	4,984,440.25	98.976600	4,948,830.00	-35,610.25	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.946752	4,997,337.62	99.984400	4,999,220.00	1,882.38	0.26
			Base	99.946752	4,997,337.62	99.984400	4,999,220.00	1,882.38	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.039869	4,951,993.46	97.480500	4,874,025.00	-77,968.46	0.25
			Base	99.039869	4,951,993.46	97.480500	4,874,025.00	-77,968.46	0.25
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.570433	7,467,782.48	98.808600	7,410,645.00	-57,137.48	0.39
			Base	99.570433	7,467,782.48	98.808600	7,410,645.00	-57,137.48	0.39
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		104,415.000	Local	101.822296	106,317.75	101.331100	105,804.87	-512.88	0.01
Original Face:		100,000.000	Base	101.822296	106,317.75	101.331100	105,804.87	-512.88	0.01

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912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.956727	4,997,836.36	100.640600	5,032,030.00	34,193.64	0.26
		Base		99.956727	4,997,836.36	100.640600	5,032,030.00	34,193.64	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.972198	6,998,053.88	104.616900	7,323,183.00	325,129.12	0.38
		Base		99.972198	6,998,053.88	104.616900	7,323,183.00	325,129.12	0.38
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.594478	9,952,489.22	104.478760	9,664,285.30	-288,203.92	0.50
	Original Face:	Base	9,250,000.000	107.594478	9,952,489.22	104.478760	9,664,285.30	-288,203.92	0.50
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.711197	5,085,559.83	104.368130	5,218,406.50	132,846.67	0.27
	Original Face:	Base	5,000,000.000	101.711197	5,085,559.83	104.368130	5,218,406.50	132,846.67	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.625290	5,131,264.48	100.956730	5,047,836.50	-83,427.98	0.26
	Original Face:	Base	5,000,000.000	102.625290	5,131,264.48	100.956730	5,047,836.50	-83,427.98	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.049652	7,477,674.26	103.054000	7,625,996.00	148,321.74	0.40
	Original Face:	Base	7,400,000.000	101.049652	7,477,674.26	103.054000	7,625,996.00	148,321.74	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	982,503.320	99.999636	982,499.74	99.689270	979,450.39	-3,049.35	0.05
	Original Face:	Base	2,000,000.000	99.999636	982,499.74	99.689270	979,450.39	-3,049.35	0.05
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.993551	4,999,677.53	99.993551	4,999,677.53	0.00	0.26
		Base		99.993551	4,999,677.53	99.993551	4,999,677.53	0.00	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.904901	4,995,245.05	123.582400	6,179,120.00	1,183,874.95	0.32
		Base		99.904901	4,995,245.05	123.582400	6,179,120.00	1,183,874.95	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.908674	4,995,433.72	97.440000	4,872,000.00	-123,433.72	0.25
		Base		99.908674	4,995,433.72	97.440000	4,872,000.00	-123,433.72	0.25

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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
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	99.886900	4,994,345.00	-5,655.00	0.26
		Base		100.000000	5,000,000.00	99.886900	4,994,345.00	-5,655.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.981207	9,998,120.70	98.997000	9,899,700.00	-98,420.70	0.51
		Base		99.981207	9,998,120.70	98.997000	9,899,700.00	-98,420.70	0.51
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.28167	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.083000	15,312,450.00	312,450.00	0.80
		Base		100.000000	15,000,000.00	102.083000	15,312,450.00	312,450.00	0.80
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,654,269.200	99.997629	2,654,206.27	99.780420	2,648,440.96	-5,765.31	0.14
	Original Face:	Base	3,500,000.000	99.997629	2,654,206.27	99.780420	2,648,440.96	-5,765.31	0.14
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.736080	5,186,804.00	102.490770	5,124,538.50	-62,265.50	0.27
	Original Face:	Base	5,000,000.000	103.736080	5,186,804.00	102.490770	5,124,538.50	-62,265.50	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.640048	6,974,803.37	95.559000	6,689,130.00	-285,673.37	0.35
		Base		99.640048	6,974,803.37	95.559000	6,689,130.00	-285,673.37	0.35
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.93733	26 Sep 2017		
		Local	10,000,000.000	99.338728	9,933,872.76	99.690010	9,969,001.00	35,128.24	0.52
		Base		99.338728	9,933,872.76	99.690010	9,969,001.00	35,128.24	0.52
US DOLLAR Total									
		Local	1,766,587,870.790		1,850,205,329.75		1,872,597,143.19	22,391,813.44	97.30
	Original Face:	Base	1,620,589,038.000		1,850,205,329.75		1,872,597,143.19	22,391,813.44	97.30
FIXED INCOME Total									
		Base	1,766,587,870.790		1,850,205,329.75		1,872,597,143.19	22,391,813.44	97.30
	Original Face:		1,620,589,038.000						

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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								
		1,808,440,168.280	Base	1,892,005,950.05		1,914,396,189.98	22,390,239.93	100.00
Original Face:		1,620,589,038.000						

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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								
		Local	362,305.290	1.000000	362,305.29	1.000000	362,305.29	0.00	0.12
		Base		1.000000	362,305.29	1.000000	362,305.29	0.00	0.12
US DOLLAR Total									
		Local	362,305.290		362,305.29		362,305.29	0.00	0.12
		Base			362,305.29		362,305.29	0.00	0.12
CASH Total									
		Base	362,305.290		362,305.29		362,305.29	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.85
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.85
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.518778	2,985,563.33	99.547800	2,986,434.00	870.67	1.02
		Base		99.518778	2,985,563.33	99.547800	2,986,434.00	870.67	1.02
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.446945	3,977,877.78	99.500239	3,980,009.56	2,131.78	1.36
		Base		99.446945	3,977,877.78	99.500239	3,980,009.56	2,131.78	1.36
92828CQ78	VISA INC					0.75	07 Mar 2017		
		Local	10,000,000.000	99.929167	9,992,916.67	99.929167	9,992,916.67	0.00	3.40
		Base		99.929167	9,992,916.67	99.929167	9,992,916.67	0.00	3.40
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		Local	15,002,000.000	100.000000	15,002,000.00	100.000000	15,002,000.00	0.00	5.11
		Base		100.000000	15,002,000.00	100.000000	15,002,000.00	0.00	5.11

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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
US DOLLAR Total									
		34,502,000.000	Local		34,458,357.78		34,461,360.23	3,002.45	11.74
			Base		34,458,357.78		34,461,360.23	3,002.45	11.74
CASH EQUIVALENT Total									
		34,502,000.000	Base		34,458,357.78		34,461,360.23	3,002.45	11.74
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.62306	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	99.751200	498,756.00	-1,244.00	0.17
			Base	100.000000	500,000.00	99.751200	498,756.00	-1,244.00	0.17
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.909126	2,038,182.51	99.588300	1,991,766.00	-46,416.51	0.68
			Base	101.909126	2,038,182.51	99.588300	1,991,766.00	-46,416.51	0.68
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	102.831252	514,156.26	102.714500	513,572.50	-583.76	0.17
			Base	102.831252	514,156.26	102.714500	513,572.50	-583.76	0.17
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		2,000,000.000	Local	99.881000	1,997,620.00	99.165600	1,983,312.00	-14,308.00	0.68
			Base	99.881000	1,997,620.00	99.165600	1,983,312.00	-14,308.00	0.68
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.609	30 Oct 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.157200	2,003,144.00	3,144.00	0.68
			Base	100.000000	2,000,000.00	100.157200	2,003,144.00	3,144.00	0.68
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.28594	01 Feb 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.242300	2,004,846.00	4,846.00	0.68
			Base	100.000000	2,000,000.00	100.242300	2,004,846.00	4,846.00	0.68
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.20206	06 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.004900	5,000,245.00	245.00	1.70
			Base	100.000000	5,000,000.00	100.004900	5,000,245.00	245.00	1.70

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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
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.09833	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.182750	3,005,482.50	5,482.50	1.02
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.182750	3,005,482.50	5,482.50	1.02
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.67372	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.355800	3,010,674.00	10,674.00	1.03
		Base		100.000000	3,000,000.00	100.355800	3,010,674.00	10,674.00	1.03
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.959002	499,795.01	100.071100	500,355.50	560.49	0.17
		Base		99.959002	499,795.01	100.071100	500,355.50	560.49	0.17
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	1,000,000.000	99.953659	999,536.59	100.360200	1,003,602.00	4,065.41	0.34
		Base		99.953659	999,536.59	100.360200	1,003,602.00	4,065.41	0.34
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.990795	1,999,815.89	99.541200	1,990,824.00	-8,991.89	0.68
		Base		99.990795	1,999,815.89	99.541200	1,990,824.00	-8,991.89	0.68
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.850603	1,997,012.06	99.869000	1,997,380.00	367.94	0.68
		Base		99.850603	1,997,012.06	99.869000	1,997,380.00	367.94	0.68
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.760017	1,995,200.33	97.887700	1,957,754.00	-37,446.33	0.67
		Base		99.760017	1,995,200.33	97.887700	1,957,754.00	-37,446.33	0.67
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.967926	999,679.26	100.645710	1,006,457.10	6,777.84	0.34
Original Face:		Base	1,000,000.000	99.967926	999,679.26	100.645710	1,006,457.10	6,777.84	0.34
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.43833	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.998410	2,019,968.20	19,968.20	0.69
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.998410	2,019,968.20	19,968.20	0.69
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.46639	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.116900	4,004,676.00	4,676.00	1.36
		Base		100.000000	4,000,000.00	100.116900	4,004,676.00	4,676.00	1.36

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14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	599,568.250	99.997602	599,553.87	99.982080	599,460.81	-93.06	0.20
Original Face:		Base	2,000,000.000	99.997602	599,553.87	99.982080	599,460.81	-93.06	0.20
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.21833	15 Nov 2018		
		Local	599,568.250	100.000000	599,568.25	100.055130	599,898.79	330.54	0.20
Original Face:		Base	2,000,000.000	100.000000	599,568.25	100.055130	599,898.79	330.54	0.20
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,169,727.700	99.988249	2,169,472.74	100.014910	2,170,051.21	578.47	0.74
Original Face:		Base	2,500,000.000	99.988249	2,169,472.74	100.014910	2,170,051.21	578.47	0.74
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.958550	499,792.75	99.716300	498,581.50	-1,211.25	0.17
		Base		99.958550	499,792.75	99.716300	498,581.50	-1,211.25	0.17
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.200481	1,042,085.00	99.914080	1,039,106.43	-2,978.57	0.35
Original Face:		Base	1,040,000.000	100.200481	1,042,085.00	99.914080	1,039,106.43	-2,978.57	0.35
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.991014	1,999,820.28	99.791140	1,995,822.80	-3,997.48	0.68
Original Face:		Base	2,000,000.000	99.991014	1,999,820.28	99.791140	1,995,822.80	-3,997.48	0.68
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.933100	4,996,655.00	-3,345.00	1.70
		Base		100.000000	5,000,000.00	99.933100	4,996,655.00	-3,345.00	1.70
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	100.156500	3,004,695.00	4,695.00	1.02
		Base		100.000000	3,000,000.00	100.156500	3,004,695.00	4,695.00	1.02
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.750000	997,500.00	-2,500.00	0.34
		Base		100.000000	1,000,000.00	99.750000	997,500.00	-2,500.00	0.34
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.59094	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.233200	1,002,332.00	2,332.00	0.34
		Base		100.000000	1,000,000.00	100.233200	1,002,332.00	2,332.00	0.34

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24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.972096	499,860.48	100.030000	500,150.00	289.52	0.17
		Base		99.972096	499,860.48	100.030000	500,150.00	289.52	0.17
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.27511	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.054000	4,002,160.00	2,160.00	1.36
		Base		100.000000	4,000,000.00	100.054000	4,002,160.00	2,160.00	1.36
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.990002	999,900.02	99.842770	998,427.70	-1,472.32	0.34
Original Face:		Base	1,000,000.000	99.990002	999,900.02	99.842770	998,427.70	-1,472.32	0.34
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.992664	1,999,853.27	99.992664	1,999,853.27	0.00	0.68
		Base		99.992664	1,999,853.27	99.992664	1,999,853.27	0.00	0.68
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.980566	499,902.83	99.999600	499,998.00	95.17	0.17
		Base		99.980566	499,902.83	99.999600	499,998.00	95.17	0.17
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.369800	1,003,698.00	3,698.00	0.34
		Base		100.000000	1,000,000.00	100.369800	1,003,698.00	3,698.00	0.34
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,836,795.670	99.988477	1,836,584.01	100.059090	1,837,881.03	1,297.02	0.63
Original Face:		Base	2,000,000.000	99.988477	1,836,584.01	100.059090	1,837,881.03	1,297.02	0.63
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.219500	2,004,390.00	4,390.00	0.68
		Base		100.000000	2,000,000.00	100.219500	2,004,390.00	4,390.00	0.68
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	30,709.440	100.982239	31,011.08	103.354443	31,739.57	728.49	0.01
Original Face:		Base	1,100,000.000	100.982239	31,011.08	103.354443	31,739.57	728.49	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	981,000.210	103.820445	1,018,478.78	105.913751	1,039,014.12	20,535.34	0.35
Original Face:		Base	2,090,000.000	103.820445	1,018,478.78	105.913751	1,039,014.12	20,535.34	0.35

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3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	26,895.050	100.188696	26,945.80	101.778615	27,373.41	427.61	0.01
Original Face:		Base	1,500,000.000	100.188696	26,945.80	101.778615	27,373.41	427.61	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	8,974.010	100.559839	9,024.25	100.534451	9,021.97	-2.28	0.00
Original Face:		Base	1,500,000.000	100.559839	9,024.25	100.534451	9,021.97	-2.28	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	6,702.350	101.349676	6,792.81	105.504855	7,071.30	278.49	0.00
Original Face:		Base	250,000.000	101.349676	6,792.81	105.504855	7,071.30	278.49	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	79,371.600	100.138740	79,481.72	106.005354	84,138.15	4,656.43	0.03
Original Face:		Base	1,000,000.000	100.138740	79,481.72	106.005354	84,138.15	4,656.43	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	97,385.550	100.838677	98,202.30	105.792103	103,026.22	4,823.92	0.04
Original Face:		Base	2,206,300.000	100.838677	98,202.30	105.792103	103,026.22	4,823.92	0.04
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,251,573.650	101.753620	1,273,521.50	102.694706	1,285,299.88	11,778.38	0.44
Original Face:		Base	5,000,000.000	101.753620	1,273,521.50	102.694706	1,285,299.88	11,778.38	0.44
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,999,197.600	102.469054	3,073,249.41	101.161085	3,034,020.83	-39,228.58	1.03
Original Face:		Base	5,000,000.000	102.469054	3,073,249.41	101.161085	3,034,020.83	-39,228.58	1.03
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	77,248.030	101.411466	78,338.36	106.015554	81,894.93	3,556.57	0.03
Original Face:		Base	1,000,000.000	101.411466	78,338.36	106.015554	81,894.93	3,556.57	0.03
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	742,050.720	101.657306	754,348.77	104.961164	778,865.07	24,516.30	0.27
Original Face:		Base	6,000,000.000	101.657306	754,348.77	104.961164	778,865.07	24,516.30	0.27
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	720,754.850	102.161904	736,336.88	104.298398	751,735.76	15,398.88	0.26
Original Face:		Base	5,000,000.000	102.161904	736,336.88	104.298398	751,735.76	15,398.88	0.26

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,439,778.050	104.200705	2,542,265.93	102.674230	2,505,023.33	-37,242.60	0.85
Original Face:		Base	5,000,000.000	104.200705	2,542,265.93	102.674230	2,505,023.33	-37,242.60	0.85
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,656,361.750	104.130776	1,724,782.34	105.409321	1,745,959.67	21,177.33	0.59
Original Face:		Base	5,700,000.000	104.130776	1,724,782.34	105.409321	1,745,959.67	21,177.33	0.59
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	775,563.480	103.812172	805,129.29	105.882590	821,186.70	16,057.41	0.28
Original Face:		Base	2,000,000.000	103.812172	805,129.29	105.882590	821,186.70	16,057.41	0.28
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	100.138400	1,001,384.00	1,384.00	0.34
		Base		100.000000	1,000,000.00	100.138400	1,001,384.00	1,384.00	0.34
3130AAHW1	FEDERAL HOME LOAN BANK BONDS 06/20 1.875					1.875	30 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.116400	5,005,820.00	5,820.00	1.70
		Base		100.000000	5,000,000.00	100.116400	5,005,820.00	5,820.00	1.70
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.0	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.733700	1,994,674.00	-5,326.00	0.68
		Base		100.000000	2,000,000.00	99.733700	1,994,674.00	-5,326.00	0.68
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.266911	2,907,740.41	100.307800	2,908,926.20	1,185.79	0.99
		Base		100.266911	2,907,740.41	100.307800	2,908,926.20	1,185.79	0.99
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.911600	3,996,464.00	-3,536.00	1.36
		Base		100.000000	4,000,000.00	99.911600	3,996,464.00	-3,536.00	1.36
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.959666	999,596.66	100.264000	1,002,640.00	3,043.34	0.34
		Base		99.959666	999,596.66	100.264000	1,002,640.00	3,043.34	0.34
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.920890	1,978,417.80	99.768100	1,995,362.00	16,944.20	0.68
		Base		98.920890	1,978,417.80	99.768100	1,995,362.00	16,944.20	0.68

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3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.343849	1,013,438.49	100.373710	1,003,737.10	-9,701.39	0.34
Original Face:		Base	1,000,000.000	101.343849	1,013,438.49	100.373710	1,003,737.10	-9,701.39	0.34
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.86789	25 Apr 2020		
		Local	828,474.230	99.977187	828,285.23	100.112030	829,402.37	1,117.14	0.28
Original Face:		Base	1,000,000.000	99.977187	828,285.23	100.112030	829,402.37	1,117.14	0.28
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	41,789.710	99.747402	41,684.15	102.590478	42,872.26	1,188.11	0.01
Original Face:		Base	2,360,770.000	99.747402	41,684.15	102.590478	42,872.26	1,188.11	0.01
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.318436	2,507,960.89	100.165530	2,504,138.25	-3,822.64	0.85
Original Face:		Base	2,500,000.000	100.318436	2,507,960.89	100.165530	2,504,138.25	-3,822.64	0.85
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.540129	1,990,802.58	96.402100	1,928,042.00	-62,760.58	0.66
		Base		99.540129	1,990,802.58	96.402100	1,928,042.00	-62,760.58	0.66
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	814,259.910	101.638645	827,602.74	101.113786	823,329.02	-4,273.72	0.28
Original Face:		Base	1,500,000.000	101.638645	827,602.74	101.113786	823,329.02	-4,273.72	0.28
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	84,452.000	100.696289	85,040.03	106.719263	90,126.55	5,086.52	0.03
Original Face:		Base	2,500,000.000	100.696289	85,040.03	106.719263	90,126.55	5,086.52	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	106,493.330	101.684444	108,287.15	107.707672	114,701.49	6,414.34	0.04
Original Face:		Base	983,845.000	101.684444	108,287.15	107.707672	114,701.49	6,414.34	0.04
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	90,558.950	100.768019	91,254.46	106.719355	96,643.93	5,389.47	0.03
Original Face:		Base	1,800,000.000	100.768019	91,254.46	106.719355	96,643.93	5,389.47	0.03
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	168,716.750	102.163620	172,367.14	103.323554	174,324.14	1,957.00	0.06
Original Face:		Base	3,350,000.000	102.163620	172,367.14	103.323554	174,324.14	1,957.00	0.06

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31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	14,077.500	100.496750	14,147.43	101.220097	14,249.26	101.83	0.00
Original Face:		Base	1,500,000.000	100.496750	14,147.43	101.220097	14,249.26	101.83	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,315,085.860	104.207730	2,412,498.42	105.318527	2,438,214.33	25,715.91	0.83
Original Face:		Base	5,200,000.000	104.207730	2,412,498.42	105.318527	2,438,214.33	25,715.91	0.83
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,128,011.490	101.892105	1,149,354.65	101.113071	1,140,567.06	-8,787.59	0.39
Original Face:		Base	2,680,283.000	101.892105	1,149,354.65	101.113071	1,140,567.06	-8,787.59	0.39
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	7,153,047.300	102.772105	7,351,337.30	101.113830	7,232,720.09	-118,617.21	2.46
Original Face:		Base	15,000,000.000	102.772105	7,351,337.30	101.113830	7,232,720.09	-118,617.21	2.46
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	314,894.040	102.771110	323,620.10	106.967201	336,833.34	13,213.24	0.11
Original Face:		Base	1,500,000.000	102.771110	323,620.10	106.967201	336,833.34	13,213.24	0.11
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	352,257.700	101.682234	358,183.50	104.702074	368,821.12	10,637.62	0.13
Original Face:		Base	3,200,000.000	101.682234	358,183.50	104.702074	368,821.12	10,637.62	0.13
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	277,565.110	103.668696	287,748.13	104.254544	289,374.24	1,626.11	0.10
Original Face:		Base	765,534.000	103.668696	287,748.13	104.254544	289,374.24	1,626.11	0.10
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,229,441.900	102.767043	2,291,131.51	101.111830	2,254,229.50	-36,902.01	0.77
Original Face:		Base	5,157,070.000	102.767043	2,291,131.51	101.111830	2,254,229.50	-36,902.01	0.77
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	404,657.450	101.975995	412,653.46	105.961066	428,779.35	16,125.89	0.15
Original Face:		Base	5,000,000.000	101.975995	412,653.46	105.961066	428,779.35	16,125.89	0.15
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	718,034.850	102.684366	737,309.53	104.784902	752,392.11	15,082.58	0.26
Original Face:		Base	5,000,000.000	102.684366	737,309.53	104.784902	752,392.11	15,082.58	0.26

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	598,925.180	103.961999	622,654.59	105.379860	631,146.52	8,491.93	0.21
Original Face:		Base	2,000,000.000	103.961999	622,654.59	105.379860	631,146.52	8,491.93	0.21
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	557,916.600	103.779067	579,000.64	107.483148	599,666.32	20,665.68	0.20
Original Face:		Base	5,000,000.000	103.779067	579,000.64	107.483148	599,666.32	20,665.68	0.20
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,289,343.370	107.473069	3,535,158.27	107.947008	3,550,747.75	15,589.48	1.21
Original Face:		Base	14,750,000.000	107.473069	3,535,158.27	107.947008	3,550,747.75	15,589.48	1.21
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	431,941.660	101.503175	438,434.50	102.903094	444,481.33	6,046.83	0.15
Original Face:		Base	2,000,000.000	101.503175	438,434.50	102.903094	444,481.33	6,046.83	0.15
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.986687	4,999,334.34	99.972750	4,998,637.50	-696.84	1.70
Original Face:		Base	5,000,000.000	99.986687	4,999,334.34	99.972750	4,998,637.50	-696.84	1.70
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.16833	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.139030	4,255,908.78	5,908.78	1.45
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.139030	4,255,908.78	5,908.78	1.45
345397XN8	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551					2.551	05 Oct 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.581200	1,005,812.00	5,812.00	0.34
		Base		100.000000	1,000,000.00	100.581200	1,005,812.00	5,812.00	0.34
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.58928	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.747400	1,017,474.00	17,474.00	0.35
		Base		100.000000	1,000,000.00	101.747400	1,017,474.00	17,474.00	0.35
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.902614	499,513.07	99.877900	499,389.50	-123.57	0.17
		Base		99.902614	499,513.07	99.877900	499,389.50	-123.57	0.17
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.996882	499,984.41	99.996882	499,984.41	0.00	0.17
		Base		99.996882	499,984.41	99.996882	499,984.41	0.00	0.17

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36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.44806	07 Dec 2017		
		Local	1,000,000.000	99.939681	999,396.81	99.840900	998,409.00	-987.81	0.34
		Base		99.939681	999,396.81	99.840900	998,409.00	-987.81	0.34
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	105.316204	2,106,324.07	105.335500	2,106,710.00	385.93	0.72
		Base		105.316204	2,106,324.07	105.335500	2,106,710.00	385.93	0.72
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.56667	04 Jun 2017		
		Local	2,000,000.000	100.100899	2,002,017.97	100.145700	2,002,914.00	896.03	0.68
		Base		100.100899	2,002,017.97	100.145700	2,002,914.00	896.03	0.68
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.147999	1,001,479.99	100.700900	1,007,009.00	5,529.01	0.34
		Base		100.147999	1,001,479.99	100.700900	1,007,009.00	5,529.01	0.34
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.975023	7,998,001.83	99.474800	7,957,984.00	-40,017.83	2.71
		Base		99.975023	7,998,001.83	99.474800	7,957,984.00	-40,017.83	2.71
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,181,494.320	98.723833	3,140,893.15	98.419060	3,131,196.80	-9,696.35	1.07
Original Face:		Base	4,000,000.000	98.723833	3,140,893.15	98.419060	3,131,196.80	-9,696.35	1.07
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,550,183.210	99.036666	1,535,249.77	97.270720	1,507,874.37	-27,375.40	0.51
Original Face:		Base	1,900,000.000	99.036666	1,535,249.77	97.270720	1,507,874.37	-27,375.40	0.51
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.992243	999,922.43	100.478700	1,004,787.00	4,864.57	0.34
		Base		99.992243	999,922.43	100.478700	1,004,787.00	4,864.57	0.34
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.506221	6,030,373.26	100.403700	6,024,222.00	-6,151.26	2.05
		Base		100.506221	6,030,373.26	100.403700	6,024,222.00	-6,151.26	2.05
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.998788	499,993.94	99.998788	499,993.94	0.00	0.17
		Base		99.998788	499,993.94	99.998788	499,993.94	0.00	0.17

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459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.969000	499,845.00	-155.00	0.17
		Base		100.000000	500,000.00	99.969000	499,845.00	-155.00	0.17
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.482200	502,411.00	2,411.00	0.17
		Base		100.000000	500,000.00	100.482200	502,411.00	2,411.00	0.17
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.971061	1,999,421.22	100.305800	2,006,116.00	6,694.78	0.68
		Base		99.971061	1,999,421.22	100.305800	2,006,116.00	6,694.78	0.68
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	740,437.250	100.019626	740,582.57	99.956640	740,116.20	-466.37	0.25
Original Face:		Base	3,800,000.000	100.019626	740,582.57	99.956640	740,116.20	-466.37	0.25
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.968330	4,998,416.48	99.879300	4,993,965.00	-4,451.48	1.70
		Base		99.968330	4,998,416.48	99.879300	4,993,965.00	-4,451.48	1.70
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.37306	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.537700	502,688.50	2,688.50	0.17
		Base		100.000000	500,000.00	100.537700	502,688.50	2,688.50	0.17
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.965396	999,653.96	99.832900	998,329.00	-1,324.96	0.34
		Base		99.965396	999,653.96	99.832900	998,329.00	-1,324.96	0.34
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	1,207,447.920	100.000000	1,207,447.92	99.998260	1,207,426.91	-21.01	0.41
Original Face:		Base	5,000,000.000	100.000000	1,207,447.92	99.998260	1,207,426.91	-21.01	0.41
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.25733	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.805000	5,544,275.00	44,275.00	1.89
		Base		100.000000	5,500,000.00	100.805000	5,544,275.00	44,275.00	1.89
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.988512	2,999,655.37	100.236100	3,007,083.00	7,427.63	1.02
		Base		99.988512	2,999,655.37	100.236100	3,007,083.00	7,427.63	1.02

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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	100.276400	1,504,146.00	4,146.00	0.51
		Base		100.000000	1,500,000.00	100.276400	1,504,146.00	4,146.00	0.51
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.624375	8,049,949.98	99.921800	7,993,744.00	-56,205.98	2.72
		Base		100.624375	8,049,949.98	99.921800	7,993,744.00	-56,205.98	2.72
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.913649	1,998,272.98	98.517800	1,970,356.00	-27,916.98	0.67
		Base		99.913649	1,998,272.98	98.517800	1,970,356.00	-27,916.98	0.67
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.080013	1,125,900.15	100.247000	1,127,778.75	1,878.60	0.38
		Base		100.080013	1,125,900.15	100.247000	1,127,778.75	1,878.60	0.38
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.984168	4,999,208.40	99.762300	4,988,115.00	-11,093.40	1.70
		Base		99.984168	4,999,208.40	99.762300	4,988,115.00	-11,093.40	1.70
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.982026	2,999,460.78	99.637950	2,989,138.50	-10,322.28	1.02
Original Face:		Base	3,000,000.000	99.982026	2,999,460.78	99.637950	2,989,138.50	-10,322.28	1.02
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.997809	999,978.09	99.997809	999,978.09	0.00	0.34
		Base		99.997809	999,978.09	99.997809	999,978.09	0.00	0.34
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.340800	3,010,224.00	99.552000	2,986,560.00	-23,664.00	1.02
		Base		100.340800	3,010,224.00	99.552000	2,986,560.00	-23,664.00	1.02
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.934156	999,341.56	100.056700	1,000,567.00	1,225.44	0.34
		Base		99.934156	999,341.56	100.056700	1,000,567.00	1,225.44	0.34
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.75928	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.471400	4,018,856.00	18,856.00	1.37
		Base		100.000000	4,000,000.00	100.471400	4,018,856.00	18,856.00	1.37

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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
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.077355	4,003,094.21	100.077355	4,003,094.21	0.00	1.36
		Base		100.077355	4,003,094.21	100.077355	4,003,094.21	0.00	1.36
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996436	499,982.18	99.620560	498,102.80	-1,879.38	0.17
Original Face:		Base	500,000.000	99.996436	499,982.18	99.620560	498,102.80	-1,879.38	0.17
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.992998	499,964.99	99.992998	499,964.99	0.00	0.17
		Base		99.992998	499,964.99	99.992998	499,964.99	0.00	0.17
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.048746	500,243.73	100.072100	500,360.50	116.77	0.17
		Base		100.048746	500,243.73	100.072100	500,360.50	116.77	0.17
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	101.005781	3,030,173.42	100.440000	3,013,200.00	-16,973.42	1.03
		Base		101.005781	3,030,173.42	100.440000	3,013,200.00	-16,973.42	1.03
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.992198	499,960.99	100.020000	500,100.00	139.01	0.17
		Base		99.992198	499,960.99	100.020000	500,100.00	139.01	0.17
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.966754	499,833.77	100.771900	503,859.50	4,025.73	0.17
		Base		99.966754	499,833.77	100.771900	503,859.50	4,025.73	0.17
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	97.847900	4,892,395.00	-107,605.00	1.67
		Base		100.000000	5,000,000.00	97.847900	4,892,395.00	-107,605.00	1.67
90327CAA8	USAA AUTO OWNER TRUST USAOT 2016 1 A1					0.68	15 Sep 2017		
		Local	1,019,097.130	100.000000	1,019,097.13	100.000120	1,019,098.35	1.22	0.35
Original Face:		Base	3,000,000.000	100.000000	1,019,097.13	100.000120	1,019,098.35	1.22	0.35
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.0	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.70
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.70

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Base Currency: 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	99.992433	999,924.33	100.125400	1,001,254.00	1,329.67	0.34
		Base		99.992433	999,924.33	100.125400	1,001,254.00	1,329.67	0.34
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.897562	998,975.62	100.058600	1,000,586.00	1,610.38	0.34
		Base		99.897562	998,975.62	100.058600	1,000,586.00	1,610.38	0.34
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.68	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.36
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.36
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.23344	15 Jun 2017		
		Local	1,000,000.000	99.808444	998,084.44	100.036000	1,000,360.00	2,275.56	0.34
		Base		99.808444	998,084.44	100.036000	1,000,360.00	2,275.56	0.34
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.747308	2,034,946.15	100.896800	2,017,936.00	-17,010.15	0.69
		Base		101.747308	2,034,946.15	100.896800	2,017,936.00	-17,010.15	0.69
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.981207	2,999,436.21	98.997300	2,969,919.00	-29,517.21	1.01
		Base		99.981207	2,999,436.21	98.997300	2,969,919.00	-29,517.21	1.01
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	97.780842	977,808.42	97.235500	972,355.00	-5,453.42	0.33
		Base		97.780842	977,808.42	97.235500	972,355.00	-5,453.42	0.33
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.017288	1,000,172.88	100.232800	1,002,328.00	2,155.12	0.34
		Base		100.017288	1,000,172.88	100.232800	1,002,328.00	2,155.12	0.34
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.966135	999,661.35	99.918200	999,182.00	-479.35	0.34
		Base		99.966135	999,661.35	99.918200	999,182.00	-479.35	0.34
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.20206	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.933800	1,998,676.00	-1,324.00	0.68
		Base		100.000000	2,000,000.00	99.933800	1,998,676.00	-1,324.00	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					1.45083	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.296000	4,011,840.00	11,840.00	1.37
		Base		100.000000	4,000,000.00	100.296000	4,011,840.00	11,840.00	1.37
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	758,362.600	99.997630	758,344.63	99.780420	756,697.39	-1,647.24	0.26
Original Face:		Base	1,000,000.000	99.997630	758,344.63	99.780420	756,697.39	-1,647.24	0.26
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.266502	2,005,330.03	100.142290	2,002,845.80	-2,484.23	0.68
Original Face:		Base	2,000,000.000	100.266502	2,005,330.03	100.142290	2,002,845.80	-2,484.23	0.68
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.679056	3,987,162.25	99.667250	3,986,690.00	-472.25	1.36
Original Face:		Base	4,000,000.000	99.679056	3,987,162.25	99.667250	3,986,690.00	-472.25	1.36
US DOLLAR Total									
		Local	257,791,193.530		259,113,205.62		258,794,302.67	-318,902.95	88.14
Original Face:		Base	186,083,802.000		259,113,205.62		258,794,302.67	-318,902.95	88.14
FIXED INCOME Total									
		Base	257,791,193.530		259,113,205.62		258,794,302.67	-318,902.95	88.14
Original Face:			186,083,802.000						

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		292,655,498.820	Base	293,933,868.69		293,617,968.19	-315,900.50	100.00
Original Face:		186,083,802.000						

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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	586,501.890	1.000000	586,501.89	1.000000	586,501.89	0.00	0.43
		Base		1.000000	586,501.89	1.000000	586,501.89	0.00	0.43
US DOLLAR Total									
		Local	586,501.890		586,501.89		586,501.89	0.00	0.43
		Base			586,501.89		586,501.89	0.00	0.43
CASH Total									
		Base	586,501.890		586,501.89		586,501.89	0.00	0.43
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		Local	2,000,000.000	99.735472	1,994,709.44	99.770000	1,995,400.00	690.56	1.48
		Base		99.735472	1,994,709.44	99.770000	1,995,400.00	690.56	1.48
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
		Local	248,000.000	100.000000	248,000.00	100.000000	248,000.00	0.00	0.18
		Base		100.000000	248,000.00	100.000000	248,000.00	0.00	0.18
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
		Local	242,409.000	100.000000	242,409.00	100.000000	242,409.00	0.00	0.18
		Base		100.000000	242,409.00	100.000000	242,409.00	0.00	0.18
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	8.88
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	8.88
US DOLLAR Total									
		Local	14,490,409.000		14,485,118.44		14,485,809.00	690.56	10.71
		Base			14,485,118.44		14,485,809.00	690.56	10.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	14,490,409.000		14,485,118.44		14,485,809.00	690.56	10.71
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	624,169.460	100.801252	629,170.63	99.511500	621,120.39	-8,050.24	0.46
		Base		100.801252	629,170.63	99.511500	621,120.39	-8,050.24	0.46
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	95.531007	955,310.07	96.084600	960,846.00	5,535.93	0.71
		Base		95.531007	955,310.07	96.084600	960,846.00	5,535.93	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,510,801.850	106.077109	2,663,386.02	107.178651	2,691,043.55	27,657.53	1.99
Original Face:		Base	5,000,000.000	106.077109	2,663,386.02	107.178651	2,691,043.55	27,657.53	1.99
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,191,247.100	104.885956	2,298,310.46	103.221671	2,261,841.87	-36,468.59	1.67
Original Face:		Base	5,000,000.000	104.885956	2,298,310.46	103.221671	2,261,841.87	-36,468.59	1.67
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,013,111.300	103.825049	2,090,113.80	101.172170	2,036,708.39	-53,405.41	1.51
Original Face:		Base	4,372,786.000	103.825049	2,090,113.80	101.172170	2,036,708.39	-53,405.41	1.51
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,877,612.900	104.550162	1,963,047.32	103.235709	1,938,366.99	-24,680.33	1.43
Original Face:		Base	5,000,000.000	104.550162	1,963,047.32	103.235709	1,938,366.99	-24,680.33	1.43
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,101,169.780	104.740208	2,200,769.59	105.101563	2,208,362.28	7,592.69	1.63
Original Face:		Base	7,500,000.000	104.740208	2,200,769.59	105.101563	2,208,362.28	7,592.69	1.63
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,292,868.450	103.351510	2,369,714.17	101.172973	2,319,763.18	-49,950.99	1.72
Original Face:		Base	5,000,000.000	103.351510	2,369,714.17	101.172973	2,319,763.18	-49,950.99	1.72

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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
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,116,531.700	104.709380	2,216,207.23	103.241334	2,185,135.56	-31,071.67	1.62
Original Face:		Base	5,000,000.000	104.709380	2,216,207.23	103.241334	2,185,135.56	-31,071.67	1.62
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,370,924.920	105.414553	1,445,154.37	105.109200	1,440,968.22	-4,186.15	1.07
Original Face:		Base	4,169,641.000	105.414553	1,445,154.37	105.109200	1,440,968.22	-4,186.15	1.07
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,418,894.100	102.287757	4,519,987.68	99.822015	4,411,029.13	-108,958.55	3.26
Original Face:		Base	7,500,000.000	102.287757	4,519,987.68	99.822015	4,411,029.13	-108,958.55	3.26
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,010,465.180	101.332240	1,023,927.00	99.822008	1,008,666.63	-15,260.37	0.75
Original Face:		Base	2,000,000.000	101.332240	1,023,927.00	99.822008	1,008,666.63	-15,260.37	0.75
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	624,726.050	103.671516	647,662.97	102.683882	641,492.96	-6,170.01	0.47
Original Face:		Base	2,910,888.000	103.671516	647,662.97	102.683882	641,492.96	-6,170.01	0.47
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,312,213.400	105.784485	2,445,963.04	103.664662	2,396,948.21	-49,014.83	1.77
Original Face:		Base	12,190,366.000	105.784485	2,445,963.04	103.664662	2,396,948.21	-49,014.83	1.77
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,304,911.900	107.933053	1,408,431.25	108.540426	1,416,356.94	7,925.69	1.05
Original Face:		Base	5,000,000.000	107.933053	1,408,431.25	108.540426	1,416,356.94	7,925.69	1.05
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	16,978.950	101.196894	17,182.17	101.535478	17,239.66	57.49	0.01
Original Face:		Base	2,255,000.000	101.196894	17,182.17	101.535478	17,239.66	57.49	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	2,149,597.450	103.627511	2,227,574.34	102.974246	2,213,531.77	-14,042.57	1.64
Original Face:		Base	9,450,000.000	103.627511	2,227,574.34	102.974246	2,213,531.77	-14,042.57	1.64
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,306,338.530	101.638458	1,327,742.34	101.185058	1,321,819.40	-5,922.94	0.98
Original Face:		Base	2,500,000.000	101.638458	1,327,742.34	101.185058	1,321,819.40	-5,922.94	0.98

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	843,130.610	101.534998	856,072.65	99.267786	836,957.09	-19,115.56	0.62
Original Face:		Base	1,500,000.000	101.534998	856,072.65	99.267786	836,957.09	-19,115.56	0.62
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,377,711.120	106.345814	1,465,138.11	105.850228	1,458,310.36	-6,827.75	1.08
Original Face:		Base	5,872,458.000	106.345814	1,465,138.11	105.850228	1,458,310.36	-6,827.75	1.08
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	70,286.980	103.751264	72,923.63	108.286045	76,110.99	3,187.36	0.06
Original Face:		Base	1,000,000.000	103.751264	72,923.63	108.286045	76,110.99	3,187.36	0.06
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	76,571.900	105.704534	80,939.97	110.515114	84,623.52	3,683.55	0.06
Original Face:		Base	1,000,000.000	105.704534	80,939.97	110.515114	84,623.52	3,683.55	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	722.990	102.474446	740.88	104.749756	757.33	16.45	0.00
Original Face:		Base	25,000.000	102.474446	740.88	104.749756	757.33	16.45	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	175,408.940	103.808386	182,089.19	110.307238	193,488.76	11,399.57	0.14
Original Face:		Base	2,000,000.000	103.808386	182,089.19	110.307238	193,488.76	11,399.57	0.14
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	16,046.180	100.000000	16,046.18	103.174810	16,555.62	509.44	0.01
Original Face:		Base	410,000.000	100.000000	16,046.18	103.174810	16,555.62	509.44	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	23,417.370	100.948313	23,639.44	101.255300	23,711.33	71.89	0.02
Original Face:		Base	500,000.000	100.948313	23,639.44	101.255300	23,711.33	71.89	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,139,525.010	101.227274	1,153,510.10	99.900870	1,138,395.40	-15,114.70	0.84
Original Face:		Base	2,720,000.000	101.227274	1,153,510.10	99.900870	1,138,395.40	-15,114.70	0.84
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,851,127.600	101.682210	1,882,267.45	99.778810	1,847,033.09	-35,234.36	1.37
Original Face:		Base	4,000,000.000	101.682210	1,882,267.45	99.778810	1,847,033.09	-35,234.36	1.37

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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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,471,304.000	102.403080	2,530,691.40	98.833380	2,442,473.27	-88,218.13	1.81
Original Face:		Base	4,400,000.000	102.403080	2,530,691.40	98.833380	2,442,473.27	-88,218.13	1.81
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,386,120.740	99.252902	2,368,294.07	98.419060	2,348,397.60	-19,896.47	1.74
Original Face:		Base	3,000,000.000	99.252902	2,368,294.07	98.419060	2,348,397.60	-19,896.47	1.74
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,171,443.400	99.698110	1,167,906.93	99.117540	1,161,105.88	-6,801.05	0.86
Original Face:		Base	2,000,000.000	99.698110	1,167,906.93	99.117540	1,161,105.88	-6,801.05	0.86
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	793,684.460	100.681421	799,092.79	98.960080	785,430.78	-13,662.01	0.58
Original Face:		Base	1,000,000.000	100.681421	799,092.79	98.960080	785,430.78	-13,662.01	0.58
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,815,163.800	101.382991	1,840,267.35	100.328800	1,821,132.06	-19,135.29	1.35
Original Face:		Base	2,000,000.000	101.382991	1,840,267.35	100.328800	1,821,132.06	-19,135.29	1.35
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	735,488.710	101.443575	746,106.04	100.598880	739,893.40	-6,212.64	0.55
Original Face:		Base	1,000,000.000	101.443575	746,106.04	100.598880	739,893.40	-6,212.64	0.55
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	723,493.770	100.802347	729,298.70	100.360610	726,102.76	-3,195.94	0.54
Original Face:		Base	1,000,000.000	100.802347	729,298.70	100.360610	726,102.76	-3,195.94	0.54
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	865,914.560	100.915248	873,839.83	99.860250	864,704.44	-9,135.39	0.64
Original Face:		Base	1,000,000.000	100.915248	873,839.83	99.860250	864,704.44	-9,135.39	0.64
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	805,814.050	99.879543	804,843.39	99.224240	799,562.87	-5,280.52	0.59
Original Face:		Base	1,000,000.000	99.879543	804,843.39	99.224240	799,562.87	-5,280.52	0.59
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	956,277.620	100.351504	959,638.97	99.322750	949,801.23	-9,837.74	0.70
Original Face:		Base	1,000,000.000	100.351504	959,638.97	99.322750	949,801.23	-9,837.74	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		938,739.650	Local	100.999208	948,119.61	100.077990	939,471.77	-8,647.84	0.69
	Original Face:	1,000,000.000	Base	100.999208	948,119.61	100.077990	939,471.77	-8,647.84	0.69
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		1,410,000.000	Local	99.811631	1,407,344.00	99.811631	1,407,344.00	0.00	1.04
			Base	99.811631	1,407,344.00	99.811631	1,407,344.00	0.00	1.04
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		1,000,000.000	Local	103.829942	1,038,299.42	103.358000	1,033,580.00	-4,719.42	0.76
			Base	103.829942	1,038,299.42	103.358000	1,033,580.00	-4,719.42	0.76
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		1,000,000.000	Local	101.762141	1,017,621.41	102.020000	1,020,200.00	2,578.59	0.75
			Base	101.762141	1,017,621.41	102.020000	1,020,200.00	2,578.59	0.75
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		2,500,000.000	Local	101.339957	2,533,498.92	103.080000	2,577,000.00	43,501.08	1.91
			Base	101.339957	2,533,498.92	103.080000	2,577,000.00	43,501.08	1.91
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		4,500,000.000	Local	100.000000	4,500,000.00	100.410000	4,518,450.00	18,450.00	3.34
			Base	100.000000	4,500,000.00	100.410000	4,518,450.00	18,450.00	3.34
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		2,000,000.000	Local	100.000040	2,000,000.80	100.120000	2,002,400.00	2,399.20	1.48
			Base	100.000040	2,000,000.80	100.120000	2,002,400.00	2,399.20	1.48
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		3,000,000.000	Local	100.000000	3,000,000.00	100.120000	3,003,600.00	3,600.00	2.22
			Base	100.000000	3,000,000.00	100.120000	3,003,600.00	3,600.00	2.22
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		1,900,000.000	Local	100.000000	1,900,000.00	100.000000	1,900,000.00	0.00	1.41
			Base	100.000000	1,900,000.00	100.000000	1,900,000.00	0.00	1.41
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		2,000,000.000	Local	106.104394	2,122,087.87	107.406200	2,148,124.00	26,036.13	1.59
			Base	106.104394	2,122,087.87	107.406200	2,148,124.00	26,036.13	1.59

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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
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	473,684.140	100.010013	473,731.57	100.087866	474,100.35	368.78	0.35
Original Face:		Base	4,500,000.000	100.010013	473,731.57	100.087866	474,100.35	368.78	0.35
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.937137	3,472,237.50	101.633000	3,496,175.20	23,937.70	2.59
		Base		100.937137	3,472,237.50	101.633000	3,496,175.20	23,937.70	2.59
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	708,376.750	102.261631	724,397.62	102.507730	726,140.93	1,743.31	0.54
Original Face:		Base	1,000,000.000	102.261631	724,397.62	102.507730	726,140.93	1,743.31	0.54
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998679	2,269,970.01	99.863100	2,266,892.37	-3,077.64	1.68
		Base		99.998679	2,269,970.01	99.863100	2,266,892.37	-3,077.64	1.68
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.384146	2,951,524.37	97.877300	2,936,319.00	-15,205.37	2.17
		Base		98.384146	2,951,524.37	97.877300	2,936,319.00	-15,205.37	2.17
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.369653	2,509,241.33	100.285600	2,507,140.00	-2,101.33	1.85
		Base		100.369653	2,509,241.33	100.285600	2,507,140.00	-2,101.33	1.85
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.029650	5,001,482.49	100.140600	5,007,030.00	5,547.51	3.70
		Base		100.029650	5,001,482.49	100.140600	5,007,030.00	5,547.51	3.70
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.002396	5,000,119.79	100.002396	5,000,119.79	0.00	3.70
		Base		100.002396	5,000,119.79	100.002396	5,000,119.79	0.00	3.70
912828M23	US TREASURY FRN 10/17 VAR					0.6836	31 Oct 2017		
		Local	1,000,000.000	99.945849	999,458.49	100.113300	1,001,133.00	1,674.51	0.74
		Base		99.945849	999,458.49	100.113300	1,001,133.00	1,674.51	0.74
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.213266	2,004,265.32	100.156200	2,003,124.00	-1,141.32	1.48
		Base		100.213266	2,004,265.32	100.156200	2,003,124.00	-1,141.32	1.48

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912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.897562	998,975.62	100.058600	1,000,586.00	1,610.38	0.74
			Base	99.897562	998,975.62	100.058600	1,000,586.00	1,610.38	0.74
912828N97	US TREASURY FRN 01/18 VAR					0.7876	31 Jan 2018		
		1,000,000.000	Local	100.042207	1,000,422.07	100.240500	1,002,405.00	1,982.93	0.74
			Base	100.042207	1,000,422.07	100.240500	1,002,405.00	1,982.93	0.74
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.116806	991,168.06	97.449200	974,492.00	-16,676.06	0.72
			Base	99.116806	991,168.06	97.449200	974,492.00	-16,676.06	0.72
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.821282	2,994,638.46	99.574200	2,987,226.00	-7,412.46	2.21
			Base	99.821282	2,994,638.46	99.574200	2,987,226.00	-7,412.46	2.21
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.900907	1,998,018.14	99.925800	1,998,516.00	497.86	1.48
			Base	99.900907	1,998,018.14	99.925800	1,998,516.00	497.86	1.48
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.897405	998,974.05	99.968800	999,688.00	713.95	0.74
			Base	99.897405	998,974.05	99.968800	999,688.00	713.95	0.74
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.951461	1,999,029.21	99.914100	1,998,282.00	-747.21	1.48
			Base	99.951461	1,999,029.21	99.914100	1,998,282.00	-747.21	1.48
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.026982	5,001,349.12	99.984400	4,999,220.00	-2,129.12	3.70
			Base	100.026982	5,001,349.12	99.984400	4,999,220.00	-2,129.12	3.70
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		5,000,000.000	Local	99.558161	4,977,908.05	99.808600	4,990,430.00	12,521.95	3.69
			Base	99.558161	4,977,908.05	99.808600	4,990,430.00	12,521.95	3.69

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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
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.922967	1,998,459.33	100.000000	2,000,000.00	1,540.67	1.48
		Base		99.922967	1,998,459.33	100.000000	2,000,000.00	1,540.67	1.48
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	792,339.380	102.599822	812,938.79	101.807340	806,659.65	-6,279.14	0.60
Original Face:		Base	2,000,000.000	102.599822	812,938.79	101.807340	806,659.65	-6,279.14	0.60
US DOLLAR Total									
		Local	118,974,356.750		120,648,282.93		120,131,637.97	-516,644.96	88.85
Original Face:		Base	129,776,139.000		120,648,282.93		120,131,637.97	-516,644.96	88.85
FIXED INCOME Total									
		Base	118,974,356.750		120,648,282.93		120,131,637.97	-516,644.96	88.85
Original Face:			129,776,139.000						

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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								
		134,051,267.640	Base	135,719,903.26		135,203,948.86	-515,954.40	100.00
Original Face:		129,776,139.000						

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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								
		-3,398,147.150	Local	1.000000	-3,398,147.15	1.000000	-3,398,147.15	0.00	0.17
			Base	1.000000	-3,398,147.15	1.000000	-3,398,147.15	0.00	0.17
US DOLLAR Total									
		-3,398,147.150	Local		-3,398,147.15		-3,398,147.15	0.00	0.17
			Base		-3,398,147.15		-3,398,147.15	0.00	0.17
CASH Total									
		-3,398,147.150	Base		-3,398,147.15		-3,398,147.15	0.00	0.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.8747225	31 Dec 2030		
		331,559.590	Local	100.028749	331,654.91	100.040000	331,692.21	37.30	0.02
			Base	100.028749	331,654.91	100.040000	331,692.21	37.30	0.02
US DOLLAR Total									
		331,559.590	Local		331,654.91		331,692.21	37.30	0.02
			Base		331,654.91		331,692.21	37.30	0.02
CASH EQUIVALENT Total									
		331,559.590	Base		331,654.91		331,692.21	37.30	0.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		40,174.000	Local	39.599274	1,590,861.22	69.990000	2,811,778.26	1,220,917.04	0.14
			Base	39.599274	1,590,861.22	69.990000	2,811,778.26	1,220,917.04	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,889.000	19.957615	1,295,029.66	11.440000	742,330.16	-552,699.50	0.04
		Base		19.957615	1,295,029.66	11.440000	742,330.16	-552,699.50	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	604,521.000	34.718257	20,987,915.71	42.160000	25,486,605.36	4,498,689.65	1.31
		Base		34.718257	20,987,915.71	42.160000	25,486,605.36	4,498,689.65	1.31
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	169,424.000	26.482939	4,486,845.41	41.770000	7,076,840.48	2,589,995.07	0.36
		Base		26.482939	4,486,845.41	41.770000	7,076,840.48	2,589,995.07	0.36
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,975.000	30.544928	4,886,424.88	61.110000	9,776,072.25	4,889,647.37	0.50
		Base		30.544928	4,886,424.88	61.110000	9,776,072.25	4,889,647.37	0.50
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	67,309.000	33.201005	2,234,726.45	40.210000	2,706,494.89	471,768.44	0.14
		Base		33.201005	2,234,726.45	40.210000	2,706,494.89	471,768.44	0.14
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,339.000	245.196126	1,063,905.99	207.230000	899,170.97	-164,735.02	0.05
		Base		245.196126	1,063,905.99	207.230000	899,170.97	-164,735.02	0.05
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,947.000	36.500653	1,786,597.44	113.380000	5,549,610.86	3,763,013.42	0.29
		Base		36.500653	1,786,597.44	113.380000	5,549,610.86	3,763,013.42	0.29
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,250.000	159.964561	1,159,743.07	164.240000	1,190,740.00	30,996.93	0.06
		Base		159.964561	1,159,743.07	164.240000	1,190,740.00	30,996.93	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,542.000	33.387776	1,153,280.56	118.610000	4,097,026.62	2,943,746.06	0.21
		Base		33.387776	1,153,280.56	118.610000	4,097,026.62	2,943,746.06	0.21
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,396.000	203.608668	1,098,672.37	152.360000	822,134.56	-276,537.81	0.04
		Base		203.608668	1,098,672.37	152.360000	822,134.56	-276,537.81	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
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,933.000	30.638661	978,384.37	48.970000	1,563,759.01	585,374.64	0.08
		Base		30.638661	978,384.37	48.970000	1,563,759.01	585,374.64	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	21,398.000	71.480985	1,529,550.11	139.760000	2,990,584.48	1,461,034.37	0.15
		Base		71.480985	1,529,550.11	139.760000	2,990,584.48	1,461,034.37	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,060.000	43.205946	737,093.44	68.590000	1,170,145.40	433,051.96	0.06
		Base		43.205946	737,093.44	68.590000	1,170,145.40	433,051.96	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,134.000	65.604510	796,045.13	93.820000	1,138,411.88	342,366.75	0.06
		Base		65.604510	796,045.13	93.820000	1,138,411.88	342,366.75	0.06
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	11,072.000	83.240246	921,636.00	92.640000	1,025,710.08	104,074.08	0.05
		Base		83.240246	921,636.00	92.640000	1,025,710.08	104,074.08	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	22,075.000	109.019478	2,406,604.98	130.680000	2,884,761.00	478,156.02	0.15
		Base		109.019478	2,406,604.98	130.680000	2,884,761.00	478,156.02	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,686.000	254.816687	1,448,887.68	228.380000	1,298,568.68	-150,319.00	0.07
		Base		254.816687	1,448,887.68	228.380000	1,298,568.68	-150,319.00	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,395.000	40.008447	895,989.18	37.650000	843,171.75	-52,817.43	0.04
		Base		40.008447	895,989.18	37.650000	843,171.75	-52,817.43	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,251.000	39.287034	1,424,194.26	75.210000	2,726,437.71	1,302,243.45	0.14
		Base		39.287034	1,424,194.26	75.210000	2,726,437.71	1,302,243.45	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	29,214.000	302.548613	8,838,655.17	796.790000	23,277,423.06	14,438,767.89	1.20
		Base		302.548613	8,838,655.17	796.790000	23,277,423.06	14,438,767.89	1.20

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02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	29,146.000	304.360796	8,870,899.76	820.190000	23,905,257.74	15,034,357.98	1.23
		Base		304.360796	8,870,899.76	820.190000	23,905,257.74	15,034,357.98	1.23
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,985.000	18.254496	3,504,589.37	71.180000	13,665,492.30	10,160,902.93	0.70
		Base		18.254496	3,504,589.37	71.180000	13,665,492.30	10,160,902.93	0.70
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,823.000	152.186594	5,908,340.14	823.480000	31,969,964.04	26,061,623.90	1.64
		Base		152.186594	5,908,340.14	823.480000	31,969,964.04	26,061,623.90	1.64
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,885.000	39.385195	940,715.39	52.650000	1,257,545.25	316,829.86	0.06
		Base		39.385195	940,715.39	52.650000	1,257,545.25	316,829.86	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	51,005.000	48.337789	2,465,468.93	44.250000	2,256,971.25	-208,497.68	0.12
		Base		48.337789	2,465,468.93	44.250000	2,256,971.25	-208,497.68	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,404.000	37.771485	1,828,290.97	64.060000	3,100,760.24	1,272,469.27	0.16
		Base		37.771485	1,828,290.97	64.060000	3,100,760.24	1,272,469.27	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	75,683.000	44.573538	3,373,459.08	76.380000	5,780,667.54	2,407,208.46	0.30
		Base		44.573538	3,373,459.08	76.380000	5,780,667.54	2,407,208.46	0.30
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	96,056.000	109.159123	10,485,388.71	64.260000	6,172,558.56	-4,312,830.15	0.32
		Base		109.159123	10,485,388.71	64.260000	6,172,558.56	-4,312,830.15	0.32
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,905.000	53.040406	2,222,658.21	103.500000	4,337,167.50	2,114,509.29	0.22
		Base		53.040406	2,222,658.21	103.500000	4,337,167.50	2,114,509.29	0.22
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,522.000	68.172672	1,194,521.56	73.440000	1,286,815.68	92,294.12	0.07
		Base		68.172672	1,194,521.56	73.440000	1,286,815.68	92,294.12	0.07

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03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		16,466.000	Local	26.641787	438,683.67	87.280000	1,437,152.48	998,468.81	0.07
			Base	26.641787	438,683.67	87.280000	1,437,152.48	998,468.81	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		15,559.000	Local	38.872543	604,817.90	112.270000	1,746,808.93	1,141,991.03	0.09
			Base	38.872543	604,817.90	112.270000	1,746,808.93	1,141,991.03	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		22,783.000	Local	46.437829	1,057,993.06	51.100000	1,164,211.30	106,218.24	0.06
			Base	46.437829	1,057,993.06	51.100000	1,164,211.30	106,218.24	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		73,232.000	Local	64.673959	4,736,203.40	156.680000	11,473,989.76	6,737,786.36	0.59
			Base	64.673959	4,736,203.40	156.680000	11,473,989.76	6,737,786.36	0.59
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		30,366.000	Local	22.904746	695,525.53	67.490000	2,049,401.34	1,353,875.81	0.11
			Base	22.904746	695,525.53	67.490000	2,049,401.34	1,353,875.81	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		55,018.000	Local	49.454325	2,720,878.07	69.530000	3,825,401.54	1,104,523.47	0.20
			Base	49.454325	2,720,878.07	69.530000	3,825,401.54	1,104,523.47	0.20
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		30,336.000	Local	40.714112	1,235,103.30	74.940000	2,273,379.84	1,038,276.54	0.12
			Base	40.714112	1,235,103.30	74.940000	2,273,379.84	1,038,276.54	0.12
036752103	ANTHEM INC COMMON STOCK USD.01								
		25,932.000	Local	53.559317	1,388,900.20	154.140000	3,997,158.48	2,608,258.28	0.21
			Base	53.559317	1,388,900.20	154.140000	3,997,158.48	2,608,258.28	0.21
037411105	APACHE CORP COMMON STOCK USD.625								
		37,351.000	Local	67.327869	2,514,763.24	59.820000	2,234,336.82	-280,426.42	0.11
			Base	67.327869	2,514,763.24	59.820000	2,234,336.82	-280,426.42	0.11
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		15,444.000	Local	24.282865	375,024.57	44.070000	680,617.08	305,592.51	0.04
			Base	24.282865	375,024.57	44.070000	680,617.08	305,592.51	0.04

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037833100	APPLE INC COMMON STOCK USD.00001								
		Local	524,915.000	24.029363	12,613,373.06	121.350000	63,698,435.25	51,085,062.19	3.28
		Base		24.029363	12,613,373.06	121.350000	63,698,435.25	51,085,062.19	3.28
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,403.000	19.976476	2,125,556.96	34.250000	3,644,302.75	1,518,745.79	0.19
		Base		19.976476	2,125,556.96	34.250000	3,644,302.75	1,518,745.79	0.19
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	56,643.000	24.087375	1,364,381.20	44.260000	2,507,019.18	1,142,637.98	0.13
		Base		24.087375	1,364,381.20	44.260000	2,507,019.18	1,142,637.98	0.13
03965L100	ARCONIC INC COMMON STOCK								
		Local	43,163.000	44.144817	1,905,422.72	22.790000	983,684.77	-921,737.95	0.05
		Base		44.144817	1,905,422.72	22.790000	983,684.77	-921,737.95	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,613.000	53.872430	302,385.95	97.130000	545,190.69	242,804.74	0.03
		Base		53.872430	302,385.95	97.130000	545,190.69	242,804.74	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,279.000	27.370453	527,674.96	81.340000	1,568,153.86	1,040,478.90	0.08
		Base		27.370453	527,674.96	81.340000	1,568,153.86	1,040,478.90	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,414.000	40.812839	1,812,661.44	100.990000	4,485,369.86	2,672,708.42	0.23
		Base		40.812839	1,812,661.44	100.990000	4,485,369.86	2,672,708.42	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,466.000	38.266907	247,433.82	53.120000	343,473.92	96,040.10	0.02
		Base		38.266907	247,433.82	53.120000	343,473.92	96,040.10	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,842.000	216.748300	615,998.67	724.980000	2,060,393.16	1,444,394.49	0.11
		Base		216.748300	615,998.67	724.980000	2,060,393.16	1,444,394.49	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,518.000	131.546666	1,778,247.83	173.310000	2,342,804.58	564,556.75	0.12
		Base		131.546666	1,778,247.83	173.310000	2,342,804.58	564,556.75	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,760.000	49.785039	436,116.94	73.020000	639,655.20	203,538.26	0.03
		Base		49.785039	436,116.94	73.020000	639,655.20	203,538.26	0.03
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	79,877.000	32.561731	2,600,933.42	46.190000	3,689,518.63	1,088,585.21	0.19
		Base		32.561731	2,600,933.42	46.190000	3,689,518.63	1,088,585.21	0.19
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	41,620.000	57.142051	2,378,252.15	63.080000	2,625,389.60	247,137.45	0.14
		Base		57.142051	2,378,252.15	63.080000	2,625,389.60	247,137.45	0.14
058498106	BALL CORP COMMON STOCK								
		Local	17,207.000	30.962983	532,780.05	76.260000	1,312,205.82	779,425.77	0.07
		Base		30.962983	532,780.05	76.260000	1,312,205.82	779,425.77	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	994,744.000	23.785985	23,660,965.61	22.640000	22,521,004.16	-1,139,961.45	1.16
		Base		23.785985	23,660,965.61	22.640000	22,521,004.16	-1,139,961.45	1.16
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	104,085.000	35.368612	3,681,341.94	44.730000	4,655,722.05	974,380.11	0.24
		Base		35.368612	3,681,341.94	44.730000	4,655,722.05	974,380.11	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,237.000	69.631899	503,926.05	237.330000	1,717,557.21	1,213,631.16	0.09
		Base		69.631899	503,926.05	237.330000	1,717,557.21	1,213,631.16	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,189.000	25.235181	1,216,058.13	47.910000	2,308,734.99	1,092,676.86	0.12
		Base		25.235181	1,216,058.13	47.910000	2,308,734.99	1,092,676.86	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,901.000	68.635416	1,434,548.82	177.290000	3,705,538.29	2,270,989.47	0.19
		Base		68.635416	1,434,548.82	177.290000	3,705,538.29	2,270,989.47	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	14,972.000	34.732280	520,011.70	40.350000	604,120.20	84,108.50	0.03
		Base		34.732280	520,011.70	40.350000	604,120.20	84,108.50	0.03

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084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	186,924.000	81.173431	15,173,262.40	164.140000	30,681,705.36	15,508,442.96	1.58
		Base		81.173431	15,173,262.40	164.140000	30,681,705.36	15,508,442.96	1.58
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	26,878.000	32.552181	874,937.53	44.520000	1,196,608.56	321,671.03	0.06
		Base		32.552181	874,937.53	44.520000	1,196,608.56	321,671.03	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,419.000	82.552802	1,768,198.47	277.240000	5,938,203.56	4,170,005.09	0.31
		Base		82.552802	1,768,198.47	277.240000	5,938,203.56	4,170,005.09	0.31
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,966.000	207.146245	2,478,711.97	373.980000	4,475,044.68	1,996,332.71	0.23
		Base		207.146245	2,478,711.97	373.980000	4,475,044.68	1,996,332.71	0.23
093671105	H+R BLOCK INC COMMON STOCK								
		Local	20,389.000	19.269557	392,887.00	21.460000	437,547.94	44,660.94	0.02
		Base		19.269557	392,887.00	21.460000	437,547.94	44,660.94	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	56,502.000	65.325809	3,691,038.86	163.420000	9,233,556.84	5,542,517.98	0.47
		Base		65.325809	3,691,038.86	163.420000	9,233,556.84	5,542,517.98	0.47
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	19,709.000	33.566247	661,557.17	40.830000	804,718.47	143,161.30	0.04
		Base		33.566247	661,557.17	40.830000	804,718.47	143,161.30	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,137.000	91.700854	1,388,075.82	130.900000	1,981,433.30	593,357.48	0.10
		Base		91.700854	1,388,075.82	130.900000	1,981,433.30	593,357.48	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	134,043.000	17.095127	2,291,482.17	24.060000	3,225,074.58	933,592.41	0.17
		Base		17.095127	2,291,482.17	24.060000	3,225,074.58	933,592.41	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	164,516.000	40.652046	6,687,911.97	49.160000	8,087,606.56	1,399,694.59	0.42
		Base		40.652046	6,687,911.97	49.160000	8,087,606.56	1,399,694.59	0.42

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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
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
			17,954.000	Local	18.565680	333,328.21	45.600000	818,702.40	485,374.19	0.04
				Base	18.565680	333,328.21	45.600000	818,702.40	485,374.19	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
			38,587.000	Local	37.621290	1,451,692.71	64.490000	2,488,475.63	1,036,782.92	0.13
				Base	37.621290	1,451,692.71	64.490000	2,488,475.63	1,036,782.92	0.13
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
			29,549.000	Local	21.465696	634,289.85	30.360000	897,107.64	262,817.79	0.05
				Base	21.465696	634,289.85	30.360000	897,107.64	262,817.79	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
			22,947.000	Local	27.116994	622,253.67	35.290000	809,799.63	187,545.96	0.04
				Base	27.116994	622,253.67	35.290000	809,799.63	187,545.96	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
			13,941.000	Local	52.909420	737,610.23	76.060000	1,060,352.46	322,742.23	0.05
				Base	52.909420	737,610.23	76.060000	1,060,352.46	322,742.23	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
			25,273.000	Local	38.810594	980,860.15	146.220000	3,695,418.06	2,714,557.91	0.19
				Base	38.810594	980,860.15	146.220000	3,695,418.06	2,714,557.91	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
			33,405.000	Local	86.556263	2,891,411.97	121.080000	4,044,677.40	1,153,265.43	0.21
				Base	86.556263	2,891,411.97	121.080000	4,044,677.40	1,153,265.43	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
			27,475.000	Local	20.170486	554,184.09	42.600000	1,170,435.00	616,250.91	0.06
				Base	20.170486	554,184.09	42.600000	1,170,435.00	616,250.91	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
			92,206.000	Local	11.612413	1,070,734.15	46.390000	4,277,436.34	3,206,702.19	0.22
				Base	11.612413	1,070,734.15	46.390000	4,277,436.34	3,206,702.19	0.22
12650T104	CSRA INC COMMON STOCK USD.001								
			14,318.000	Local	27.370951	391,897.28	31.020000	444,144.36	52,247.08	0.02
				Base	27.370951	391,897.28	31.020000	444,144.36	52,247.08	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,980.000	35.659793	3,743,565.10	78.810000	8,273,473.80	4,529,908.70	0.43
		Base		35.659793	3,743,565.10	78.810000	8,273,473.80	4,529,908.70	0.43
12673P105	CA INC COMMON STOCK USD.1								
		Local	30,849.000	31.571032	973,934.77	31.270000	964,648.23	-9,286.54	0.05
		Base		31.571032	973,934.77	31.270000	964,648.23	-9,286.54	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,789.000	17.050873	780,742.42	21.480000	983,547.72	202,805.30	0.05
		Base		17.050873	780,742.42	21.480000	983,547.72	202,805.30	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,074.000	36.980432	705,364.76	62.230000	1,186,975.02	481,610.26	0.06
		Base		36.980432	705,364.76	62.230000	1,186,975.02	481,610.26	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	47,478.000	55.580002	2,638,827.34	87.390000	4,149,102.42	1,510,275.08	0.21
		Base		55.580002	2,638,827.34	87.390000	4,149,102.42	1,510,275.08	0.21
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,506.000	42.616278	1,342,668.46	74.960000	2,361,689.76	1,019,021.30	0.12
		Base		42.616278	1,342,668.46	74.960000	2,361,689.76	1,019,021.30	0.12
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,737.000	24.595225	460,840.74	66.710000	1,249,945.27	789,104.53	0.06
		Base		24.595225	460,840.74	66.710000	1,249,945.27	789,104.53	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	41,279.000	38.510667	1,589,681.82	55.380000	2,286,031.02	696,349.20	0.12
		Base		38.510667	1,589,681.82	55.380000	2,286,031.02	696,349.20	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,594.000	54.911631	3,162,580.46	95.660000	5,509,442.04	2,346,861.58	0.28
		Base		54.911631	3,162,580.46	95.660000	5,509,442.04	2,346,861.58	0.28
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	76,311.000	33.385989	2,547,718.17	116.150000	8,863,522.65	6,315,804.48	0.46
		Base		33.385989	2,547,718.17	116.150000	8,863,522.65	6,315,804.48	0.46

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15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,822.000	61.773226	1,039,149.21	63.270000	1,064,327.94	25,178.73	0.05
		Base		61.773226	1,039,149.21	63.270000	1,064,327.94	25,178.73	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,396.000	18.683639	792,111.55	26.210000	1,111,199.16	319,087.61	0.06
		Base		18.683639	792,111.55	26.210000	1,111,199.16	319,087.61	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,816.000	62.383510	3,357,230.98	25.860000	1,391,681.76	-1,965,549.22	0.07
		Base		62.383510	3,357,230.98	25.860000	1,391,681.76	-1,965,549.22	0.07
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,743.000	28.181644	838,206.64	53.710000	1,597,496.53	759,289.89	0.08
		Base		28.181644	838,206.64	53.710000	1,597,496.53	759,289.89	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	21,315.000	273.830858	5,836,704.74	323.950000	6,904,994.25	1,068,289.51	0.36
		Base		273.830858	5,836,704.74	323.950000	6,904,994.25	1,068,289.51	0.36
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	73,378.000	19.316094	1,417,376.32	6.450000	473,288.10	-944,088.22	0.02
		Base		19.316094	1,417,376.32	6.450000	473,288.10	-944,088.22	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	185,832.000	64.381691	11,964,178.37	111.350000	20,692,393.20	8,728,214.83	1.06
		Base		64.381691	11,964,178.37	111.350000	20,692,393.20	8,728,214.83	1.06
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,850.000	302.913958	863,304.78	421.440000	1,201,104.00	337,799.22	0.06
		Base		302.913958	863,304.78	421.440000	1,201,104.00	337,799.22	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	25,457.000	43.255731	1,101,161.14	45.220000	1,151,165.54	50,004.40	0.06
		Base		43.255731	1,101,161.14	45.220000	1,151,165.54	50,004.40	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,348.000	137.474907	1,285,115.43	135.210000	1,263,943.08	-21,172.35	0.07
		Base		137.474907	1,285,115.43	135.210000	1,263,943.08	-21,172.35	0.07

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172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,758.000	37.461523	552,857.16	70.580000	1,041,619.64	488,762.48	0.05
		Base		37.461523	552,857.16	70.580000	1,041,619.64	488,762.48	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	494,146.000	28.336414	14,002,325.71	30.720000	15,180,165.12	1,177,839.41	0.78
		Base		28.336414	14,002,325.71	30.720000	15,180,165.12	1,177,839.41	0.78
172908105	CINTAS CORP COMMON STOCK								
		Local	8,470.000	38.961024	329,999.87	116.110000	983,451.70	653,451.83	0.05
		Base		38.961024	329,999.87	116.110000	983,451.70	653,451.83	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	280,529.000	82.132038	23,040,418.56	55.830000	15,661,934.07	-7,378,484.49	0.81
		Base		82.132038	23,040,418.56	55.830000	15,661,934.07	-7,378,484.49	0.81
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	50,390.000	20.063596	1,011,004.62	36.170000	1,822,606.30	811,601.68	0.09
		Base		20.063596	1,011,004.62	36.170000	1,822,606.30	811,601.68	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,353.000	42.194118	647,806.30	91.190000	1,400,040.07	752,233.77	0.07
		Base		42.194118	647,806.30	91.190000	1,400,040.07	752,233.77	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,674.000	59.823787	758,206.68	120.000000	1,520,880.00	762,673.32	0.08
		Base		59.823787	758,206.68	120.000000	1,520,880.00	762,673.32	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,599.000	32.401733	894,255.43	37.350000	1,030,822.65	136,567.22	0.05
		Base		32.401733	894,255.43	37.350000	1,030,822.65	136,567.22	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	382,111.000	28.663177	10,952,515.38	41.570000	15,884,354.27	4,931,838.89	0.82
		Base		28.663177	10,952,515.38	41.570000	15,884,354.27	4,931,838.89	0.82
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,723.000	24.858436	1,484,620.37	52.590000	3,140,832.57	1,656,212.20	0.16
		Base		24.858436	1,484,620.37	52.590000	3,140,832.57	1,656,212.20	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,498.000	35.322040	3,090,607.89	64.580000	5,650,620.84	2,560,012.95	0.29
		Base		35.322040	3,090,607.89	64.580000	5,650,620.84	2,560,012.95	0.29
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	234,622.000	26.527677	6,223,976.67	75.420000	17,695,191.24	11,471,214.57	0.91
		Base		26.527677	6,223,976.67	75.420000	17,695,191.24	11,471,214.57	0.91
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,958.000	44.555229	755,567.58	67.530000	1,145,173.74	389,606.16	0.06
		Base		44.555229	755,567.58	67.530000	1,145,173.74	389,606.16	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	40,939.000	19.301540	790,185.73	39.090000	1,600,305.51	810,119.78	0.08
		Base		19.301540	790,185.73	39.090000	1,600,305.51	810,119.78	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	14,377.000	96.610620	1,388,970.88	139.440000	2,004,728.88	615,758.00	0.10
		Base		96.610620	1,388,970.88	139.440000	2,004,728.88	615,758.00	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,970.000	40.117567	4,893,139.68	48.760000	5,947,257.20	1,054,117.52	0.31
		Base		40.117567	4,893,139.68	48.760000	5,947,257.20	1,054,117.52	0.31
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,997.000	48.204007	1,445,975.61	74.350000	2,230,276.95	784,301.34	0.11
		Base		48.204007	1,445,975.61	74.350000	2,230,276.95	784,301.34	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,494.000	40.896535	715,443.99	149.760000	2,619,901.44	1,904,457.45	0.13
		Base		40.896535	715,443.99	149.760000	2,619,901.44	1,904,457.45	0.13
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,798.000	184.473091	885,101.89	184.610000	885,758.78	656.89	0.05
		Base		184.473091	885,101.89	184.610000	885,758.78	656.89	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	93,638.000	22.335073	2,091,411.56	26.490000	2,480,470.62	389,059.06	0.13
		Base		22.335073	2,091,411.56	26.490000	2,480,470.62	389,059.06	0.13

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	43,030.000	61.522051	2,647,293.87	163.950000	7,054,768.50	4,407,474.63	0.36
		Base		61.522051	2,647,293.87	163.950000	7,054,768.50	4,407,474.63	0.36
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	46,284.000	23.405190	1,083,285.83	19.200000	888,652.80	-194,633.03	0.05
		Base		23.405190	1,083,285.83	19.200000	888,652.80	-194,633.03	0.05
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,498.000	62.150147	2,206,205.93	87.830000	3,117,789.34	911,583.41	0.16
		Base		62.150147	2,206,205.93	87.830000	3,117,789.34	911,583.41	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,177.000	41.703385	632,932.27	147.010000	2,231,170.77	1,598,238.50	0.11
		Base		41.703385	632,932.27	147.010000	2,231,170.77	1,598,238.50	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,407.000	27.470638	917,711.59	29.910000	999,203.37	81,491.78	0.05
		Base		27.470638	917,711.59	29.910000	999,203.37	81,491.78	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,663.000	47.504808	839,077.43	98.640000	1,742,278.32	903,200.89	0.09
		Base		47.504808	839,077.43	98.640000	1,742,278.32	903,200.89	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	59,920.000	29.932203	1,793,537.59	83.920000	5,028,486.40	3,234,948.81	0.26
		Base		29.932203	1,793,537.59	83.920000	5,028,486.40	3,234,948.81	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,117.000	32.468749	393,423.83	73.280000	887,933.76	494,509.93	0.05
		Base		32.468749	393,423.83	73.280000	887,933.76	494,509.93	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	15,546.000	35.972349	559,226.14	63.750000	991,057.50	431,831.36	0.05
		Base		35.972349	559,226.14	63.750000	991,057.50	431,831.36	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,475.000	42.509538	1,210,459.10	107.050000	3,048,248.75	1,837,789.65	0.16
		Base		42.509538	1,210,459.10	107.050000	3,048,248.75	1,837,789.65	0.16

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247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	72,490.000	22.986889	1,666,319.55	47.240000	3,424,427.60	1,758,108.05	0.18
		Base		22.986889	1,666,319.55	47.240000	3,424,427.60	1,758,108.05	0.18
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,728.000	45.484429	1,033,770.10	56.700000	1,288,677.60	254,907.50	0.07
		Base		45.484429	1,033,770.10	56.700000	1,288,677.60	254,907.50	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,543.000	44.132294	2,274,710.81	45.540000	2,347,268.22	72,557.41	0.12
		Base		44.132294	2,274,710.81	45.540000	2,347,268.22	72,557.41	0.12
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	15,646.000	94.505398	1,478,631.45	107.630000	1,683,978.98	205,347.53	0.09
		Base		94.505398	1,478,631.45	107.630000	1,683,978.98	205,347.53	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	144,131.000	33.882481	4,883,515.84	110.650000	15,948,095.15	11,064,579.31	0.82
		Base		33.882481	4,883,515.84	110.650000	15,948,095.15	11,064,579.31	0.82
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	38,825.000	21.099850	819,201.69	69.280000	2,689,796.00	1,870,594.31	0.14
		Base		21.099850	819,201.69	69.280000	2,689,796.00	1,870,594.31	0.14
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,957.000	18.889608	282,531.86	28.350000	424,030.95	141,499.09	0.02
		Base		18.889608	282,531.86	28.350000	424,030.95	141,499.09	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	21,715.000	21.914229	475,867.48	27.710000	601,722.65	125,855.17	0.03
		Base		21.914229	475,867.48	27.710000	601,722.65	125,855.17	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	25,020.000	51.965041	1,300,165.32	73.820000	1,846,976.40	546,811.08	0.09
		Base		51.965041	1,300,165.32	73.820000	1,846,976.40	546,811.08	0.09
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,238.000	48.583548	1,128,984.50	77.190000	1,793,741.22	664,756.72	0.09
		Base		48.583548	1,128,984.50	77.190000	1,793,741.22	664,756.72	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
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	61,697.000	41.610853	2,567,264.81	76.280000	4,706,247.16	2,138,982.35	0.24
		Base		41.610853	2,567,264.81	76.280000	4,706,247.16	2,138,982.35	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	15,292.000	38.439470	587,816.37	77.750000	1,188,953.00	601,136.63	0.06
		Base		38.439470	587,816.37	77.750000	1,188,953.00	601,136.63	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	110,390.000	34.220829	3,777,637.31	59.630000	6,582,555.70	2,804,918.39	0.34
		Base		34.220829	3,777,637.31	59.630000	6,582,555.70	2,804,918.39	0.34
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,085.000	27.062402	489,423.54	91.200000	1,649,352.00	1,159,928.46	0.08
		Base		27.062402	489,423.54	91.200000	1,649,352.00	1,159,928.46	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,579.000	46.672612	3,994,195.48	75.500000	6,461,214.50	2,467,019.02	0.33
		Base		46.672612	3,994,195.48	75.500000	6,461,214.50	2,467,019.02	0.33
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,819.000	53.204155	3,608,252.58	78.540000	5,326,504.26	1,718,251.68	0.27
		Base		53.204155	3,608,252.58	78.540000	5,326,504.26	1,718,251.68	0.27
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,621.000	80.186164	290,354.10	122.620000	444,007.02	153,652.92	0.02
		Base		80.186164	290,354.10	122.620000	444,007.02	153,652.92	0.02
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,746.000	40.585933	2,303,089.35	101.580000	5,764,258.68	3,461,169.33	0.30
		Base		40.585933	2,303,089.35	101.580000	5,764,258.68	3,461,169.33	0.30
26884L109	EQT CORP COMMON STOCK								
		Local	17,006.000	44.502615	756,811.47	60.630000	1,031,073.78	274,262.31	0.05
		Base		44.502615	756,811.47	60.630000	1,031,073.78	274,262.31	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,947.000	26.347560	709,987.69	37.450000	1,009,165.15	299,177.46	0.05
		Base		26.347560	709,987.69	37.450000	1,009,165.15	299,177.46	0.05

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,447.000	34.575472	499,511.84	77.500000	1,119,642.50	620,130.66	0.06
		Base		34.575472	499,511.84	77.500000	1,119,642.50	620,130.66	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	102,346.000	11.869330	1,214,778.45	31.830000	3,257,673.18	2,042,894.73	0.17
		Base		11.869330	1,214,778.45	31.830000	3,257,673.18	2,042,894.73	0.17
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	25,830.000	49.270255	1,272,650.69	120.130000	3,102,957.90	1,830,307.21	0.16
		Base		49.270255	1,272,650.69	120.130000	3,102,957.90	1,830,307.21	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	32,072.000	35.757366	1,146,810.23	72.880000	2,337,407.36	1,190,597.13	0.12
		Base		35.757366	1,146,810.23	72.880000	2,337,407.36	1,190,597.13	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	21,047.000	46.502417	978,736.37	96.240000	2,025,563.28	1,046,826.91	0.10
		Base		46.502417	978,736.37	96.240000	2,025,563.28	1,046,826.91	0.10
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,705.000	35.510903	1,054,851.37	83.430000	2,478,288.15	1,423,436.78	0.13
		Base		35.510903	1,054,851.37	83.430000	2,478,288.15	1,423,436.78	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	63,275.000	38.973140	2,466,025.41	58.660000	3,711,711.50	1,245,686.09	0.19
		Base		38.973140	2,466,025.41	58.660000	3,711,711.50	1,245,686.09	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,633.000	60.913776	1,074,092.62	71.640000	1,263,228.12	189,135.50	0.06
		Base		60.913776	1,074,092.62	71.640000	1,263,228.12	189,135.50	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,548.000	64.336293	742,955.51	68.000000	785,264.00	42,308.49	0.04
		Base		64.336293	742,955.51	68.000000	785,264.00	42,308.49	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,789.000	35.158086	414,478.67	117.280000	1,382,613.92	968,135.25	0.07
		Base		35.158086	414,478.67	117.280000	1,382,613.92	968,135.25	0.07

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29444U700	EQUINIX INC REIT USD.001								
		Local	7,026.000	255.215534	1,793,144.34	384.980000	2,704,869.48	911,725.14	0.14
		Base		255.215534	1,793,144.34	384.980000	2,704,869.48	911,725.14	0.14
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,995.000	44.482817	1,601,158.98	60.770000	2,187,416.15	586,257.17	0.11
		Base		44.482817	1,601,158.98	60.770000	2,187,416.15	586,257.17	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,449.000	178.705816	1,152,473.81	224.300000	1,446,510.70	294,036.89	0.07
		Base		178.705816	1,152,473.81	224.300000	1,446,510.70	294,036.89	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,225.000	31.167960	973,219.56	55.320000	1,727,367.00	754,147.44	0.09
		Base		31.167960	973,219.56	55.320000	1,727,367.00	754,147.44	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,886.000	41.293041	3,752,959.35	35.880000	3,260,989.68	-491,969.67	0.17
		Base		41.293041	3,752,959.35	35.880000	3,260,989.68	-491,969.67	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,887.000	55.583972	660,726.67	121.590000	1,445,340.33	784,613.66	0.07
		Base		55.583972	660,726.67	121.590000	1,445,340.33	784,613.66	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,757.000	41.684688	740,195.00	52.080000	924,784.56	184,589.56	0.05
		Base		41.684688	740,195.00	52.080000	924,784.56	184,589.56	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	60,701.000	26.934399	1,634,944.95	68.880000	4,181,084.88	2,546,139.93	0.22
		Base		26.934399	1,634,944.95	68.880000	4,181,084.88	2,546,139.93	0.22
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,384.000	86.059078	1,065,755.62	72.050000	892,267.20	-173,488.42	0.05
		Base		86.059078	1,065,755.62	72.050000	892,267.20	-173,488.42	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	408,201.000	58.755305	23,983,974.38	83.890000	34,243,981.89	10,260,007.51	1.76
		Base		58.755305	23,983,974.38	83.890000	34,243,981.89	10,260,007.51	1.76

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302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	13,401.000	29.170285	390,910.99	35.330000	473,457.33	82,546.34	0.02
		Base		29.170285	390,910.99	35.330000	473,457.33	82,546.34	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,175.000	30.916480	407,324.62	60.160000	792,608.00	385,283.38	0.04
		Base		30.916480	407,324.62	60.160000	792,608.00	385,283.38	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	230,431.000	64.813789	14,935,106.21	130.320000	30,029,767.92	15,094,661.71	1.54
		Base		64.813789	14,935,106.21	130.320000	30,029,767.92	15,094,661.71	1.54
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,452.000	30.149503	857,813.65	49.680000	1,413,495.36	555,681.71	0.07
		Base		30.149503	857,813.65	49.680000	1,413,495.36	555,681.71	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	7,066.000	150.891875	1,066,201.99	140.430000	992,278.38	-73,923.61	0.05
		Base		150.891875	1,066,201.99	140.430000	992,278.38	-73,923.61	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	24,068.000	79.864833	1,922,186.79	189.110000	4,551,499.48	2,629,312.69	0.23
		Base		79.864833	1,922,186.79	189.110000	4,551,499.48	2,629,312.69	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,430.000	128.059552	823,422.92	134.030000	861,812.90	38,389.98	0.04
		Base		128.059552	823,422.92	134.030000	861,812.90	38,389.98	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	32,311.000	36.241912	1,171,012.43	79.420000	2,566,139.62	1,395,127.19	0.13
		Base		36.241912	1,171,012.43	79.420000	2,566,139.62	1,395,127.19	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	74,383.000	24.213390	1,801,064.58	26.100000	1,941,396.30	140,331.72	0.10
		Base		24.213390	1,801,064.58	26.100000	1,941,396.30	140,331.72	0.10
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,671.000	102.470632	786,052.22	31.190000	239,258.49	-546,793.73	0.01
		Base		102.470632	786,052.22	31.190000	239,258.49	-546,793.73	0.01

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337738108	FISERV INC COMMON STOCK USD.01								
		Local	21,368.000	22.119637	472,652.41	107.430000	2,295,564.24	1,822,911.83	0.12
		Base		22.119637	472,652.41	107.430000	2,295,564.24	1,822,911.83	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,910.000	44.938483	1,883,371.84	30.320000	1,270,711.20	-612,660.64	0.07
		Base		44.938483	1,883,371.84	30.320000	1,270,711.20	-612,660.64	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,707.000	41.781162	572,694.39	55.500000	760,738.50	188,044.11	0.04
		Base		41.781162	572,694.39	55.500000	760,738.50	188,044.11	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,841.000	24.617362	316,111.54	49.160000	631,263.56	315,152.02	0.03
		Base		24.617362	316,111.54	49.160000	631,263.56	315,152.02	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,319.000	63.722304	848,717.37	68.540000	912,884.26	64,166.89	0.05
		Base		63.722304	848,717.37	68.540000	912,884.26	64,166.89	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	384,198.000	12.483011	4,795,947.81	12.360000	4,748,687.28	-47,260.53	0.24
		Base		12.483011	4,795,947.81	12.360000	4,748,687.28	-47,260.53	0.24
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	29,610.000	18.752780	555,269.83	55.310000	1,637,729.10	1,082,459.27	0.08
		Base		18.752780	555,269.83	55.310000	1,637,729.10	1,082,459.27	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,190.000	56.834092	863,309.86	55.130000	837,424.70	-25,885.16	0.04
		Base		56.834092	863,309.86	55.130000	837,424.70	-25,885.16	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	34,156.000	25.755572	879,707.33	39.740000	1,357,359.44	477,652.11	0.07
		Base		25.755572	879,707.33	39.740000	1,357,359.44	477,652.11	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	123,321.000	25.411485	3,133,769.70	16.650000	2,053,294.65	-1,080,475.05	0.11
		Base		25.411485	3,133,769.70	16.650000	2,053,294.65	-1,080,475.05	0.11

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35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	115,473.000	8.908694	1,028,713.58	3.490000	403,000.77	-625,712.81	0.02
		Base		8.908694	1,028,713.58	3.490000	403,000.77	-625,712.81	0.02
36174X101	GGP INC REIT								
		Local	57,481.000	21.904373	1,259,085.28	24.840000	1,427,828.04	168,742.76	0.07
		Base		21.904373	1,259,085.28	24.840000	1,427,828.04	168,742.76	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,516.000	48.254168	845,220.01	53.830000	942,886.28	97,666.27	0.05
		Base		48.254168	845,220.01	53.830000	942,886.28	97,666.27	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	21,596.000	27.306354	589,708.03	23.030000	497,355.88	-92,352.15	0.03
		Base		27.306354	589,708.03	23.030000	497,355.88	-92,352.15	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,178.000	58.268394	1,641,886.82	181.080000	5,102,472.24	3,460,585.42	0.26
		Base		58.268394	1,641,886.82	181.080000	5,102,472.24	3,460,585.42	0.26
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	870,841.000	31.792658	27,686,350.04	29.700000	25,863,977.70	-1,822,372.34	1.33
		Base		31.792658	27,686,350.04	29.700000	25,863,977.70	-1,822,372.34	1.33
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,216.000	28.804601	1,676,888.64	62.480000	3,637,335.68	1,960,447.04	0.19
		Base		28.804601	1,676,888.64	62.480000	3,637,335.68	1,960,447.04	0.19
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	136,552.000	35.428050	4,837,771.12	36.610000	4,999,168.72	161,397.60	0.26
		Base		35.428050	4,837,771.12	36.610000	4,999,168.72	161,397.60	0.26
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,641.000	41.875688	613,101.95	96.810000	1,417,395.21	804,293.26	0.07
		Base		41.875688	613,101.95	96.810000	1,417,395.21	804,293.26	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	129,690.000	21.470621	2,784,524.85	72.450000	9,396,040.50	6,611,515.65	0.48
		Base		21.470621	2,784,524.85	72.450000	9,396,040.50	6,611,515.65	0.48

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37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,129.000	72.403817	1,095,397.35	77.280000	1,169,169.12	73,771.77	0.06
		Base		72.403817	1,095,397.35	77.280000	1,169,169.12	73,771.77	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	36,405.000	117.857420	4,290,599.36	229.320000	8,348,394.60	4,057,795.24	0.43
		Base		117.857420	4,290,599.36	229.320000	8,348,394.60	4,057,795.24	0.43
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	25,699.000	23.034264	591,957.54	32.390000	832,390.61	240,433.07	0.04
		Base		23.034264	591,957.54	32.390000	832,390.61	240,433.07	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,395.000	95.966955	517,741.72	252.570000	1,362,615.15	844,873.43	0.07
		Base		95.966955	517,741.72	252.570000	1,362,615.15	844,873.43	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	28,770.000	72.944159	2,098,603.45	80.280000	2,309,655.60	211,052.15	0.12
		Base		72.944159	2,098,603.45	80.280000	2,309,655.60	211,052.15	0.12
40414L109	HCP INC REIT USD1.0								
		Local	46,028.000	36.016194	1,657,753.36	30.320000	1,395,568.96	-262,184.40	0.07
		Base		36.016194	1,657,753.36	30.320000	1,395,568.96	-262,184.40	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	168,419.000	15.336191	2,582,906.00	15.050000	2,534,705.95	-48,200.05	0.13
		Base		15.336191	2,582,906.00	15.050000	2,534,705.95	-48,200.05	0.13
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,096.000	32.038884	2,726,380.87	56.570000	4,813,880.72	2,087,499.85	0.25
		Base		32.038884	2,726,380.87	56.570000	4,813,880.72	2,087,499.85	0.25
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	37,205.000	33.736147	1,255,153.35	23.710000	882,130.55	-373,022.80	0.05
		Base		33.736147	1,255,153.35	23.710000	882,130.55	-373,022.80	0.05
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,402.000	42.953496	747,476.73	57.040000	992,610.08	245,133.35	0.05
		Base		42.953496	747,476.73	57.040000	992,610.08	245,133.35	0.05

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413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		6,862.000	Local	79.589401	546,142.47	111.160000	762,779.92	216,637.45	0.04
			Base	79.589401	546,142.47	111.160000	762,779.92	216,637.45	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		12,233.000	Local	51.717293	632,657.65	102.710000	1,256,451.43	623,793.78	0.06
			Base	51.717293	632,657.65	102.710000	1,256,451.43	623,793.78	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		37,185.000	Local	43.858784	1,630,888.88	48.710000	1,811,281.35	180,392.47	0.09
			Base	43.858784	1,630,888.88	48.710000	1,811,281.35	180,392.47	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		11,056.000	Local	29.963633	331,277.93	82.510000	912,230.56	580,952.63	0.05
			Base	29.963633	331,277.93	82.510000	912,230.56	580,952.63	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		10,648.000	Local	47.034634	500,824.78	71.160000	757,711.68	256,886.90	0.04
			Base	47.034634	500,824.78	71.160000	757,711.68	256,886.90	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		13,731.000	Local	44.727416	614,152.15	105.470000	1,448,208.57	834,056.42	0.07
			Base	44.727416	614,152.15	105.470000	1,448,208.57	834,056.42	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		26,251.000	Local	51.762059	1,358,805.81	54.180000	1,422,279.18	63,473.37	0.07
			Base	51.762059	1,358,805.81	54.180000	1,422,279.18	63,473.37	0.07
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		164,001.000	Local	18.513027	3,036,154.91	22.680000	3,719,542.68	683,387.77	0.19
			Base	18.513027	3,036,154.91	22.680000	3,719,542.68	683,387.77	0.19
436440101	HOLOGIC INC COMMON STOCK USD.01								
		27,387.000	Local	35.192051	963,804.71	40.530000	1,109,995.11	146,190.40	0.06
			Base	35.192051	963,804.71	40.530000	1,109,995.11	146,190.40	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		119,917.000	Local	45.028644	5,399,699.89	137.580000	16,498,180.86	11,098,480.97	0.85
			Base	45.028644	5,399,699.89	137.580000	16,498,180.86	11,098,480.97	0.85

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	75,023.000	49.287547	3,697,699.63	118.320000	8,876,721.36	5,179,021.73	0.46
		Base		49.287547	3,697,699.63	118.320000	8,876,721.36	5,179,021.73	0.46
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,568.000	10.722076	284,864.11	36.300000	964,418.40	679,554.29	0.05
		Base		10.722076	284,864.11	36.300000	964,418.40	679,554.29	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	72,833.000	18.776955	1,367,581.95	18.070000	1,316,092.31	-51,489.64	0.07
		Base		18.776955	1,367,581.95	18.070000	1,316,092.31	-51,489.64	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,677.000	45.487102	667,614.19	198.500000	2,913,384.50	2,245,770.31	0.15
		Base		45.487102	667,614.19	198.500000	2,913,384.50	2,245,770.31	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,614.000	82.097498	707,187.85	99.080000	853,475.12	146,287.27	0.04
		Base		82.097498	707,187.85	99.080000	853,475.12	146,287.27	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,786.000	10.157188	1,084,645.52	13.530000	1,444,814.58	360,169.06	0.07
		Base		10.157188	1,084,645.52	13.530000	1,444,814.58	360,169.06	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,822.000	116.107501	1,024,300.37	122.330000	1,079,195.26	54,894.89	0.06
		Base		116.107501	1,024,300.37	122.330000	1,079,195.26	54,894.89	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,098.000	44.885410	1,395,846.48	127.200000	3,955,665.60	2,559,819.12	0.20
		Base		44.885410	1,395,846.48	127.200000	3,955,665.60	2,559,819.12	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,460.000	178.523580	2,581,450.96	160.100000	2,315,046.00	-266,404.96	0.12
		Base		178.523580	2,581,450.96	160.100000	2,315,046.00	-266,404.96	0.12
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	466,508.000	28.781540	13,426,818.54	36.820000	17,176,824.56	3,750,006.02	0.88
		Base		28.781540	13,426,818.54	36.820000	17,176,824.56	3,750,006.02	0.88

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	58,638.000	29.562706	1,733,497.95	58.360000	3,422,113.68	1,688,615.73	0.18
		Base		29.562706	1,733,497.95	58.360000	3,422,113.68	1,688,615.73	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	85,179.000	116.686156	9,939,210.07	174.520000	14,865,439.08	4,926,229.01	0.76
		Base		116.686156	9,939,210.07	174.520000	14,865,439.08	4,926,229.01	0.76
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,818.000	45.780958	357,915.53	117.210000	916,347.78	558,432.25	0.05
		Base		45.780958	357,915.53	117.210000	916,347.78	558,432.25	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,479.000	34.538787	1,398,095.57	56.600000	2,291,111.40	893,015.83	0.12
		Base		34.538787	1,398,095.57	56.600000	2,291,111.40	893,015.83	0.12
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,082.000	17.591407	687,507.37	23.530000	919,599.46	232,092.09	0.05
		Base		17.591407	687,507.37	23.530000	919,599.46	232,092.09	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	24,004.000	37.161730	892,030.17	118.580000	2,846,394.32	1,954,364.15	0.15
		Base		37.161730	892,030.17	118.580000	2,846,394.32	1,954,364.15	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,814.000	344.476143	1,313,832.01	692.690000	2,641,919.66	1,328,087.65	0.14
		Base		344.476143	1,313,832.01	692.690000	2,641,919.66	1,328,087.65	0.14
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,118.000	29.855207	720,047.88	35.800000	863,424.40	143,376.52	0.04
		Base		29.855207	720,047.88	35.800000	863,424.40	143,376.52	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	352,246.000	42.380099	14,928,220.19	84.630000	29,810,578.98	14,882,358.79	1.53
		Base		42.380099	14,928,220.19	84.630000	29,810,578.98	14,882,358.79	1.53
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,887.000	74.729239	888,306.46	58.550000	695,983.85	-192,322.61	0.04
		Base		74.729239	888,306.46	58.550000	695,983.85	-192,322.61	0.04

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478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		267,810.000	Local	61.009457	16,338,942.78	113.250000	30,329,482.50	13,990,539.72	1.56
			Base	61.009457	16,338,942.78	113.250000	30,329,482.50	13,990,539.72	1.56
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		37,440.000	Local	19.974376	747,840.63	26.780000	1,002,643.20	254,802.57	0.05
			Base	19.974376	747,840.63	26.780000	1,002,643.20	254,802.57	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		15,388.000	Local	43.864117	674,981.04	85.110000	1,309,672.68	634,691.64	0.07
			Base	43.864117	674,981.04	85.110000	1,309,672.68	634,691.64	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		10,591.000	Local	111.555921	1,181,488.76	85.910000	909,872.81	-271,615.95	0.05
			Base	111.555921	1,181,488.76	85.910000	909,872.81	-271,615.95	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		24,871.000	Local	45.021460	1,119,728.74	72.710000	1,808,370.41	688,641.67	0.09
			Base	45.021460	1,119,728.74	72.710000	1,808,370.41	688,641.67	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		106,385.000	Local	13.267641	1,411,478.02	17.970000	1,911,738.45	500,260.43	0.10
			Base	13.267641	1,411,478.02	17.970000	1,911,738.45	500,260.43	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		35,257.000	Local	61.519326	2,168,986.87	121.130000	4,270,680.41	2,101,693.54	0.22
			Base	61.519326	2,168,986.87	121.130000	4,270,680.41	2,101,693.54	0.22
49446R109	KIMCO REALTY CORP REIT USD.01								
		41,839.000	Local	23.928002	1,001,123.69	24.890000	1,041,372.71	40,249.02	0.05
			Base	23.928002	1,001,123.69	24.890000	1,041,372.71	40,249.02	0.05
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		188,988.000	Local	35.971510	6,798,183.77	22.340000	4,221,991.92	-2,576,191.85	0.22
			Base	35.971510	6,798,183.77	22.340000	4,221,991.92	-2,576,191.85	0.22
500255104	KOHLS CORP COMMON STOCK USD.01								
		17,373.000	Local	50.828069	883,036.05	39.830000	691,966.59	-191,069.46	0.04
			Base	50.828069	883,036.05	39.830000	691,966.59	-191,069.46	0.04

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500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,715.000	30.652594	1,799,767.06	89.290000	5,242,662.35	3,442,895.29	0.27
		Base		30.652594	1,799,767.06	89.290000	5,242,662.35	3,442,895.29	0.27
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	92,945.000	13.539797	1,258,456.47	33.960000	3,156,412.20	1,897,955.73	0.16
		Base		13.539797	1,258,456.47	33.960000	3,156,412.20	1,897,955.73	0.16
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	23,645.000	30.794978	728,147.25	60.210000	1,423,665.45	695,518.20	0.07
		Base		30.794978	728,147.25	60.210000	1,423,665.45	695,518.20	0.07
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,271.000	31.437043	951,630.73	31.910000	965,947.61	14,316.88	0.05
		Base		31.437043	951,630.73	31.910000	965,947.61	14,316.88	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,610.000	78.526109	597,583.69	158.690000	1,207,630.90	610,047.21	0.06
		Base		78.526109	597,583.69	158.690000	1,207,630.90	610,047.21	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,139.000	71.876686	728,757.72	134.210000	1,360,755.19	631,997.47	0.07
		Base		71.876686	728,757.72	134.210000	1,360,755.19	631,997.47	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,029.000	39.126332	627,155.97	114.860000	1,841,090.94	1,213,934.97	0.09
		Base		39.126332	627,155.97	114.860000	1,841,090.94	1,213,934.97	0.09
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,881.000	33.522202	733,499.31	81.210000	1,776,956.01	1,043,456.70	0.09
		Base		33.522202	733,499.31	81.210000	1,776,956.01	1,043,456.70	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,159.000	23.204142	305,343.30	47.720000	627,947.48	322,604.18	0.03
		Base		23.204142	305,343.30	47.720000	627,947.48	322,604.18	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,343.000	39.011899	754,607.16	44.650000	863,664.95	109,057.79	0.04
		Base		39.011899	754,607.16	44.650000	863,664.95	109,057.79	0.04

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527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		31,896.000	Local	31.441991	1,002,873.76	23.850000	760,719.60	-242,154.16	0.04
			Base	31.441991	1,002,873.76	23.850000	760,719.60	-242,154.16	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		28,699.000	Local	47.799044	1,371,784.76	59.460000	1,706,442.54	334,657.78	0.09
			Base	47.799044	1,371,784.76	59.460000	1,706,442.54	334,657.78	0.09
532457108	ELI LILLY + CO COMMON STOCK								
		95,632.000	Local	58.965823	5,639,019.63	77.030000	7,366,532.96	1,727,513.33	0.38
			Base	58.965823	5,639,019.63	77.030000	7,366,532.96	1,727,513.33	0.38
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		22,500.000	Local	39.916589	898,123.26	67.510000	1,518,975.00	620,851.74	0.08
			Base	39.916589	898,123.26	67.510000	1,518,975.00	620,851.74	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		23,660.000	Local	40.951732	968,917.98	63.130000	1,493,655.80	524,737.82	0.08
			Base	40.951732	968,917.98	63.130000	1,493,655.80	524,737.82	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		24,803.000	Local	68.576244	1,700,896.59	251.330000	6,233,737.99	4,532,841.40	0.32
			Base	68.576244	1,700,896.59	251.330000	6,233,737.99	4,532,841.40	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		27,199.000	Local	28.629278	778,687.72	46.580000	1,266,929.42	488,241.70	0.07
			Base	28.629278	778,687.72	46.580000	1,266,929.42	488,241.70	0.07
548661107	LOWE S COS INC COMMON STOCK USD.5								
		85,628.000	Local	24.923834	2,134,178.04	73.080000	6,257,694.24	4,123,516.20	0.32
			Base	24.923834	2,134,178.04	73.080000	6,257,694.24	4,123,516.20	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		15,264.000	Local	99.914211	1,525,090.51	162.570000	2,481,468.48	956,377.97	0.13
			Base	99.914211	1,525,090.51	162.570000	2,481,468.48	956,377.97	0.13
554382101	MACERICH CO/THE REIT USD.01								
		11,884.000	Local	70.323538	835,724.92	68.690000	816,311.96	-19,412.96	0.04
			Base	70.323538	835,724.92	68.690000	816,311.96	-19,412.96	0.04

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Base Currency: USD - US DOLLAR

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55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,091.000	32.296239	971,826.14	29.540000	888,888.14	-82,938.00	0.05
		Base		32.296239	971,826.14	29.540000	888,888.14	-82,938.00	0.05
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	83,399.000	17.692570	1,475,542.65	16.750000	1,396,933.25	-78,609.40	0.07
		Base		17.692570	1,475,542.65	16.750000	1,396,933.25	-78,609.40	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,958.000	13.688697	711,237.31	48.050000	2,496,581.90	1,785,344.59	0.13
		Base		13.688697	711,237.31	48.050000	2,496,581.90	1,785,344.59	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	50,756.000	36.954228	1,875,648.82	68.020000	3,452,423.12	1,576,774.30	0.18
		Base		36.954228	1,875,648.82	68.020000	3,452,423.12	1,576,774.30	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	31,519.000	37.675849	1,187,505.10	84.600000	2,666,507.40	1,479,002.30	0.14
		Base		37.675849	1,187,505.10	84.600000	2,666,507.40	1,479,002.30	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,247.000	134.134823	837,940.24	229.600000	1,434,311.20	596,370.96	0.07
		Base		134.134823	837,940.24	229.600000	1,434,311.20	596,370.96	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	32,319.000	19.820015	640,563.05	32.950000	1,064,911.05	424,348.00	0.05
		Base		19.820015	640,563.05	32.950000	1,064,911.05	424,348.00	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	93,701.000	30.698774	2,876,505.82	106.330000	9,963,227.33	7,086,721.51	0.51
		Base		30.698774	2,876,505.82	106.330000	9,963,227.33	7,086,721.51	0.51
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	33,671.000	22.036849	742,002.74	26.210000	882,516.91	140,514.17	0.05
		Base		22.036849	742,002.74	26.210000	882,516.91	140,514.17	0.05
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,278.000	36.336739	409,805.74	95.550000	1,077,612.90	667,807.16	0.06
		Base		36.336739	409,805.74	95.550000	1,077,612.90	667,807.16	0.06

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	81,750.000	50.374090	4,118,081.89	122.570000	10,020,097.50	5,902,015.61	0.52
		Base		50.374090	4,118,081.89	122.570000	10,020,097.50	5,902,015.61	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	22,256.000	62.016862	1,380,247.27	139.150000	3,096,922.40	1,716,675.13	0.16
		Base		62.016862	1,380,247.27	139.150000	3,096,922.40	1,716,675.13	0.16
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,183.000	51.635300	938,884.66	70.460000	1,281,174.18	342,289.52	0.07
		Base		51.635300	938,884.66	70.460000	1,281,174.18	342,289.52	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	271,414.000	46.275891	12,559,924.57	61.990000	16,824,953.86	4,265,029.29	0.87
		Base		46.275891	12,559,924.57	61.990000	16,824,953.86	4,265,029.29	0.87
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	108,199.000	40.642249	4,397,450.75	54.410000	5,887,107.59	1,489,656.84	0.30
		Base		40.642249	4,397,450.75	54.410000	5,887,107.59	1,489,656.84	0.30
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,584.000	407.480700	1,052,930.13	426.630000	1,102,411.92	49,481.79	0.06
		Base		407.480700	1,052,930.13	426.630000	1,102,411.92	49,481.79	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	765,407.000	33.748492	25,831,332.11	64.650000	49,483,562.55	23,652,230.44	2.55
		Base		33.748492	25,831,332.11	64.650000	49,483,562.55	23,652,230.44	2.55
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,265.000	33.607392	714,661.20	67.350000	1,432,197.75	717,536.55	0.07
		Base		33.607392	714,661.20	67.350000	1,432,197.75	717,536.55	0.07
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,615.000	16.596215	1,686,424.35	24.110000	2,449,937.65	763,513.30	0.13
		Base		16.596215	1,686,424.35	24.110000	2,449,937.65	763,513.30	0.13
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	11,175.000	88.938725	993,890.25	94.950000	1,061,066.25	67,176.00	0.05
		Base		88.938725	993,890.25	94.950000	1,061,066.25	67,176.00	0.05

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		6,205.000	Local	78.981797	490,082.05	215.840000	1,339,287.20	849,205.15	0.07
			Base	78.981797	490,082.05	215.840000	1,339,287.20	849,205.15	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		18,141.000	Local	51.522132	934,662.99	96.520000	1,750,969.32	816,306.33	0.09
			Base	51.522132	934,662.99	96.520000	1,750,969.32	816,306.33	0.09
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		152,033.000	Local	17.527339	2,664,733.89	44.280000	6,732,021.24	4,067,287.35	0.35
			Base	17.527339	2,664,733.89	44.280000	6,732,021.24	4,067,287.35	0.35
61166W101	MONSANTO CO COMMON STOCK USD.01								
		43,115.000	Local	51.952540	2,239,933.78	108.310000	4,669,785.65	2,429,851.87	0.24
			Base	51.952540	2,239,933.78	108.310000	4,669,785.65	2,429,851.87	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		39,906.000	Local	26.705970	1,065,728.44	42.600000	1,699,995.60	634,267.16	0.09
			Base	26.705970	1,065,728.44	42.600000	1,699,995.60	634,267.16	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		16,375.000	Local	30.815593	504,605.33	103.670000	1,697,596.25	1,192,990.92	0.09
			Base	30.815593	504,605.33	103.670000	1,697,596.25	1,192,990.92	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		141,958.000	Local	36.610259	5,197,119.15	42.490000	6,031,795.42	834,676.27	0.31
			Base	36.610259	5,197,119.15	42.490000	6,031,795.42	834,676.27	0.31
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		34,477.000	Local	50.059809	1,725,912.02	31.370000	1,081,543.49	-644,368.53	0.06
			Base	50.059809	1,725,912.02	31.370000	1,081,543.49	-644,368.53	0.06
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		16,338.000	Local	71.044419	1,160,723.72	80.710000	1,318,639.98	157,916.26	0.07
			Base	71.044419	1,160,723.72	80.710000	1,318,639.98	157,916.26	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		15,934.000	Local	47.990945	764,687.72	28.910000	460,651.94	-304,035.78	0.02
			Base	47.990945	764,687.72	28.910000	460,651.94	-304,035.78	0.02

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629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	31,051.000	24.002725	745,308.61	16.540000	513,583.54	-231,725.07	0.03
		Base		24.002725	745,308.61	16.540000	513,583.54	-231,725.07	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,221.000	30.541811	342,709.66	70.540000	791,529.34	448,819.68	0.04
		Base		30.541811	342,709.66	70.540000	791,529.34	448,819.68	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	37,179.000	47.137701	1,752,532.60	37.810000	1,405,737.99	-346,794.61	0.07
		Base		47.137701	1,752,532.60	37.810000	1,405,737.99	-346,794.61	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	29,838.000	16.471969	491,490.62	15.040000	448,763.52	-42,727.10	0.02
		Base		16.471969	491,490.62	15.040000	448,763.52	-42,727.10	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	27,109.000	35.209655	954,498.54	38.320000	1,038,816.88	84,318.34	0.05
		Base		35.209655	954,498.54	38.320000	1,038,816.88	84,318.34	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	42,245.000	30.119551	1,272,400.43	140.710000	5,944,293.95	4,671,893.52	0.31
		Base		30.119551	1,272,400.43	140.710000	5,944,293.95	4,671,893.52	0.31
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	47,487.000	34.129737	1,620,718.81	47.330000	2,247,559.71	626,840.90	0.12
		Base		34.129737	1,620,718.81	47.330000	2,247,559.71	626,840.90	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,418.000	52.898053	1,027,174.40	40.080000	778,273.44	-248,900.96	0.04
		Base		52.898053	1,027,174.40	40.080000	778,273.44	-248,900.96	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	52,247.000	37.521373	1,960,379.16	36.280000	1,895,521.16	-64,858.00	0.10
		Base		37.521373	1,960,379.16	36.280000	1,895,521.16	-64,858.00	0.10
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,597.000	12.052053	453,121.05	12.290000	462,067.13	8,946.08	0.02
		Base		12.052053	453,121.05	12.290000	462,067.13	8,946.08	0.02

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65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,790.000	12.991546	153,170.33	12.650000	149,143.50	-4,026.83	0.01
		Base		12.991546	153,170.33	12.650000	149,143.50	-4,026.83	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,997.000	54.242851	2,495,008.40	123.720000	5,690,748.84	3,195,740.44	0.29
		Base		54.242851	2,495,008.40	123.720000	5,690,748.84	3,195,740.44	0.29
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	131,535.000	15.538174	2,043,813.69	52.900000	6,958,201.50	4,914,387.81	0.36
		Base		15.538174	2,043,813.69	52.900000	6,958,201.50	4,914,387.81	0.36
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,770.000	9.022025	286,629.72	22.370000	710,694.90	424,065.18	0.04
		Base		9.022025	286,629.72	22.370000	710,694.90	424,065.18	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,199.000	41.970529	1,771,114.37	39.760000	1,677,832.24	-93,282.13	0.09
		Base		41.970529	1,771,114.37	39.760000	1,677,832.24	-93,282.13	0.09
655664100	NORDSTROM INC COMMON STOCK								
		Local	11,432.000	28.817271	329,439.04	44.220000	505,523.04	176,084.00	0.03
		Base		28.817271	329,439.04	44.220000	505,523.04	176,084.00	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	28,739.000	42.906018	1,233,076.04	117.460000	3,375,682.94	2,142,606.90	0.17
		Base		42.906018	1,233,076.04	117.460000	3,375,682.94	2,142,606.90	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,952.000	57.500094	1,204,741.97	82.960000	1,738,177.92	533,435.95	0.09
		Base		57.500094	1,204,741.97	82.960000	1,738,177.92	533,435.95	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	17,352.000	51.557854	894,631.89	229.080000	3,974,996.16	3,080,364.27	0.20
		Base		51.557854	894,631.89	229.080000	3,974,996.16	3,080,364.27	0.20
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,351.000	34.990774	1,096,995.75	58.090000	1,821,179.59	724,183.84	0.09
		Base		34.990774	1,096,995.75	58.090000	1,821,179.59	724,183.84	0.09

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67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,059.000	19.813911	1,051,306.33	109.180000	5,792,981.62	4,741,675.29	0.30
		Base		19.813911	1,051,306.33	109.180000	5,792,981.62	4,741,675.29	0.30
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,299.000	48.553161	451,495.84	262.270000	2,438,848.73	1,987,352.89	0.13
		Base		48.553161	451,495.84	262.270000	2,438,848.73	1,987,352.89	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	75,226.000	45.091813	3,392,076.74	67.770000	5,098,066.02	1,705,989.28	0.26
		Base		45.091813	3,392,076.74	67.770000	5,098,066.02	1,705,989.28	0.26
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,221.000	42.867606	995,428.68	85.650000	1,988,878.65	993,449.97	0.10
		Base		42.867606	995,428.68	85.650000	1,988,878.65	993,449.97	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,723.000	25.423527	526,851.74	55.110000	1,142,044.53	615,192.79	0.06
		Base		25.423527	526,851.74	55.110000	1,142,044.53	615,192.79	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	295,032.000	21.772898	6,423,701.77	40.110000	11,833,733.52	5,410,031.75	0.61
		Base		21.772898	6,423,701.77	40.110000	11,833,733.52	5,410,031.75	0.61
69331C108	P G + E CORP COMMON STOCK								
		Local	49,777.000	38.508111	1,916,818.24	61.890000	3,080,698.53	1,163,880.29	0.16
		Base		38.508111	1,916,818.24	61.890000	3,080,698.53	1,163,880.29	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	47,892.000	80.550181	3,857,709.25	120.460000	5,769,070.32	1,911,361.07	0.30
		Base		80.550181	3,857,709.25	120.460000	5,769,070.32	1,911,361.07	0.30
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	25,988.000	36.046662	936,780.66	100.010000	2,599,059.88	1,662,279.22	0.13
		Base		36.046662	936,780.66	100.010000	2,599,059.88	1,662,279.22	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,902.000	26.035069	1,741,798.21	34.840000	2,330,865.68	589,067.47	0.12
		Base		26.035069	1,741,798.21	34.840000	2,330,865.68	589,067.47	0.12

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693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,803.000	119.459129	932,139.58	93.810000	731,999.43	-200,140.15	0.04
		Base		119.459129	932,139.58	93.810000	731,999.43	-200,140.15	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,506.000	30.633958	1,057,055.36	67.310000	2,322,598.86	1,265,543.50	0.12
		Base		30.633958	1,057,055.36	67.310000	2,322,598.86	1,265,543.50	0.12
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,132.000	50.730678	666,195.27	147.130000	1,932,111.16	1,265,915.89	0.10
		Base		50.730678	666,195.27	147.130000	1,932,111.16	1,265,915.89	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,202.000	37.245249	305,485.53	41.610000	341,285.22	35,799.69	0.02
		Base		37.245249	305,485.53	41.610000	341,285.22	35,799.69	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,684.000	33.203597	1,052,022.76	60.290000	1,910,228.36	858,205.60	0.10
		Base		33.203597	1,052,022.76	60.290000	1,910,228.36	858,205.60	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	110,467.000	17.909486	1,978,407.21	39.780000	4,394,377.26	2,415,970.05	0.23
		Base		17.909486	1,978,407.21	39.780000	4,394,377.26	2,415,970.05	0.23
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,653.000	16.438119	503,877.66	18.750000	574,743.75	70,866.09	0.03
		Base		16.438119	503,877.66	18.750000	574,743.75	70,866.09	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,182.000	54.298164	7,665,923.32	103.780000	14,651,867.96	6,985,944.64	0.75
		Base		54.298164	7,665,923.32	103.780000	14,651,867.96	6,985,944.64	0.75
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,783.000	26.470751	285,434.11	53.190000	573,547.77	288,113.66	0.03
		Base		26.470751	285,434.11	53.190000	573,547.77	288,113.66	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	597,370.000	28.226601	16,861,724.42	31.730000	18,954,550.10	2,092,825.68	0.97
		Base		28.226601	16,861,724.42	31.730000	18,954,550.10	2,092,825.68	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		152,715.000	Local	40.014653	6,110,837.70	96.130000	14,680,492.95	8,569,655.25	0.76
			Base	40.014653	6,110,837.70	96.130000	14,680,492.95	8,569,655.25	0.76
718546104	PHILLIPS 66 COMMON STOCK								
		43,582.000	Local	27.735722	1,208,778.24	81.620000	3,557,162.84	2,348,384.60	0.18
			Base	27.735722	1,208,778.24	81.620000	3,557,162.84	2,348,384.60	0.18
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,956.000	Local	42.512126	465,762.85	77.630000	850,514.28	384,751.43	0.04
			Base	42.512126	465,762.85	77.630000	850,514.28	384,751.43	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		16,707.000	Local	91.707121	1,532,150.87	180.230000	3,011,102.61	1,478,951.74	0.15
			Base	91.707121	1,532,150.87	180.230000	3,011,102.61	1,478,951.74	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		18,286.000	Local	37.606249	687,667.87	15.920000	291,113.12	-396,554.75	0.01
			Base	37.606249	687,667.87	15.920000	291,113.12	-396,554.75	0.01
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		28,093.000	Local	57.577588	1,617,527.17	118.440000	3,327,334.92	1,709,807.75	0.17
			Base	57.577588	1,617,527.17	118.440000	3,327,334.92	1,709,807.75	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		23,964.000	Local	41.092744	984,746.52	67.440000	1,616,132.16	631,385.64	0.08
			Base	41.092744	984,746.52	67.440000	1,616,132.16	631,385.64	0.08
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		4,858.000	Local	344.720064	1,674,650.07	1,575.130000	7,651,981.54	5,977,331.47	0.39
			Base	344.720064	1,674,650.07	1,575.130000	7,651,981.54	5,977,331.47	0.39
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		26,337.000	Local	32.571282	857,829.86	57.090000	1,503,579.33	645,749.47	0.08
			Base	32.571282	857,829.86	57.090000	1,503,579.33	645,749.47	0.08
742718109	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK								
		263,425.000	Local	54.072288	14,243,992.37	87.600000	23,076,030.00	8,832,037.63	1.19
			Base	54.072288	14,243,992.37	87.600000	23,076,030.00	8,832,037.63	1.19

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,125.000	17.620045	1,006,545.08	37.440000	2,138,760.00	1,132,214.92	0.11
		Base		17.620045	1,006,545.08	37.440000	2,138,760.00	1,132,214.92	0.11
74340W103	PROLOGIS INC REIT USD.01								
		Local	52,036.000	41.969283	2,183,913.60	48.850000	2,541,958.60	358,045.00	0.13
		Base		41.969283	2,183,913.60	48.850000	2,541,958.60	358,045.00	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	42,330.000	50.091987	2,120,393.80	105.110000	4,449,306.30	2,328,912.50	0.23
		Base		50.091987	2,120,393.80	105.110000	4,449,306.30	2,328,912.50	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,800.000	29.607536	1,474,455.29	44.250000	2,203,650.00	729,194.71	0.11
		Base		29.607536	1,474,455.29	44.250000	2,203,650.00	729,194.71	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,683.000	100.038292	1,468,862.24	215.000000	3,156,845.00	1,687,982.76	0.16
		Base		100.038292	1,468,862.24	215.000000	3,156,845.00	1,687,982.76	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	29,303.000	18.018767	528,003.92	21.510000	630,307.53	102,303.61	0.03
		Base		18.018767	528,003.92	21.510000	630,307.53	102,303.61	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,573.000	81.101442	1,019,688.43	64.210000	807,312.33	-212,376.10	0.04
		Base		81.101442	1,019,688.43	64.210000	807,312.33	-212,376.10	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	145,385.000	43.583744	6,336,422.63	53.430000	7,767,920.55	1,431,497.92	0.40
		Base		43.583744	6,336,422.63	53.430000	7,767,920.55	1,431,497.92	0.40
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,884.000	23.577049	350,920.80	35.890000	534,186.76	183,265.96	0.03
		Base		23.577049	350,920.80	35.890000	534,186.76	183,265.96	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,648.000	45.209097	617,013.75	91.920000	1,254,524.16	637,510.41	0.06
		Base		45.209097	617,013.75	91.920000	1,254,524.16	637,510.41	0.06

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,543.000	96.089634	532,624.84	88.430000	490,167.49	-42,457.35	0.03
		Base		96.089634	532,624.84	88.430000	490,167.49	-42,457.35	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,490.000	51.824240	958,230.20	32.340000	597,966.60	-360,263.60	0.03
		Base		51.824240	958,230.20	32.340000	597,966.60	-360,263.60	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	28,907.000	45.897194	1,326,750.19	144.160000	4,167,233.12	2,840,482.93	0.21
		Base		45.897194	1,326,750.19	144.160000	4,167,233.12	2,840,482.93	0.21
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,456.000	51.158068	1,302,279.78	59.630000	1,517,941.28	215,661.50	0.08
		Base		51.158068	1,302,279.78	59.630000	1,517,941.28	215,661.50	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,680.000	30.422130	537,863.26	75.880000	1,341,558.40	803,695.14	0.07
		Base		30.422130	537,863.26	75.880000	1,341,558.40	803,695.14	0.07
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,441.000	247.529532	1,841,867.25	359.290000	2,673,476.89	831,609.64	0.14
		Base		247.529532	1,841,867.25	359.290000	2,673,476.89	831,609.64	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	121,178.000	12.746486	1,544,593.66	14.410000	1,746,174.98	201,581.32	0.09
		Base		12.746486	1,544,593.66	14.410000	1,746,174.98	201,581.32	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	22,757.000	24.013608	546,477.67	57.380000	1,305,796.66	759,318.99	0.07
		Base		24.013608	546,477.67	57.380000	1,305,796.66	759,318.99	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	81,405.000	19.147919	1,558,736.37	60.130000	4,894,882.65	3,336,146.28	0.25
		Base		19.147919	1,558,736.37	60.130000	4,894,882.65	3,336,146.28	0.25
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,688.000	29.725526	377,157.47	47.060000	597,097.28	219,939.81	0.03
		Base		29.725526	377,157.47	47.060000	597,097.28	219,939.81	0.03

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,623.000	46.450864	586,349.25	147.990000	1,868,077.77	1,281,728.52	0.10
		Base		46.450864	586,349.25	147.990000	1,868,077.77	1,281,728.52	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,822.000	42.864709	549,611.30	90.760000	1,163,724.72	614,113.42	0.06
		Base		42.864709	549,611.30	90.760000	1,163,724.72	614,113.42	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,985.000	72.427101	723,184.60	191.850000	1,915,622.25	1,192,437.65	0.10
		Base		72.427101	723,184.60	191.850000	1,915,622.25	1,192,437.65	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	39,039.000	14.645111	571,730.47	66.110000	2,580,868.29	2,009,137.82	0.13
		Base		14.645111	571,730.47	66.110000	2,580,868.29	2,009,137.82	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,263.000	41.092557	216,270.13	77.600000	408,408.80	192,138.67	0.02
		Base		41.092557	216,270.13	77.600000	408,408.80	192,138.67	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,506.000	41.333340	1,054,248.18	120.180000	3,065,311.08	2,011,062.90	0.16
		Base		41.333340	1,054,248.18	120.180000	3,065,311.08	2,011,062.90	0.16
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,974.000	132.437156	1,320,928.19	108.970000	1,086,866.78	-234,061.41	0.06
		Base		132.437156	1,320,928.19	108.970000	1,086,866.78	-234,061.41	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	29,715.000	213.447450	6,342,590.99	227.530000	6,761,053.95	418,462.96	0.35
		Base		213.447450	6,342,590.99	227.530000	6,761,053.95	418,462.96	0.35
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

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79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,840.000	31.040089	1,950,559.22	79.100000	4,970,644.00	3,020,084.78	0.26
		Base		31.040089	1,950,559.22	79.100000	4,970,644.00	3,020,084.78	0.26
80589M102	SCANA CORP COMMON STOCK								
		Local	14,068.000	40.786063	573,778.33	68.700000	966,471.60	392,693.27	0.05
		Base		40.786063	573,778.33	68.700000	966,471.60	392,693.27	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,924.000	139.472684	1,105,181.55	159.860000	1,266,730.64	161,549.09	0.07
		Base		139.472684	1,105,181.55	159.860000	1,266,730.64	161,549.09	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	136,960.000	85.633717	11,728,393.87	83.710000	11,464,921.60	-263,472.27	0.59
		Base		85.633717	11,728,393.87	83.710000	11,464,921.60	-263,472.27	0.59
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,754.000	21.197734	2,517,315.67	41.240000	4,897,414.96	2,380,099.29	0.25
		Base		21.197734	2,517,315.67	41.240000	4,897,414.96	2,380,099.29	0.25
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,377.000	49.992720	468,781.74	76.160000	714,152.32	245,370.58	0.04
		Base		49.992720	468,781.74	76.160000	714,152.32	245,370.58	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,030.000	23.652996	450,116.51	48.500000	922,955.00	472,838.49	0.05
		Base		23.652996	450,116.51	48.500000	922,955.00	472,838.49	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,615.000	52.227308	1,285,575.18	102.390000	2,520,329.85	1,234,754.67	0.13
		Base		52.227308	1,285,575.18	102.390000	2,520,329.85	1,234,754.67	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,956.000	66.262787	527,186.73	303.810000	2,417,112.36	1,889,925.63	0.12
		Base		66.262787	527,186.73	303.810000	2,417,112.36	1,889,925.63	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,932.000	83.284750	2,576,163.88	183.770000	5,684,373.64	3,108,209.76	0.29
		Base		83.284750	2,576,163.88	183.770000	5,684,373.64	3,108,209.76	0.29

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83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,292.000	92.588038	1,693,620.39	91.740000	1,678,108.08	-15,512.31	0.09
		Base		92.588038	1,693,620.39	91.740000	1,678,108.08	-15,512.31	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,461.000	62.409935	715,280.27	135.850000	1,556,976.85	841,696.58	0.08
		Base		62.409935	715,280.27	135.850000	1,556,976.85	841,696.58	0.08
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,711.000	48.690214	278,069.81	181.530000	1,036,717.83	758,648.02	0.05
		Base		48.690214	278,069.81	181.530000	1,036,717.83	758,648.02	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	96,471.000	33.742523	3,255,174.96	49.430000	4,768,561.53	1,513,386.57	0.25
		Base		33.742523	3,255,174.96	49.430000	4,768,561.53	1,513,386.57	0.25
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	60,600.000	14.089378	853,816.31	52.310000	3,169,986.00	2,316,169.69	0.16
		Base		14.089378	853,816.31	52.310000	3,169,986.00	2,316,169.69	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	48,313.000	33.764318	1,631,255.51	9.010000	435,300.13	-1,195,955.38	0.02
		Base		33.764318	1,631,255.51	9.010000	435,300.13	-1,195,955.38	0.02
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	69,057.000	25.295769	1,746,849.94	41.650000	2,876,224.05	1,129,374.11	0.15
		Base		25.295769	1,746,849.94	41.650000	2,876,224.05	1,129,374.11	0.15
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,833.000	53.661079	795,954.79	124.000000	1,839,292.00	1,043,337.21	0.09
		Base		53.661079	795,954.79	124.000000	1,839,292.00	1,043,337.21	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	64,040.000	17.456270	1,117,899.55	9.200000	589,168.00	-528,731.55	0.03
		Base		17.456270	1,117,899.55	9.200000	589,168.00	-528,731.55	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,270.000	14.250240	2,041,631.95	55.220000	7,911,369.40	5,869,737.45	0.41
		Base		14.250240	2,041,631.95	55.220000	7,911,369.40	5,869,737.45	0.41

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857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	35,694.000	51.806113	1,849,167.39	76.200000	2,719,882.80	870,715.41	0.14
		Base		51.806113	1,849,167.39	76.200000	2,719,882.80	870,715.41	0.14
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,375.000	69.077469	578,523.80	77.140000	646,047.50	67,523.70	0.03
		Base		69.077469	578,523.80	77.140000	646,047.50	67,523.70	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,594.000	50.819358	1,554,767.44	123.530000	3,779,276.82	2,224,509.38	0.19
		Base		50.819358	1,554,767.44	123.530000	3,779,276.82	2,224,509.38	0.19
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	48,315.000	42.743558	2,065,155.02	56.820000	2,745,258.30	680,103.28	0.14
		Base		42.743558	2,065,155.02	56.820000	2,745,258.30	680,103.28	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	61,369.000	28.938532	1,775,928.77	27.550000	1,690,715.95	-85,212.82	0.09
		Base		28.938532	1,775,928.77	27.550000	1,690,715.95	-85,212.82	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	77,197.000	31.788875	2,454,005.80	35.820000	2,765,196.54	311,190.74	0.14
		Base		31.788875	2,454,005.80	35.820000	2,765,196.54	311,190.74	0.14
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	49,533.000	27.882975	1,381,127.39	52.460000	2,598,501.18	1,217,373.79	0.13
		Base		27.882975	1,381,127.39	52.460000	2,598,501.18	1,217,373.79	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	64,174.000	17.105020	1,097,697.53	74.920000	4,807,916.08	3,710,218.55	0.25
		Base		17.105020	1,097,697.53	74.920000	4,807,916.08	3,710,218.55	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	55,294.000	46.308658	2,560,590.94	64.480000	3,565,357.12	1,004,766.18	0.18
		Base		46.308658	2,560,590.94	64.480000	3,565,357.12	1,004,766.18	0.18
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,107.000	38.053109	803,186.97	22.910000	483,561.37	-319,625.60	0.02
		Base		38.053109	803,186.97	22.910000	483,561.37	-319,625.60	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
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,788.000	23.904245	305,687.49	29.360000	375,455.68	69,768.19	0.02
		Base		23.904245	305,687.49	29.360000	375,455.68	69,768.19	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,506.000	39.937956	459,526.12	80.850000	930,260.10	470,733.98	0.05
		Base		39.937956	459,526.12	80.850000	930,260.10	470,733.98	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,390.000	35.443096	3,487,246.18	75.540000	7,432,380.60	3,945,134.42	0.38
		Base		35.443096	3,487,246.18	75.540000	7,432,380.60	3,945,134.42	0.38
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,599.000	32.101479	853,867.24	47.370000	1,259,994.63	406,127.39	0.06
		Base		32.101479	853,867.24	47.370000	1,259,994.63	406,127.39	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,886.000	54.799862	2,130,947.43	152.390000	5,925,837.54	3,794,890.11	0.30
		Base		54.799862	2,130,947.43	152.390000	5,925,837.54	3,794,890.11	0.30
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,209.000	73.681195	4,362,589.90	174.820000	10,350,917.38	5,988,327.48	0.53
		Base		73.681195	4,362,589.90	174.820000	10,350,917.38	5,988,327.48	0.53
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,537.000	44.963610	473,781.56	78.720000	829,472.64	355,691.08	0.04
		Base		44.963610	473,781.56	78.720000	829,472.64	355,691.08	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	75,911.000	59.409946	4,509,868.42	96.850000	7,351,980.35	2,842,111.93	0.38
		Base		59.409946	4,509,868.42	96.850000	7,351,980.35	2,842,111.93	0.38
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,863.000	21.063429	228,812.03	73.540000	798,865.02	570,052.99	0.04
		Base		21.063429	228,812.03	73.540000	798,865.02	570,052.99	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,285.000	27.073928	440,898.91	50.680000	825,323.80	384,424.89	0.04
		Base		27.073928	440,898.91	50.680000	825,323.80	384,424.89	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
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,921.000	72.130961	932,004.15	73.670000	951,890.07	19,885.92	0.05
		Base		72.130961	932,004.15	73.670000	951,890.07	19,885.92	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,936.000	264.926625	1,307,677.82	216.400000	1,068,150.40	-239,527.42	0.05
		Base		264.926625	1,307,677.82	216.400000	1,068,150.40	-239,527.42	0.05
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	27,963.000	44.906145	1,255,710.54	117.780000	3,293,482.14	2,037,771.60	0.17
		Base		44.906145	1,255,710.54	117.780000	3,293,482.14	2,037,771.60	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,251.000	36.776181	413,768.81	52.900000	595,177.90	181,409.09	0.03
		Base		36.776181	413,768.81	52.900000	595,177.90	181,409.09	0.03
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	104,230.000	16.291431	1,698,055.85	31.380000	3,270,737.40	1,572,681.55	0.17
		Base		16.291431	1,698,055.85	31.380000	3,270,737.40	1,572,681.55	0.17
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	47,950.000	26.820624	1,286,048.93	31.010000	1,486,929.50	200,880.57	0.08
		Base		26.820624	1,286,048.93	31.010000	1,486,929.50	200,880.57	0.08
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	28,603.000	21.694972	620,541.27	62.790000	1,795,982.37	1,175,441.10	0.09
		Base		21.694972	620,541.27	62.790000	1,795,982.37	1,175,441.10	0.09
902653104	UDR INC REIT USD.01								
		Local	26,307.000	35.885005	944,026.83	34.950000	919,429.65	-24,597.18	0.05
		Base		35.885005	944,026.83	34.950000	919,429.65	-24,597.18	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	157,278.000	26.563739	4,177,891.75	52.650000	8,280,686.70	4,102,794.95	0.43
		Base		26.563739	4,177,891.75	52.650000	8,280,686.70	4,102,794.95	0.43
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,771.000	207.221553	1,195,875.58	272.280000	1,571,327.88	375,452.30	0.08
		Base		207.221553	1,195,875.58	272.280000	1,571,327.88	375,452.30	0.08

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904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,087.000	28.528230	515,990.10	21.490000	388,689.63	-127,300.47	0.02
		Base		28.528230	515,990.10	21.490000	388,689.63	-127,300.47	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	18,188.000	26.138250	475,402.50	19.220000	349,573.36	-125,829.14	0.02
		Base		26.138250	475,402.50	19.220000	349,573.36	-125,829.14	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	81,126.000	27.098693	2,198,408.57	106.580000	8,646,409.08	6,448,000.51	0.44
		Base		27.098693	2,198,408.57	106.580000	8,646,409.08	6,448,000.51	0.44
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	28,423.000	56.790600	1,614,159.22	70.470000	2,002,968.81	388,809.59	0.10
		Base		56.790600	1,614,159.22	70.470000	2,002,968.81	388,809.59	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,861.000	69.688942	4,729,161.28	109.130000	7,405,670.93	2,676,509.65	0.38
		Base		69.688942	4,729,161.28	109.130000	7,405,670.93	2,676,509.65	0.38
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,292.000	114.440860	948,943.61	126.510000	1,049,020.92	100,077.31	0.05
		Base		114.440860	948,943.61	126.510000	1,049,020.92	100,077.31	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	75,383.000	56.754164	4,278,299.12	109.670000	8,267,253.61	3,988,954.49	0.43
		Base		56.754164	4,278,299.12	109.670000	8,267,253.61	3,988,954.49	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,697.000	40.239639	3,770,333.44	162.100000	15,188,283.70	11,417,950.26	0.78
		Base		40.239639	3,770,333.44	162.100000	15,188,283.70	11,417,950.26	0.78
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,828.000	114.379067	1,009,738.40	112.630000	994,297.64	-15,440.76	0.05
		Base		114.379067	1,009,738.40	112.630000	994,297.64	-15,440.76	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	22,850.000	23.918265	546,532.35	45.430000	1,038,075.50	491,543.15	0.05
		Base		23.918265	546,532.35	45.430000	1,038,075.50	491,543.15	0.05

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917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,697.000	31.716439	275,837.87	26.540000	230,818.38	-45,019.49	0.01
		Base		31.716439	275,837.87	26.540000	230,818.38	-45,019.49	0.01
918204108	VF CORP COMMON STOCK								
		Local	32,580.000	20.466108	666,785.79	51.480000	1,677,218.40	1,010,432.61	0.09
		Base		20.466108	666,785.79	51.480000	1,677,218.40	1,010,432.61	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	44,561.000	30.756211	1,370,527.51	65.760000	2,930,331.36	1,559,803.85	0.15
		Base		30.756211	1,370,527.51	65.760000	2,930,331.36	1,559,803.85	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	9,195.000	44.931129	413,141.73	77.650000	713,991.75	300,850.02	0.04
		Base		44.931129	413,141.73	77.650000	713,991.75	300,850.02	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	34,858.000	43.047432	1,500,547.40	61.670000	2,149,692.86	649,145.46	0.11
		Base		43.047432	1,500,547.40	61.670000	2,149,692.86	649,145.46	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,957.000	27.533297	246,615.74	80.210000	718,440.97	471,825.23	0.04
		Base		27.533297	246,615.74	80.210000	718,440.97	471,825.23	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	401,304.000	42.397045	17,014,103.74	49.010000	19,667,909.04	2,653,805.30	1.01
		Base		42.397045	17,014,103.74	49.010000	19,667,909.04	2,653,805.30	1.01
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	15,331.000	81.337838	1,246,990.40	82.640000	1,266,953.84	19,963.44	0.07
		Base		81.337838	1,246,990.40	82.640000	1,266,953.84	19,963.44	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,416.000	79.836157	1,949,279.62	85.870000	2,096,601.92	147,322.30	0.11
		Base		79.836157	1,949,279.62	85.870000	2,096,601.92	147,322.30	0.11
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	34,196.000	44.367092	1,517,177.07	42.140000	1,441,019.44	-76,157.63	0.07
		Base		44.367092	1,517,177.07	42.140000	1,441,019.44	-76,157.63	0.07

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92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	183,846.000	26.088509	4,796,268.11	82.710000	15,205,902.66	10,409,634.55	0.78
		Base		26.088509	4,796,268.11	82.710000	15,205,902.66	10,409,634.55	0.78
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,929.000	73.627745	1,246,444.09	106.310000	1,799,721.99	553,277.90	0.09
		Base		73.627745	1,246,444.09	106.310000	1,799,721.99	553,277.90	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,025.000	57.558957	749,705.42	128.330000	1,671,498.25	921,792.83	0.09
		Base		57.558957	749,705.42	128.330000	1,671,498.25	921,792.83	0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	31,069.000	35.749097	1,110,688.70	59.050000	1,834,624.45	723,935.75	0.09
		Base		35.749097	1,110,688.70	59.050000	1,834,624.45	723,935.75	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	148,238.000	54.679998	8,105,653.49	66.740000	9,893,404.12	1,787,750.63	0.51
		Base		54.679998	8,105,653.49	66.740000	9,893,404.12	1,787,750.63	0.51
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	84,244.000	38.991936	3,284,836.64	81.940000	6,902,953.36	3,618,116.72	0.36
		Base		38.991936	3,284,836.64	81.940000	6,902,953.36	3,618,116.72	0.36
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	40,030.000	30.280481	1,212,127.65	69.500000	2,782,085.00	1,569,957.35	0.14
		Base		30.280481	1,212,127.65	69.500000	2,782,085.00	1,569,957.35	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,932.000	53.163207	421,690.56	141.650000	1,123,567.80	701,877.24	0.06
		Base		53.163207	421,690.56	141.650000	1,123,567.80	701,877.24	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	444,957.000	38.442121	17,105,091.00	56.330000	25,064,427.81	7,959,336.81	1.29
		Base		38.442121	17,105,091.00	56.330000	25,064,427.81	7,959,336.81	1.29
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,687.000	54.986007	1,962,285.62	66.300000	2,366,048.10	403,762.48	0.12
		Base		54.986007	1,962,285.62	66.300000	2,366,048.10	403,762.48	0.12

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958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	28,102.000	38.129403	1,071,512.49	79.730000	2,240,572.46	1,169,059.97	0.12
		Base		38.129403	1,071,512.49	79.730000	2,240,572.46	1,169,059.97	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	47,730.000	17.337614	827,524.34	19.580000	934,553.40	107,029.06	0.05
		Base		17.337614	827,524.34	19.580000	934,553.40	107,029.06	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,717.000	43.926645	1,085,734.89	53.360000	1,318,899.12	233,164.23	0.07
		Base		43.926645	1,085,734.89	53.360000	1,318,899.12	233,164.23	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,639.000	27.751682	2,043,606.11	31.330000	2,307,109.87	263,503.76	0.12
		Base		27.751682	2,043,606.11	31.330000	2,307,109.87	263,503.76	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,394.000	92.441745	683,514.26	174.890000	1,293,136.66	609,622.40	0.07
		Base		92.441745	683,514.26	174.890000	1,293,136.66	609,622.40	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,344.000	33.760898	1,058,201.60	30.220000	947,215.68	-110,985.92	0.05
		Base		33.760898	1,058,201.60	30.220000	947,215.68	-110,985.92	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	80,289.000	28.217532	2,265,557.40	28.840000	2,315,534.76	49,977.36	0.12
		Base		28.217532	2,265,557.40	28.840000	2,315,534.76	49,977.36	0.12
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,610.000	33.589811	356,387.90	79.060000	838,826.60	482,438.70	0.04
		Base		33.589811	356,387.90	79.060000	838,826.60	482,438.70	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,811.000	73.178904	571,600.42	101.430000	792,269.73	220,669.31	0.04
		Base		73.178904	571,600.42	101.430000	792,269.73	220,669.31	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,003.000	23.336280	1,166,884.00	41.320000	2,066,123.96	899,239.96	0.11
		Base		23.336280	1,166,884.00	41.320000	2,066,123.96	899,239.96	0.11

& 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
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,858.000	37.339909	928,195.47	58.200000	1,446,735.60	518,540.13	0.07
		Base		37.339909	928,195.47	58.200000	1,446,735.60	518,540.13	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	83,829.000	9.221675	773,043.83	6.930000	580,934.97	-192,108.86	0.03
		Base		9.221675	773,043.83	6.930000	580,934.97	-192,108.86	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	17,659.000	27.417722	484,169.56	49.310000	870,765.29	386,595.73	0.04
		Base		27.417722	484,169.56	49.310000	870,765.29	386,595.73	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	86,410.000	29.315769	2,533,175.59	44.070000	3,808,088.70	1,274,913.11	0.20
		Base		29.315769	2,533,175.59	44.070000	3,808,088.70	1,274,913.11	0.20
988498101	YUM BRANDS INC COMMON STOCK								
		Local	34,321.000	20.356220	698,645.82	65.530000	2,249,055.13	1,550,409.31	0.12
		Base		20.356220	698,645.82	65.530000	2,249,055.13	1,550,409.31	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,717.000	68.950066	1,359,488.45	118.330000	2,333,112.61	973,624.16	0.12
		Base		68.950066	1,359,488.45	118.330000	2,333,112.61	973,624.16	0.12
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,055.000	37.037804	742,793.15	42.190000	846,120.45	103,327.30	0.04
		Base		37.037804	742,793.15	42.190000	846,120.45	103,327.30	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,612.000	33.018725	1,605,106.27	54.940000	2,670,743.28	1,065,637.01	0.14
		Base		33.018725	1,605,106.27	54.940000	2,670,743.28	1,065,637.01	0.14
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,440.000	29.675090	280,132.85	65.670000	619,924.80	339,791.95	0.03
		Base		29.675090	280,132.85	65.670000	619,924.80	339,791.95	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	36,922.000	170.101952	6,280,504.27	218.890000	8,081,856.58	1,801,352.31	0.42
		Base		170.101952	6,280,504.27	218.890000	8,081,856.58	1,801,352.31	0.42

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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
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	25,900.000	41.617993	1,077,906.03	112.700000	2,918,930.00	1,841,023.97	0.15
		Base		41.617993	1,077,906.03	112.700000	2,918,930.00	1,841,023.97	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	61,064.000	64.359160	3,930,027.75	113.870000	6,953,357.68	3,023,329.93	0.36
		Base		64.359160	3,930,027.75	113.870000	6,953,357.68	3,023,329.93	0.36
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,662.000	39.662294	1,057,476.08	70.060000	1,867,939.72	810,463.64	0.10
		Base		39.662294	1,057,476.08	70.060000	1,867,939.72	810,463.64	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,466.000	36.564624	1,625,882.55	70.780000	3,147,303.48	1,521,420.93	0.16
		Base		36.564624	1,625,882.55	70.780000	3,147,303.48	1,521,420.93	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	19,526.000	80.587957	1,573,560.45	12.240000	238,998.24	-1,334,562.21	0.01
		Base		80.587957	1,573,560.45	12.240000	238,998.24	-1,334,562.21	0.01
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	25,430.000	36.216181	920,977.49	79.350000	2,017,870.50	1,096,893.01	0.10
		Base		36.216181	920,977.49	79.350000	2,017,870.50	1,096,893.01	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,217.000	23.645379	950,946.22	28.920000	1,163,075.64	212,129.42	0.06
		Base		23.645379	950,946.22	28.920000	1,163,075.64	212,129.42	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	78,800.000	37.157619	2,928,020.39	43.980000	3,465,624.00	537,603.61	0.18
		Base		37.157619	2,928,020.39	43.980000	3,465,624.00	537,603.61	0.18
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,421.000	73.721943	768,256.37	48.730000	507,815.33	-260,441.04	0.03
		Base		73.721943	768,256.37	48.730000	507,815.33	-260,441.04	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	135,164.000	74.808899	10,111,469.97	76.020000	10,275,167.28	163,697.31	0.53
		Base		74.808899	10,111,469.97	76.020000	10,275,167.28	163,697.31	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	16,169.000	80.961498	1,309,066.46	42.810000	692,194.89	-616,871.57	0.04
		Base		80.961498	1,309,066.46	42.810000	692,194.89	-616,871.57	0.04
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	33,074.000	39.231482	1,297,542.04	40.910000	1,353,057.34	55,515.30	0.07
		Base		39.231482	1,297,542.04	40.910000	1,353,057.34	55,515.30	0.07
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	28,993.000	28.273271	819,726.95	45.150000	1,309,033.95	489,307.00	0.07
		Base		28.273271	819,726.95	45.150000	1,309,033.95	489,307.00	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	16,459.000	39.130992	644,057.00	58.630000	964,991.17	320,934.17	0.05
		Base		39.130992	644,057.00	58.630000	964,991.17	320,934.17	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,850.000	120.319552	824,188.93	77.670000	532,039.50	-292,149.43	0.03
		Base		120.319552	824,188.93	77.670000	532,039.50	-292,149.43	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	57,467.000	35.013463	2,012,118.69	33.620000	1,932,040.54	-80,078.15	0.10
		Base		35.013463	2,012,118.69	33.620000	1,932,040.54	-80,078.15	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,654.000	124.908005	1,580,585.90	125.130000	1,583,395.02	2,809.12	0.08
		Base		124.908005	1,580,585.90	125.130000	1,583,395.02	2,809.12	0.08
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	14,113.000	123.545843	1,743,602.48	76.150000	1,074,704.95	-668,897.53	0.06
		Base		123.545843	1,743,602.48	76.150000	1,074,704.95	-668,897.53	0.06
G98294104	XL GROUP LTD COMMON STOCK								
		Local	26,487.000	37.032723	980,885.74	37.570000	995,116.59	14,230.85	0.05
		Base		37.032723	980,885.74	37.570000	995,116.59	14,230.85	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,808.000	76.384855	3,499,037.45	131.490000	6,023,293.92	2,524,256.47	0.31
		Base		76.384855	3,499,037.45	131.490000	6,023,293.92	2,524,256.47	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		11,315.000	Local	42.762212	483,854.43	48.290000	546,401.35	62,546.92	0.03
			Base	42.762212	483,854.43	48.290000	546,401.35	62,546.92	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		34,980.000	Local	36.499819	1,276,763.68	74.350000	2,600,763.00	1,323,999.32	0.13
			Base	36.499819	1,276,763.68	74.350000	2,600,763.00	1,323,999.32	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		38,321.000	Local	41.822901	1,602,695.38	13.970000	535,344.37	-1,067,351.01	0.03
			Base	41.822901	1,602,695.38	13.970000	535,344.37	-1,067,351.01	0.03
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		32,896.000	Local	55.350529	1,820,811.00	93.270000	3,068,209.92	1,247,398.92	0.16
			Base	55.350529	1,820,811.00	93.270000	3,068,209.92	1,247,398.92	0.16
N59465109	MYLAN NV COMMON STOCK EUR.01								
		45,301.000	Local	56.259302	2,548,602.62	38.050000	1,723,703.05	-824,899.57	0.09
			Base	56.259302	2,548,602.62	38.050000	1,723,703.05	-824,899.57	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		16,477.000	Local	78.295279	1,290,071.32	93.630000	1,542,741.51	252,670.19	0.08
			Base	78.295279	1,290,071.32	93.630000	1,542,741.51	252,670.19	0.08
Y09827109	BROADCOM LTD COMMON STOCK								
		52,481.000	Local	130.505641	6,849,066.52	199.500000	10,469,959.50	3,620,892.98	0.54
			Base	130.505641	6,849,066.52	199.500000	10,469,959.50	3,620,892.98	0.54
US DOLLAR Total									
		29,171,270.000	Local		1,150,166,704.37		1,940,465,048.66	790,298,344.29	99.81
			Base		1,150,166,704.37		1,940,465,048.66	790,298,344.29	99.81
EQUITY Total									
		29,171,270.000	Base		1,150,166,704.37		1,940,465,048.66	790,298,344.29	99.81

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		26,104,682.440	Base	1,147,100,212.13		1,937,398,593.72	790,298,381.59	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								
		-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
912796JA8	WI TREASURY SEC 02/17 0.00000					0.4065	02 Feb 2017		
		60,000,000.000	Local	99.998859	59,999,315.42	99.998859	59,999,315.42	0.00	4.99
			Base	99.998859	59,999,315.42	99.998859	59,999,315.42	0.00	4.99
912796JE0	TREASURY BILL 03/17 0.00000					0.431	02 Mar 2017		
		60,000,000.000	Local	99.957910	59,974,745.83	99.957910	59,974,745.83	0.00	4.99
			Base	99.957910	59,974,745.83	99.957910	59,974,745.83	0.00	4.99
912796KM0	TREASURY BILL 03/17 0.00000					0.467	09 Mar 2017		
		20,000,000.000	Local	99.953300	19,990,660.00	99.953300	19,990,660.00	0.00	1.66
			Base	99.953300	19,990,660.00	99.953300	19,990,660.00	0.00	1.66
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		10,000,000.000	Local	99.942667	9,994,266.67	99.942667	9,994,266.67	0.00	0.83
			Base	99.942667	9,994,266.67	99.942667	9,994,266.67	0.00	0.83
924CUD006	MIZUHO 06/14 VAR 1					0.52	01 Feb 2017		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.16
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.16

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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
979QHR003	SOUTH STREET REPO					0.66	01 Feb 2017		
		280,000,000.000	Local	100.000000	280,000,000.00	100.000000	280,000,000.00	0.00	23.30
			Base	100.000000	280,000,000.00	100.000000	280,000,000.00	0.00	23.30
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		7,332,567.290	Local	100.000000	7,332,567.29	100.000000	7,332,567.29	0.00	0.61
			Base	100.000000	7,332,567.29	100.000000	7,332,567.29	0.00	0.61
979QHT009	WELLS FARGO REPO					0.55	01 Feb 2017		
		16,417,232.640	Local	100.000000	16,417,232.64	100.000000	16,417,232.64	0.00	1.37
			Base	100.000000	16,417,232.64	100.000000	16,417,232.64	0.00	1.37
US DOLLAR Total									
		503,749,799.930	Local		503,708,787.85		503,708,787.85	0.00	41.92
			Base		503,708,787.85		503,708,787.85	0.00	41.92
CASH EQUIVALENT Total									
		503,749,799.930	Base		503,708,787.85		503,708,787.85	0.00	41.92
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		
		6,865,863.930	Local	100.801252	6,920,876.77	99.511500	6,832,324.18	-88,552.59	0.57
			Base	100.801252	6,920,876.77	99.511500	6,832,324.18	-88,552.59	0.57
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		4,163,644.650	Local	103.119668	4,293,536.55	103.320049	4,301,879.69	8,343.14	0.36
Original Face:		15,000,000.000	Base	103.119668	4,293,536.55	103.320049	4,301,879.69	8,343.14	0.36
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		4,654.850	Local	102.034222	4,749.54	104.526727	4,865.56	116.02	0.00
Original Face:		159,822.000	Base	102.034222	4,749.54	104.526727	4,865.56	116.02	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		7,281.040	Local	102.255722	7,445.28	105.208846	7,660.30	215.02	0.00
Original Face:		200,000.000	Base	102.255722	7,445.28	105.208846	7,660.30	215.02	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	4,722.370	100.835809	4,761.84	103.451623	4,885.37	123.53	0.00
Original Face:		Base	1,170,550.000	100.835809	4,761.84	103.451623	4,885.37	123.53	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	29,742.940	101.322902	30,136.41	103.176619	30,687.76	551.35	0.00
Original Face:		Base	3,070,737.000	101.322902	30,136.41	103.176619	30,687.76	551.35	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	29,934.730	101.457738	30,371.10	103.211666	30,896.13	525.03	0.00
Original Face:		Base	2,150,000.000	101.457738	30,371.10	103.211666	30,896.13	525.03	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	40,985.250	101.524280	41,609.98	103.224383	42,306.77	696.79	0.00
Original Face:		Base	3,000,000.000	101.524280	41,609.98	103.224383	42,306.77	696.79	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	85,518.520	101.605722	86,891.71	103.238666	88,288.18	1,396.47	0.01
Original Face:		Base	6,427,055.000	101.605722	86,891.71	103.238666	88,288.18	1,396.47	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,034.930	101.797223	1,053.53	104.914060	1,085.79	32.26	0.00
Original Face:		Base	50,000.000	101.797223	1,053.53	104.914060	1,085.79	32.26	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	66,637.580	101.680253	67,757.26	105.049283	70,002.30	2,245.04	0.01
Original Face:		Base	2,975,426.000	101.680253	67,757.26	105.049283	70,002.30	2,245.04	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	146,153.090	102.742658	150,161.57	105.045726	153,527.57	3,366.00	0.01
Original Face:		Base	2,793,101.000	102.742658	150,161.57	105.045726	153,527.57	3,366.00	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	93,774.940	102.865286	96,461.86	105.275473	98,722.01	2,260.15	0.01
Original Face:		Base	1,680,083.000	102.865286	96,461.86	105.275473	98,722.01	2,260.15	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	50,344.970	103.284856	51,998.73	104.620327	52,671.07	672.34	0.00
Original Face:		Base	754,224.000	103.284856	51,998.73	104.620327	52,671.07	672.34	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,853.040	102.815831	7,046.01	104.707741	7,175.66	129.65	0.00
Original Face:		Base	300,000.000	102.815831	7,046.01	104.707741	7,175.66	129.65	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	50,308.770	103.509925	52,074.57	105.258863	52,954.44	879.87	0.00
Original Face:		Base	300,000.000	103.509925	52,074.57	105.258863	52,954.44	879.87	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	35,037.860	103.565400	36,287.10	105.284349	36,889.38	602.28	0.00
Original Face:		Base	1,297,789.000	103.565400	36,287.10	105.284349	36,889.38	602.28	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	26,756.150	103.604891	27,720.68	104.922012	28,073.09	352.41	0.00
Original Face:		Base	1,048,917.000	103.604891	27,720.68	104.922012	28,073.09	352.41	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	58,124.920	103.569209	60,199.52	106.948624	62,163.80	1,964.28	0.01
Original Face:		Base	438,038.000	103.569209	60,199.52	106.948624	62,163.80	1,964.28	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,419,018.900	103.881553	2,512,914.39	106.741598	2,582,099.43	69,185.04	0.21
Original Face:		Base	10,000,000.000	103.881553	2,512,914.39	106.741598	2,582,099.43	69,185.04	0.21
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,336,022.510	106.169549	1,418,449.08	104.814480	1,400,345.05	-18,104.03	0.12
Original Face:		Base	17,600,000.000	106.169549	1,418,449.08	104.814480	1,400,345.05	-18,104.03	0.12
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	356,014.020	100.930284	359,325.96	107.460220	382,573.45	23,247.49	0.03
Original Face:		Base	16,300,000.000	100.930284	359,325.96	107.460220	382,573.45	23,247.49	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,130,329.000	106.123597	4,383,253.71	104.781360	4,327,814.90	-55,438.81	0.36
Original Face:		Base	50,000,000.000	106.123597	4,383,253.71	104.781360	4,327,814.90	-55,438.81	0.36
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.17667	20 Jun 2042		
		Local	2,321,244.300	100.135143	2,324,381.30	99.985360	2,320,904.47	-3,476.83	0.19
Original Face:		Base	10,000,000.000	100.135143	2,324,381.30	99.985360	2,320,904.47	-3,476.83	0.19

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38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	22,115,052.940	102.627703	22,696,170.78	97.658790	21,597,293.11	-1,098,877.67	1.80
Original Face:		Base	41,570,000.000	102.627703	22,696,170.78	97.658790	21,597,293.11	-1,098,877.67	1.80
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.06722	16 Jun 2037		
		Local	2,900,376.460	100.209037	2,906,439.31	99.668270	2,890,755.04	-15,684.27	0.24
Original Face:		Base	32,313,742.000	100.209037	2,906,439.31	99.668270	2,890,755.04	-15,684.27	0.24
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	12,772.370	101.405769	12,951.92	99.946350	12,765.52	-186.40	0.00
Original Face:		Base	5,130,000.000	101.405769	12,951.92	99.946350	12,765.52	-186.40	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,575,392.620	107.185157	1,688,587.05	107.039460	1,686,291.75	-2,295.30	0.14
Original Face:		Base	10,300,000.000	107.185157	1,688,587.05	107.039460	1,686,291.75	-2,295.30	0.14
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	468,347.300	100.449589	470,452.94	101.255300	474,226.46	3,773.52	0.04
Original Face:		Base	10,000,000.000	100.449589	470,452.94	101.255300	474,226.46	3,773.52	0.04
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	830,294.600	103.803793	861,877.29	103.723050	861,206.88	-670.41	0.07
Original Face:		Base	5,000,000.000	103.803793	861,877.29	103.723050	861,206.88	-670.41	0.07
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,025,104.960	101.546727	1,040,960.54	102.558190	1,051,329.09	10,368.55	0.09
Original Face:		Base	8,000,000.000	101.546727	1,040,960.54	102.558190	1,051,329.09	10,368.55	0.09
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,457,629.300	104.168181	1,518,385.93	102.584580	1,495,302.90	-23,083.03	0.12
Original Face:		Base	10,000,000.000	104.168181	1,518,385.93	102.584580	1,495,302.90	-23,083.03	0.12
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	933,309.690	106.199965	991,174.56	104.521220	975,506.67	-15,667.89	0.08
Original Face:		Base	7,350,000.000	106.199965	991,174.56	104.521220	975,506.67	-15,667.89	0.08
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	380,786.080	100.466049	382,560.73	101.031660	384,714.50	2,153.77	0.03
Original Face:		Base	4,400,000.000	100.466049	382,560.73	101.031660	384,714.50	2,153.77	0.03

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38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,367,431.600	100.977287	2,390,568.21	100.236200	2,373,023.47	-17,544.74	0.20
Original Face:		Base	10,000,000.000	100.977287	2,390,568.21	100.236200	2,373,023.47	-17,544.74	0.20
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	643,541.360	100.195677	644,800.62	101.670160	654,289.53	9,488.91	0.05
Original Face:		Base	3,600,000.000	100.195677	644,800.62	101.670160	654,289.53	9,488.91	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,422,983.100	99.962707	1,422,452.42	101.809700	1,448,734.83	26,282.41	0.12
Original Face:		Base	5,000,000.000	99.962707	1,422,452.42	101.809700	1,448,734.83	26,282.41	0.12
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	500,284.850	101.778169	509,180.76	102.090430	510,742.95	1,562.19	0.04
Original Face:		Base	5,000,000.000	101.778169	509,180.76	102.090430	510,742.95	1,562.19	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,657,854.700	99.776050	2,651,902.43	101.810230	2,705,967.98	54,065.55	0.23
Original Face:		Base	10,000,000.000	99.776050	2,651,902.43	101.810230	2,705,967.98	54,065.55	0.23
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,657,854.700	101.161594	2,688,728.17	103.310500	2,745,842.98	57,114.81	0.23
Original Face:		Base	10,000,000.000	101.161594	2,688,728.17	103.310500	2,745,842.98	57,114.81	0.23
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	2,105,045.000	99.950639	2,104,005.93	100.528050	2,116,160.69	12,154.76	0.18
Original Face:		Base	10,000,000.000	99.950639	2,104,005.93	100.528050	2,116,160.69	12,154.76	0.18
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	532,249.750	102.898143	547,675.11	107.568280	572,531.90	24,856.79	0.05
Original Face:		Base	5,000,000.000	102.898143	547,675.11	107.568280	572,531.90	24,856.79	0.05
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	972,227.050	99.899891	971,253.76	101.836840	990,085.31	18,831.55	0.08
Original Face:		Base	5,000,000.000	99.899891	971,253.76	101.836840	990,085.31	18,831.55	0.08
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,697,467.290	99.799206	2,692,050.94	100.865620	2,720,817.11	28,766.17	0.23
Original Face:		Base	10,815,142.000	99.799206	2,692,050.94	100.865620	2,720,817.11	28,766.17	0.23

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38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	622,584.350	101.878158	634,277.47	101.928770	634,592.57	315.10	0.05
Original Face:		Base	5,000,000.000	101.878158	634,277.47	101.928770	634,592.57	315.10	0.05
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,245,168.700	100.645177	1,253,202.24	101.240310	1,260,612.65	7,410.41	0.10
Original Face:		Base	10,000,000.000	100.645177	1,253,202.24	101.240310	1,260,612.65	7,410.41	0.10
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,000,251.770	102.660943	1,026,867.90	103.663920	1,036,900.19	10,032.29	0.09
Original Face:		Base	5,648,629.000	102.660943	1,026,867.90	103.663920	1,036,900.19	10,032.29	0.09
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	3,267,638.100	101.278980	3,309,430.55	100.220250	3,274,835.07	-34,595.48	0.27
Original Face:		Base	30,000,000.000	101.278980	3,309,430.55	100.220250	3,274,835.07	-34,595.48	0.27
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.07667	20 Nov 2042		
		Local	15,686,396.500	100.000000	15,686,396.50	99.521920	15,611,402.98	-74,993.52	1.30
Original Face:		Base	25,333,333.000	100.000000	15,686,396.50	99.521920	15,611,402.98	-74,993.52	1.30
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.11722	16 Nov 2041		
		Local	4,413,579.100	100.158775	4,420,586.77	99.744340	4,402,295.34	-18,291.43	0.37
Original Face:		Base	10,000,000.000	100.158775	4,420,586.77	99.744340	4,402,295.34	-18,291.43	0.37
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,395,541.330	104.992551	2,515,139.96	103.812910	2,486,881.16	-28,258.80	0.21
Original Face:		Base	10,359,452.000	104.992551	2,515,139.96	103.812910	2,486,881.16	-28,258.80	0.21
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.11722	16 Dec 2041		
		Local	7,132,485.530	100.158856	7,143,815.89	99.667040	7,108,737.21	-35,078.68	0.59
Original Face:		Base	12,911,372.000	100.158856	7,143,815.89	99.667040	7,108,737.21	-35,078.68	0.59
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.685035	15,252,755.20	99.608090	14,941,213.50	-311,541.70	1.24
Original Face:		Base	15,000,000.000	101.685035	15,252,755.20	99.608090	14,941,213.50	-311,541.70	1.24
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	14,655,280.400	101.414357	14,862,558.45	98.747680	14,471,749.39	-390,809.06	1.20
Original Face:		Base	20,000,000.000	101.414357	14,862,558.45	98.747680	14,471,749.39	-390,809.06	1.20

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38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	3,030,204.700	104.345131	3,161,871.07	101.385010	3,072,173.34	-89,697.73	0.26
Original Face:		Base	10,000,000.000	104.345131	3,161,871.07	101.385010	3,072,173.34	-89,697.73	0.26
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	12,382,078.000	101.095901	12,517,773.32	97.563980	12,080,448.10	-437,325.22	1.01
Original Face:		Base	25,000,000.000	101.095901	12,517,773.32	97.563980	12,080,448.10	-437,325.22	1.01
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,426,923.900	100.197099	5,437,620.30	96.704730	5,248,092.10	-189,528.20	0.44
Original Face:		Base	10,000,000.000	100.197099	5,437,620.30	96.704730	5,248,092.10	-189,528.20	0.44
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,426,923.900	100.944002	5,478,154.15	98.000380	5,318,406.04	-159,748.11	0.44
Original Face:		Base	10,000,000.000	100.944002	5,478,154.15	98.000380	5,318,406.04	-159,748.11	0.44
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,618,382.420	102.008543	7,771,400.92	100.107240	7,626,552.37	-144,848.55	0.63
Original Face:		Base	18,249,312.000	102.008543	7,771,400.92	100.107240	7,626,552.37	-144,848.55	0.63
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,056,743.400	100.000000	6,056,743.38	96.573590	5,849,214.54	-207,528.84	0.49
Original Face:		Base	10,000,000.000	100.000000	6,056,743.38	96.573590	5,849,214.54	-207,528.84	0.49
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,056,743.400	101.798273	6,165,660.19	96.609980	5,851,418.59	-314,241.60	0.49
Original Face:		Base	10,000,000.000	101.798273	6,165,660.19	96.609980	5,851,418.59	-314,241.60	0.49
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,845,797.880	101.961646	5,960,471.75	98.842710	5,778,145.05	-182,326.70	0.48
Original Face:		Base	10,000,000.000	101.961646	5,960,471.75	98.842710	5,778,145.05	-182,326.70	0.48
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,316,724.440	99.076359	14,184,489.28	98.419060	14,090,385.62	-94,103.66	1.17
Original Face:		Base	18,000,000.000	99.076359	14,184,489.28	98.419060	14,090,385.62	-94,103.66	1.17
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	4,151,499.500	98.928738	4,107,026.05	97.999930	4,068,466.60	-38,559.45	0.34
Original Face:		Base	5,000,000.000	98.928738	4,107,026.05	97.999930	4,068,466.60	-38,559.45	0.34

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38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,192,853.500	99.270556	12,103,913.41	96.577350	11,775,534.80	-328,378.61	0.98
Original Face:		Base	15,000,000.000	99.270556	12,103,913.41	96.577350	11,775,534.80	-328,378.61	0.98
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,718,114.870	101.536836	2,759,887.83	100.328800	2,727,052.03	-32,835.80	0.23
Original Face:		Base	3,000,000.000	101.536836	2,759,887.83	100.328800	2,727,052.03	-32,835.80	0.23
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	735,488.710	101.443575	746,106.04	100.598880	739,893.40	-6,212.64	0.06
Original Face:		Base	1,000,000.000	101.443575	746,106.04	100.598880	739,893.40	-6,212.64	0.06
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,446,987.530	100.802347	1,458,597.39	100.360610	1,452,205.51	-6,391.88	0.12
Original Face:		Base	2,000,000.000	100.802347	1,458,597.39	100.360610	1,452,205.51	-6,391.88	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	865,914.560	100.915248	873,839.83	99.860250	864,704.44	-9,135.39	0.07
Original Face:		Base	1,000,000.000	100.915248	873,839.83	99.860250	864,704.44	-9,135.39	0.07
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,250,571.700	101.211436	3,289,950.29	100.749140	3,274,923.03	-15,027.26	0.27
Original Face:		Base	5,000,000.000	101.211436	3,289,950.29	100.749140	3,274,923.03	-15,027.26	0.27
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,626,357.950	100.868251	5,675,208.85	100.077990	5,630,745.95	-44,462.90	0.47
Original Face:		Base	5,985,000.000	100.868251	5,675,208.85	100.077990	5,630,745.95	-44,462.90	0.47
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.011755	12,553,700.47	98.851800	12,533,419.72	-20,280.75	1.04
		Base		99.011755	12,553,700.47	98.851800	12,533,419.72	-20,280.75	1.04
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.946421	14,991,372.27	98.859300	14,978,172.54	-13,199.73	1.25
		Base		98.946421	14,991,372.27	98.859300	14,978,172.54	-13,199.73	1.25
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.16556	06 Feb 2020		
		Local	1,649,191.030	97.129395	1,601,849.27	100.000910	1,649,206.04	47,356.77	0.14
Original Face:		Base	4,000,000.000	97.129395	1,601,849.27	100.000910	1,649,206.04	47,356.77	0.14

& 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
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.829941	4,880,007.24	103.358000	4,857,826.00	-22,181.24	0.40
		Base		103.829941	4,880,007.24	103.358000	4,857,826.00	-22,181.24	0.40
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.339957	1,216,079.48	103.080000	1,236,960.00	20,880.52	0.10
		Base		101.339957	1,216,079.48	103.080000	1,236,960.00	20,880.52	0.10
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.024491	4,000,979.62	100.024491	4,000,979.62	0.00	0.33
		Base		100.024491	4,000,979.62	100.024491	4,000,979.62	0.00	0.33
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	6,450,049.630	110.277416	7,112,948.09	108.317530	6,986,534.44	-126,413.65	0.58
Original Face:		Base	28,600,000.000	110.277416	7,112,948.09	108.317530	6,986,534.44	-126,413.65	0.58
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.575	25 Dec 2018		
		Local	408,225.020	102.008828	416,425.56	101.293327	413,504.70	-2,920.86	0.03
Original Face:		Base	2,152,855.000	102.008828	416,425.56	101.293327	413,504.70	-2,920.86	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.325	25 Sep 2022		
		Local	857,002.690	104.572633	896,190.28	102.918015	882,010.16	-14,180.12	0.07
Original Face:		Base	2,348,960.000	104.572633	896,190.28	102.918015	882,010.16	-14,180.12	0.07
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.075	25 Aug 2024		
		Local	1,698,545.910	105.191422	1,786,724.60	103.579254	1,759,341.18	-27,383.42	0.15
Original Face:		Base	4,240,960.000	105.191422	1,786,724.60	103.579254	1,759,341.18	-27,383.42	0.15
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.325	25 Feb 2024		
		Local	2,725,393.390	105.605911	2,878,176.53	104.319534	2,843,117.68	-35,058.85	0.24
Original Face:		Base	6,113,646.000	105.605911	2,878,176.53	104.319534	2,843,117.68	-35,058.85	0.24
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.575	25 Jul 2024		
		Local	2,034,918.510	109.080429	2,219,697.85	107.130908	2,180,026.68	-39,671.17	0.18
Original Face:		Base	4,650,545.000	109.080429	2,219,697.85	107.130908	2,180,026.68	-39,671.17	0.18
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.805	25 Aug 2019		
		Local	550,619.420	103.526826	570,038.81	102.330822	563,453.38	-6,585.43	0.05
Original Face:		Base	5,080,000.000	103.526826	570,038.81	102.330822	563,453.38	-6,585.43	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
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.684	25 Nov 2024		
		6,524,053.020	Local	109.801508	7,163,508.59	108.450173	7,075,346.79	-88,161.80	0.59
	Original Face:	12,180,140.000	Base	109.801508	7,163,508.59	108.450173	7,075,346.79	-88,161.80	0.59
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.545	25 Jan 2025		
		5,627,236.030	Local	109.450167	6,159,019.21	107.450310	6,046,482.56	-112,536.65	0.50
	Original Face:	10,243,765.000	Base	109.450167	6,159,019.21	107.450310	6,046,482.56	-112,536.65	0.50
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.056	25 Jan 2029		
		4,760,611.050	Local	113.595202	5,407,825.74	113.590509	5,407,602.32	-223.42	0.45
	Original Face:	5,000,000.000	Base	113.595202	5,407,825.74	113.590509	5,407,602.32	-223.42	0.45
912828A91	UNITED STATES OF AMER TREAS NO 01/17 0.75					0.75	15 Jan 2017		
		0.000	Local	0.000000	-23,859.83	0.000000	0.00	23,859.83	0.00
			Base	0.000000	-23,859.83	0.000000	0.00	23,859.83	0.00
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.835668	5,141,783.38	101.429700	5,071,485.00	-70,298.38	0.42
			Base	102.835668	5,141,783.38	101.429700	5,071,485.00	-70,298.38	0.42
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.018368	10,001,836.83	100.018368	10,001,836.83	0.00	0.83
			Base	100.018368	10,001,836.83	100.018368	10,001,836.83	0.00	0.83
912828D49	US TREASURY N/B 08/17 0.875					0.875	15 Aug 2017		
		20,000,000.000	Local	100.075486	20,015,097.13	100.097700	20,019,540.00	4,442.87	1.67
			Base	100.075486	20,015,097.13	100.097700	20,019,540.00	4,442.87	1.67
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	100.149031	10,014,903.14	100.149031	10,014,903.14	0.00	0.83
			Base	100.149031	10,014,903.14	100.149031	10,014,903.14	0.00	0.83
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	101.094043	60,656,425.94	101.089800	60,653,880.00	-2,545.94	5.05
			Base	101.094043	60,656,425.94	101.089800	60,653,880.00	-2,545.94	5.05
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.712221	4,985,611.04	99.757800	4,987,890.00	2,278.96	0.42
			Base	99.712221	4,985,611.04	99.757800	4,987,890.00	2,278.96	0.42

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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
912828K41	US TREASURY FRN 04/17 VAR					0.5796454	30 Apr 2017		
		40,000,000.000	Local	100.000183	40,000,073.26	100.000183	40,000,073.26	0.00	3.33
			Base	100.000183	40,000,073.26	100.000183	40,000,073.26	0.00	3.33
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.002396	15,000,359.36	100.002396	15,000,359.36	0.00	1.25
			Base	100.002396	15,000,359.36	100.002396	15,000,359.36	0.00	1.25
912828M23	US TREASURY FRN 10/17 VAR					0.6736454	31 Oct 2017		
		19,000,000.000	Local	99.945849	18,989,711.32	100.113300	19,021,527.00	31,815.68	1.58
			Base	99.945849	18,989,711.32	100.113300	19,021,527.00	31,815.68	1.58
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.435275	4,017,410.99	100.156200	4,006,248.00	-11,162.99	0.33
			Base	100.435275	4,017,410.99	100.156200	4,006,248.00	-11,162.99	0.33
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		20,000,000.000	Local	100.441386	20,088,277.20	100.441386	20,088,277.20	0.00	1.67
			Base	100.441386	20,088,277.20	100.441386	20,088,277.20	0.00	1.67
912828N97	US TREASURY FRN 01/18 VAR					0.7776454	31 Jan 2018		
		19,000,000.000	Local	100.042207	19,008,019.24	100.240500	19,045,695.00	37,675.76	1.58
			Base	100.042207	19,008,019.24	100.240500	19,045,695.00	37,675.76	1.58
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.978125	9,997,812.50	99.875000	9,987,500.00	-10,312.50	0.83
			Base	99.978125	9,997,812.50	99.875000	9,987,500.00	-10,312.50	0.83
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.257504	4,962,875.21	97.449200	4,872,460.00	-90,415.21	0.41
			Base	99.257504	4,962,875.21	97.449200	4,872,460.00	-90,415.21	0.41
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.086351	10,008,635.13	99.937500	9,993,750.00	-14,885.13	0.83
			Base	100.086351	10,008,635.13	99.937500	9,993,750.00	-14,885.13	0.83
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.873605	9,987,360.49	99.738300	9,973,830.00	-13,530.49	0.83
			Base	99.873605	9,987,360.49	99.738300	9,973,830.00	-13,530.49	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
912828S84	US TREASURY FRN 07/18 VAR					0.6796454	31 Jul 2018		
		15,000,000.000	Local	100.019545	15,002,931.75	100.122400	15,018,360.00	15,428.25	1.25
			Base	100.019545	15,002,931.75	100.122400	15,018,360.00	15,428.25	1.25
912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
		10,000,000.000	Local	100.029948	10,002,994.79	100.029948	10,002,994.79	0.00	0.83
			Base	100.029948	10,002,994.79	100.029948	10,002,994.79	0.00	0.83
912828T75	US TREASURY FRN 10/18 VAR					0.6756454	31 Oct 2018		
		10,000,000.000	Local	99.986807	9,998,680.74	100.090800	10,009,080.00	10,399.26	0.83
			Base	99.986807	9,998,680.74	100.090800	10,009,080.00	10,399.26	0.83
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.347047	4,967,352.34	99.312500	4,965,625.00	-1,727.34	0.41
			Base	99.347047	4,967,352.34	99.312500	4,965,625.00	-1,727.34	0.41
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		40,000,000.000	Local	100.050645	40,020,257.93	100.054400	40,021,760.00	1,502.07	3.33
			Base	100.050645	40,020,257.93	100.054400	40,021,760.00	1,502.07	3.33
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.993970	9,999,396.98	98.976600	9,897,660.00	-101,736.98	0.82
			Base	99.993970	9,999,396.98	98.976600	9,897,660.00	-101,736.98	0.82
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.974615	19,994,922.96	99.750000	19,950,000.00	-44,922.96	1.66
			Base	99.974615	19,994,922.96	99.750000	19,950,000.00	-44,922.96	1.66
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.690038	4,984,501.88	99.558600	4,977,930.00	-6,571.88	0.41
			Base	99.690038	4,984,501.88	99.558600	4,977,930.00	-6,571.88	0.41
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.275476	5,113,773.78	101.308600	5,065,430.00	-48,343.78	0.42
			Base	102.275476	5,113,773.78	101.308600	5,065,430.00	-48,343.78	0.42
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		10,000,000.000	Local	100.039878	10,003,987.83	100.097700	10,009,770.00	5,782.17	0.83
			Base	100.039878	10,003,987.83	100.097700	10,009,770.00	5,782.17	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
US DOLLAR Total									
		696,169,090.820	Local		702,811,065.75		697,937,814.98	-4,873,250.77	58.08
	Original Face:	743,292,595.000	Base		702,811,065.75		697,937,814.98	-4,873,250.77	58.08
FIXED INCOME Total									
		696,169,090.820	Base		702,811,065.75		697,937,814.98	-4,873,250.77	58.08
	Original Face:	743,292,595.000							

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		1,199,918,890.740	Base	1,206,519,853.59		1,201,646,602.82	-4,873,250.77	100.00
Original Face:		743,292,595.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-50,136.930	1.000000	-50,136.93	1.000000	-50,136.93	0.00	0.00
		Base		1.000000	-50,136.93	1.000000	-50,136.93	0.00	0.00
US DOLLAR Total									
		Local	-50,136.930		-50,136.93		-50,136.93	0.00	0.00
		Base			-50,136.93		-50,136.93	0.00	0.00
CASH Total									
		Base	-50,136.930		-50,136.93		-50,136.93	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TPQ2	ATLANTIC ASSET SECUR					0.86	24 Feb 2017		
		Local	20,000,000.000	99.945056	19,989,011.11	99.945056	19,989,011.11	0.00	1.07
		Base		99.945056	19,989,011.11	99.945056	19,989,011.11	0.00	1.07
05253AR36	AUST & NEW ZEA					0.98	03 Apr 2017		
		Local	25,000,000.000	99.833944	24,958,486.11	99.833944	24,958,486.11	0.00	1.33
		Base		99.833944	24,958,486.11	99.833944	24,958,486.11	0.00	1.33
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	30,000,000.000	99.458333	29,837,500.00	99.466133	29,839,839.90	2,339.90	1.59
		Base		99.458333	29,837,500.00	99.466133	29,839,839.90	2,339.90	1.59
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.20417	02 Jun 2017		
		Local	30,000,000.000	99.993361	29,998,008.23	100.070000	30,021,000.00	22,991.77	1.60
		Base		99.993361	29,998,008.23	100.070000	30,021,000.00	22,991.77	1.60
2063C0P14	CONCORD MIN CPTL CO					0.82	01 Feb 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.07
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C0PE6	CONCORD MIN CPTL CO				0.9	14 Feb 2017		
	12,500,000.000	Local	99.967500	12,495,937.50	99.967500	12,495,937.50	0.00	0.67
		Base	99.967500	12,495,937.50	99.967500	12,495,937.50	0.00	0.67
22534HVP3	CREDIT AGRICOLE				1.22	20 Jun 2017		
	30,000,000.000	Local	100.000000	30,000,000.00	100.019021	30,005,706.30	5,706.30	1.60
		Base	100.000000	30,000,000.00	100.019021	30,005,706.30	5,706.30	1.60
24023GQE0	DCAT, LLC				0.96	14 Mar 2017		
	18,000,000.000	Local	99.890667	17,980,320.00	99.890667	17,980,320.00	0.00	0.96
		Base	99.890667	17,980,320.00	99.890667	17,980,320.00	0.00	0.96
30229APP8	EXXON MOBIL CORP				0.63	23 Feb 2017		
	20,000,000.000	Local	99.961500	19,992,300.00	99.961500	19,992,300.00	0.00	1.07
		Base	99.961500	19,992,300.00	99.961500	19,992,300.00	0.00	1.07
38346LQT6	GOTHAM FDG CORP				0.87	27 Mar 2017		
	40,113,000.000	Local	99.869500	40,060,652.54	99.869500	40,060,652.54	0.00	2.14
		Base	99.869500	40,060,652.54	99.869500	40,060,652.54	0.00	2.14
4497W0PD4	ING (US) FUNDING LLC				0.01	13 Feb 2017		
	10,000,000.000	Local	99.962667	9,996,266.67	99.962667	9,996,266.67	0.00	0.53
		Base	99.962667	9,996,266.67	99.962667	9,996,266.67	0.00	0.53
4497W0TW8	ING (US) FUNDING LLC				1.19	30 Jun 2017		
	30,000,000.000	Local	99.507472	29,852,241.67	99.496297	29,848,889.10	-3,352.57	1.59
		Base	99.507472	29,852,241.67	99.496297	29,848,889.10	-3,352.57	1.59
45779PQD3	INSTITUTIONAL SECURED				0.92	13 Mar 2017		
	30,000,000.000	Local	99.897778	29,969,333.33	99.897778	29,969,333.33	0.00	1.60
		Base	99.897778	29,969,333.33	99.897778	29,969,333.33	0.00	1.60
48803MCR8	KELLS FDG LLC				0.01	17 Mar 2017		
	15,000,000.000	Local	99.896111	14,984,416.66	99.896111	14,984,416.66	0.00	0.80
		Base	99.896111	14,984,416.66	99.896111	14,984,416.66	0.00	0.80
64105RX21	NESTLE FIN FRANCE S.				0.93	02 Oct 2017		
	25,000,000.000	Local	99.372250	24,843,062.50	99.357400	24,839,350.00	-3,712.50	1.33
		Base	99.372250	24,843,062.50	99.357400	24,839,350.00	-3,712.50	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
67983TSN7	OLD LINE FUNDING LLC				1.1	22 May 2017		
	40,000,000.000	Local	99.663889	39,865,555.56	99.667861	39,867,144.40	1,588.84	2.13
		Base	99.663889	39,865,555.56	99.667861	39,867,144.40	1,588.84	2.13
71708EU52	PFIZER INC				1.02	05 Jul 2017		
	20,000,000.000	Local	99.563667	19,912,733.33	99.602594	19,920,518.80	7,785.47	1.06
		Base	99.563667	19,912,733.33	99.602594	19,920,518.80	7,785.47	1.06
78009NHT6	ROYAL BK OF CANADA				1.25206	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	100.150000	13,077,552.95	19,586.95	0.70
		Base	100.000000	13,057,966.00	100.150000	13,077,552.95	19,586.95	0.70
82124LQT2	SHEFFIELD RECEIVABLE				0.88	27 Mar 2017		
	20,000,000.000	Local	99.868000	19,973,600.00	99.868000	19,973,600.00	0.00	1.07
		Base	99.868000	19,973,600.00	99.868000	19,973,600.00	0.00	1.07
82124LTU6	SHEFFIELD RECEIVABLE				1.35	28 Jun 2017		
	10,000,000.000	Local	99.448750	9,944,875.00	99.373208	9,937,320.80	-7,554.20	0.53
		Base	99.448750	9,944,875.00	99.373208	9,937,320.80	-7,554.20	0.53
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	20,000,000.000	Local	99.765139	19,953,027.78	99.765139	19,953,027.78	0.00	1.07
		Base	99.765139	19,953,027.78	99.765139	19,953,027.78	0.00	1.07
9113A2Q25	UNITED PARCEL SERVIC				0.56	02 Mar 2017		
	25,000,000.000	Local	99.954889	24,988,722.22	99.954889	24,988,722.22	0.00	1.33
		Base	99.954889	24,988,722.22	99.954889	24,988,722.22	0.00	1.33
92646KPP1	VICTORY RECEIVABLES				0.8	23 Feb 2017		
	30,000,000.000	Local	99.951111	29,985,333.34	99.951111	29,985,333.34	0.00	1.60
		Base	99.951111	29,985,333.34	99.951111	29,985,333.34	0.00	1.60
92646KQN5	VICTORY RECEIVABLES				0.84	22 Mar 2017		
	10,000,000.000	Local	99.885667	9,988,566.67	99.885667	9,988,566.67	0.00	0.53
		Base	99.885667	9,988,566.67	99.885667	9,988,566.67	0.00	0.53
9612C0RR2	WESTPAC BANKING CORP.				1.13	25 Apr 2017		
	25,000,000.000	Local	99.739472	24,934,868.05	99.739472	24,934,868.05	0.00	1.33
		Base	99.739472	24,934,868.05	99.739472	24,934,868.05	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
96327RQT4	WHEELS INC				0.83	27 Mar 2017		
	20,000,000.000	Local	99.875500	19,975,100.00	99.875500	19,975,100.00	0.00	1.07
		Base	99.875500	19,975,100.00	99.875500	19,975,100.00	0.00	1.07
979QHR003	SOUTH STREET REPO				0.69	01 Feb 2017		
	471,240,888.880	Local	100.000000	471,240,888.88	100.000000	471,240,888.88	0.00	25.17
		Base	100.000000	471,240,888.88	100.000000	471,240,888.88	0.00	25.17
98137RQL7	WORKING CAP. MAN. CO				0.9	20 Mar 2017		
	36,320,000.000	Local	99.882500	36,277,324.00	99.882500	36,277,324.00	0.00	1.94
		Base	99.882500	36,277,324.00	99.882500	36,277,324.00	0.00	1.94
US DOLLAR Total								
	1,096,231,854.880	Local		1,095,056,097.15		1,095,101,477.11	45,379.96	58.48
		Base		1,095,056,097.15		1,095,101,477.11	45,379.96	58.48
CASH EQUIVALENT Total								
	1,096,231,854.880	Base		1,095,056,097.15		1,095,101,477.11	45,379.96	58.48

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

037833AP5	APPLE INC SR UNSECURED 05/19 VAR				1.18094	06 May 2019		
	5,000,000.000	Local	100.253074	5,012,653.70	100.612300	5,030,615.00	17,961.30	0.27
		Base	100.253074	5,012,653.70	100.612300	5,030,615.00	17,961.30	0.27
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B				1.27667	22 Jan 2018		
	7,068,512.920	Local	100.000000	7,068,512.92	100.066060	7,073,182.38	4,669.46	0.38
Original Face:	10,000,000.000	Base	100.000000	7,068,512.92	100.066060	7,073,182.38	4,669.46	0.38
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.25	10 Feb 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.518400	9,951,840.00	-48,160.00	0.53
		Base	100.000000	10,000,000.00	99.518400	9,951,840.00	-48,160.00	0.53
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR				1.339	30 Oct 2017		
	14,000,000.000	Local	99.953659	13,993,512.31	100.360200	14,050,428.00	56,915.69	0.75
		Base	99.953659	13,993,512.31	100.360200	14,050,428.00	56,915.69	0.75

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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
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.078000	10,007,800.00	7,800.00	0.53
		Base		100.000000	10,000,000.00	100.078000	10,007,800.00	7,800.00	0.53
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.26789	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.191600	5,009,580.00	9,580.00	0.27
		Base		100.000000	5,000,000.00	100.191600	5,009,580.00	9,580.00	0.27
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	100.214000	2,844,762.79	6,074.79	0.15
		Base		100.000000	2,838,688.00	100.214000	2,844,762.79	6,074.79	0.15
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	103.099651	3,863,214.03	103.062900	3,861,836.95	-1,377.08	0.21
		Base		103.099651	3,863,214.03	103.062900	3,861,836.95	-1,377.08	0.21
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	10,948,820.000	99.895080	10,937,332.51	100.026100	10,951,677.64	14,345.13	0.58
		Base		99.895080	10,937,332.51	100.026100	10,951,677.64	14,345.13	0.58
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					1.05722	15 Aug 2018		
		Local	399,890.290	100.000000	399,890.29	100.002810	399,901.53	11.24	0.02
Original Face:		Base	5,500,000.000	100.000000	399,890.29	100.002810	399,901.53	11.24	0.02
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.997023	4,541,765.81	99.997023	4,541,765.81	0.00	0.24
		Base		99.997023	4,541,765.81	99.997023	4,541,765.81	0.00	0.24
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	3,544,955.720	99.999827	3,544,949.59	99.949350	3,543,160.20	-1,789.39	0.19
Original Face:		Base	7,948,327.000	99.999827	3,544,949.59	99.949350	3,543,160.20	-1,789.39	0.19
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	6,194,863.640	99.996494	6,194,646.47	100.024880	6,196,404.92	1,758.45	0.33
Original Face:		Base	10,000,000.000	99.996494	6,194,646.47	100.024880	6,196,404.92	1,758.45	0.33
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.980808	3,999,232.31	99.888640	3,995,545.60	-3,686.71	0.21
Original Face:		Base	4,000,000.000	99.980808	3,999,232.31	99.888640	3,995,545.60	-3,686.71	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
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.29833	15 Apr 2019		
		Local	2,787,688.640	100.000000	2,787,688.64	100.061650	2,789,407.25	1,718.61	0.15
Original Face:		Base	4,500,000.000	100.000000	2,787,688.64	100.061650	2,789,407.25	1,718.61	0.15
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.28622	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.61
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.61
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.999340	7,380,540.32	99.999340	7,380,540.32	0.00	0.39
		Base		99.999340	7,380,540.32	99.999340	7,380,540.32	0.00	0.39
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.13833	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.088880	4,545,937.84	4,036.84	0.24
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.088880	4,545,937.84	4,036.84	0.24
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.992664	4,541,567.79	99.992664	4,541,567.79	0.00	0.24
		Base		99.992664	4,541,567.79	99.992664	4,541,567.79	0.00	0.24
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.369800	4,014,792.00	14,792.00	0.21
		Base		100.000000	4,000,000.00	100.369800	4,014,792.00	14,792.00	0.21
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	3,688,749.620	99.989061	3,688,346.12	99.883270	3,684,443.74	-3,902.38	0.20
Original Face:		Base	8,000,000.000	99.989061	3,688,346.12	99.883270	3,684,443.74	-3,902.38	0.20
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.356998	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.356998	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,138,045.660	102.054209	1,161,423.50	102.694706	1,168,712.64	7,289.14	0.06
Original Face:		Base	2,752,950.000	102.054209	1,161,423.50	102.694706	1,168,712.64	7,289.14	0.06
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	47,364.390	102.232648	48,421.87	102.386332	48,494.66	72.79	0.00
Original Face:		Base	3,000,000.000	102.232648	48,421.87	102.386332	48,494.66	72.79	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.138400	4,005,536.00	5,536.00	0.21
		Base		100.000000	4,000,000.00	100.138400	4,005,536.00	5,536.00	0.21
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.927945	11,741,533.56	99.567200	11,699,146.00	-42,387.56	0.62
		Base		99.927945	11,741,533.56	99.567200	11,699,146.00	-42,387.56	0.62
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,612,340.150	105.379654	6,968,061.19	102.686683	6,789,992.77	-178,068.42	0.36
Original Face:		Base	11,354,753.000	105.379654	6,968,061.19	102.686683	6,789,992.77	-178,068.42	0.36
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,784,446.860	105.268766	2,931,152.86	102.679310	2,859,050.82	-72,102.04	0.15
Original Face:		Base	5,677,376.000	105.268766	2,931,152.86	102.679310	2,859,050.82	-72,102.04	0.15
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.11122	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.963100	10,096,310.00	96,310.00	0.54
		Base		100.000000	10,000,000.00	100.963100	10,096,310.00	96,310.00	0.54
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.660400	11,316,192.26	-38,560.74	0.60
		Base		100.000000	11,354,753.00	99.660400	11,316,192.26	-38,560.74	0.60
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.89639	23 Nov 2018		
		Local	15,000,000.000	99.889784	14,983,467.58	100.269900	15,040,485.00	57,017.42	0.80
		Base		99.889784	14,983,467.58	100.269900	15,040,485.00	57,017.42	0.80
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.11639	22 Jan 2021		
		Local	20,000,000.000	99.984116	19,996,823.21	100.428400	20,085,680.00	88,856.79	1.07
		Base		99.984116	19,996,823.21	100.428400	20,085,680.00	88,856.79	1.07
3133EFYS0	FEDERAL FARM CREDIT BANK BONDS 02/19 1.15					1.15	22 Feb 2019		
		Local	24,900,000.000	100.000000	24,900,000.00	99.570400	24,793,029.60	-106,970.40	1.32
		Base		100.000000	24,900,000.00	99.570400	24,793,029.60	-106,970.40	1.32

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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	100.002100	10,000,210.00	210.00	0.53
		Base	100.000000	10,000,000.00	100.002100	10,000,210.00	210.00	0.53
3134G8LV9	FREDDIE MAC NOTES 11/18 1				1.0	23 Nov 2018		
	11,000,000.000	Local	100.000000	11,000,000.00	99.388400	10,932,724.00	-67,276.00	0.58
		Base	100.000000	11,000,000.00	99.388400	10,932,724.00	-67,276.00	0.58
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81				0.81	25 Aug 2017		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000900	30,000,270.00	270.00	1.60
		Base	100.000000	30,000,000.00	100.000900	30,000,270.00	270.00	1.60
3135G0TM5	FANNIE MAE NOTES 01/18 1.02				1.02	30 Jan 2018		
	14,193,441.000	Local	100.000000	14,193,441.00	99.878000	14,176,125.00	-17,316.00	0.76
		Base	100.000000	14,193,441.00	99.878000	14,176,125.00	-17,316.00	0.76
3135G0XD0	FANNIE MAE NOTES 05/18 1				1.0	21 May 2018		
	22,709,506.000	Local	100.000000	22,709,506.00	99.836400	22,672,353.25	-37,152.75	1.21
		Base	100.000000	22,709,506.00	99.836400	22,672,353.25	-37,152.75	1.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	666,660.090	Local	103.243132	688,280.76	101.381880	675,872.53	-12,408.23	0.04
Original Face:	2,838,688.000	Base	103.243132	688,280.76	101.381880	675,872.53	-12,408.23	0.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	1,506,358.810	Local	100.151741	1,508,644.57	100.729620	1,517,349.51	8,704.94	0.08
Original Face:	5,677,376.000	Base	100.151741	1,508,644.57	100.729620	1,517,349.51	8,704.94	0.08
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	2,793,262.690	Local	101.709427	2,841,011.49	97.305090	2,717,986.77	-123,024.72	0.15
Original Face:	5,677,376.000	Base	101.709427	2,841,011.49	97.305090	2,717,986.77	-123,024.72	0.15
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
	5,557,097.190	Local	101.805480	5,657,429.45	100.350390	5,576,568.70	-80,860.75	0.30
Original Face:	11,275,256.000	Base	101.805480	5,657,429.45	100.350390	5,576,568.70	-80,860.75	0.30
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.75	25 May 2039		
	2,907,817.800	Local	100.915824	2,934,448.28	101.306570	2,945,810.48	11,362.20	0.16
Original Face:	7,317,571.000	Base	100.915824	2,934,448.28	101.306570	2,945,810.48	11,362.20	0.16

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,216,779.490	101.636940	2,253,066.84	97.425570	2,159,710.05	-93,356.79	0.12
	Original Face:	Base	5,677,376.000	101.636940	2,253,066.84	97.425570	2,159,710.05	-93,356.79	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,318,890.350	100.921135	4,358,673.18	96.433260	4,164,846.76	-193,826.42	0.22
	Original Face:	Base	6,713,909.000	100.921135	4,358,673.18	96.433260	4,164,846.76	-193,826.42	0.22
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,107,160.550	99.645148	3,096,134.73	95.994180	2,982,693.29	-113,441.44	0.16
	Original Face:	Base	5,677,376.000	99.645148	3,096,134.73	95.994180	2,982,693.29	-113,441.44	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,327,318.450	101.740028	4,402,615.00	97.484360	4,218,458.70	-184,156.30	0.23
	Original Face:	Base	6,995,663.000	101.740028	4,402,615.00	97.484360	4,218,458.70	-184,156.30	0.23
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,107,160.550	100.343404	3,117,830.66	96.463500	2,997,275.82	-120,554.84	0.16
	Original Face:	Base	5,677,376.000	100.343404	3,117,830.66	96.463500	2,997,275.82	-120,554.84	0.16
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,584,065.180	100.785278	5,627,915.63	95.862360	5,353,016.67	-274,898.96	0.29
	Original Face:	Base	11,354,753.000	100.785278	5,627,915.63	95.862360	5,353,016.67	-274,898.96	0.29
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,186,534.810	100.467503	3,201,431.96	99.452290	3,169,081.84	-32,350.12	0.17
	Original Face:	Base	5,677,376.000	100.467503	3,201,431.96	99.452290	3,169,081.84	-32,350.12	0.17
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,273,544.900	98.387564	1,253,009.80	97.805090	1,245,591.74	-7,418.06	0.07
	Original Face:	Base	2,000,000.000	98.387564	1,253,009.80	97.805090	1,245,591.74	-7,418.06	0.07
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,059,376.630	101.857002	4,134,759.32	97.695260	3,965,818.55	-168,940.77	0.21
	Original Face:	Base	8,516,065.000	101.857002	4,134,759.32	97.695260	3,965,818.55	-168,940.77	0.21
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,987,256.640	99.834676	2,982,317.99	96.847740	2,893,090.54	-89,227.45	0.15
	Original Face:	Base	5,677,376.000	99.834676	2,982,317.99	96.847740	2,893,090.54	-89,227.45	0.15

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,532,485.670	97.903854	4,437,478.14	96.601840	4,378,464.55	-59,013.59	0.23
Original Face:		Base	6,060,416.000	97.903854	4,437,478.14	96.601840	4,378,464.55	-59,013.59	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	752,276.140	97.970741	737,010.51	98.583260	741,618.34	4,607.83	0.04
Original Face:		Base	2,838,688.000	97.970741	737,010.51	98.583260	741,618.34	4,607.83	0.04
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	72,983.390	102.099409	74,515.61	101.792180	74,291.38	-224.23	0.00
Original Face:		Base	648,587.000	102.099409	74,515.61	101.792180	74,291.38	-224.23	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,840,035.500	100.152974	1,842,850.27	99.424410	1,829,444.44	-13,405.83	0.10
Original Face:		Base	5,946,910.000	100.152974	1,842,850.27	99.424410	1,829,444.44	-13,405.83	0.10
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	267,683.280	105.158488	281,491.69	103.626820	277,391.67	-4,100.02	0.01
Original Face:		Base	500,000.000	105.158488	281,491.69	103.626820	277,391.67	-4,100.02	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	451,183.910	101.926128	459,874.29	102.278190	461,462.74	1,588.45	0.02
Original Face:		Base	5,677,376.000	101.926128	459,874.29	102.278190	461,462.74	1,588.45	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,244,058.800	101.587950	2,279,693.34	100.870130	2,263,585.03	-16,108.31	0.12
Original Face:		Base	11,354,753.000	101.587950	2,279,693.34	100.870130	2,263,585.03	-16,108.31	0.12
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,126,770.850	99.310829	1,119,005.47	99.924690	1,125,922.28	6,916.81	0.06
Original Face:		Base	2,838,688.000	99.310829	1,119,005.47	99.924690	1,125,922.28	6,916.81	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,189,342.000	99.974218	1,189,035.36	99.297870	1,180,991.27	-8,044.09	0.06
Original Face:		Base	2,838,688.000	99.974218	1,189,035.36	99.297870	1,180,991.27	-8,044.09	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,080,465.920	99.948508	1,079,909.57	98.498610	1,064,243.91	-15,665.66	0.06
Original Face:		Base	3,247,459.000	99.948508	1,079,909.57	98.498610	1,064,243.91	-15,665.66	0.06

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.296159	1,434,779.19	98.048350	1,402,623.33	-32,155.86	0.07
Original Face:		Base	5,677,376.000	100.296159	1,434,779.19	98.048350	1,402,623.33	-32,155.86	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,349,011.840	100.420176	4,367,285.36	97.066150	4,221,418.36	-145,867.00	0.23
Original Face:		Base	8,516,065.000	100.420176	4,367,285.36	97.066150	4,221,418.36	-145,867.00	0.23
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,117,766.410	100.093093	4,121,599.75	96.421850	3,970,426.55	-151,173.20	0.21
Original Face:		Base	7,380,589.000	100.093093	4,121,599.75	96.421850	3,970,426.55	-151,173.20	0.21
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,831,197.220	101.447431	3,886,651.14	94.924090	3,636,729.10	-249,922.04	0.19
Original Face:		Base	5,677,376.000	101.447431	3,886,651.14	94.924090	3,636,729.10	-249,922.04	0.19
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,387,282.280	100.027285	3,388,206.49	96.308580	3,262,243.46	-125,963.03	0.17
Original Face:		Base	5,677,376.000	100.027285	3,388,206.49	96.308580	3,262,243.46	-125,963.03	0.17
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,468,206.300	100.845989	8,539,846.37	97.050900	8,218,470.43	-321,375.94	0.44
Original Face:		Base	14,193,441.000	100.845989	8,539,846.37	97.050900	8,218,470.43	-321,375.94	0.44
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,104,773.290	100.538188	7,143,010.32	99.019670	7,035,123.07	-107,887.25	0.38
Original Face:		Base	14,193,441.000	100.538188	7,143,010.32	99.019670	7,035,123.07	-107,887.25	0.38
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,936,461.700	99.879180	1,934,122.07	98.177960	1,901,178.59	-32,943.48	0.10
Original Face:		Base	3,250,000.000	99.879180	1,934,122.07	98.177960	1,901,178.59	-32,943.48	0.10
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,797,591.580	100.606507	3,820,624.22	100.558220	3,818,790.50	-1,833.72	0.20
Original Face:		Base	5,677,376.000	100.606507	3,820,624.22	100.558220	3,818,790.50	-1,833.72	0.20
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,395,040.700	99.890801	5,389,149.37	95.929490	5,175,435.03	-213,714.34	0.28
Original Face:		Base	8,516,065.000	99.890801	5,389,149.37	95.929490	5,175,435.03	-213,714.34	0.28

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3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	10,000,000.000	103.842811	10,384,281.07	102.394140	10,239,414.00	-144,867.07	0.55
Original Face:		Base	10,000,000.000	103.842811	10,384,281.07	102.394140	10,239,414.00	-144,867.07	0.55
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	215,647.990	104.155875	224,610.05	102.958077	222,027.02	-2,583.03	0.01
Original Face:		Base	495,228.000	104.155875	224,610.05	102.958077	222,027.02	-2,583.03	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.237659	1,022,376.59	100.124068	1,001,240.68	-21,135.91	0.05
Original Face:		Base	1,000,000.000	102.237659	1,022,376.59	100.124068	1,001,240.68	-21,135.91	0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,205,831.450	103.654248	5,396,065.44	101.114639	5,263,857.68	-132,207.76	0.28
Original Face:		Base	8,516,065.000	103.654248	5,396,065.44	101.114639	5,263,857.68	-132,207.76	0.28
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	2,079.370	99.627291	2,071.62	99.936590	2,078.05	6.43	0.00
Original Face:		Base	8,516,065.000	99.627291	2,071.62	99.936590	2,078.05	6.43	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,167,955.700	101.460260	1,185,010.89	101.754780	1,188,450.75	3,439.86	0.06
Original Face:		Base	44,567,405.000	101.460260	1,185,010.89	101.754780	1,188,450.75	3,439.86	0.06
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	58,681.640	110.675298	64,946.08	111.178880	65,241.59	295.51	0.00
Original Face:		Base	1,000,000.000	110.675298	64,946.08	111.178880	65,241.59	295.51	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,073,916.770	106.469679	1,143,395.74	107.357710	1,152,932.45	9,536.71	0.06
Original Face:		Base	24,898,134.000	106.469679	1,143,395.74	107.357710	1,152,932.45	9,536.71	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,295,528.490	99.099527	1,283,862.61	102.228910	1,324,404.65	40,542.04	0.07
Original Face:		Base	5,677,376.000	99.099527	1,283,862.61	102.228910	1,324,404.65	40,542.04	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	777,954.550	105.853072	823,488.79	106.683900	829,952.25	6,463.46	0.04
Original Face:		Base	8,516,065.000	105.853072	823,488.79	106.683900	829,952.25	6,463.46	0.04

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34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000350	5,000,017.50	17.50	0.27
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.000350	5,000,017.50	17.50	0.27
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	2,387,306.320	99.996391	2,387,220.17	99.998080	2,387,260.48	40.31	0.13
Original Face:		Base	4,250,000.000	99.996391	2,387,220.17	99.998080	2,387,260.48	40.31	0.13
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.16722	15 Dec 2018		
		Local	2,527,736.110	100.000000	2,527,736.11	100.100710	2,530,281.79	2,545.68	0.14
Original Face:		Base	4,500,000.000	100.000000	2,527,736.11	100.100710	2,530,281.79	2,545.68	0.14
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.58928	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.747400	9,157,266.00	157,266.00	0.49
		Base		100.000000	9,000,000.00	101.747400	9,157,266.00	157,266.00	0.49
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.258300	5,012,915.00	12,915.00	0.27
		Base		100.000000	5,000,000.00	100.258300	5,012,915.00	12,915.00	0.27
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.21833	15 Mar 2020		
		Local	11,354,753.000	100.000000	11,354,753.00	100.027990	11,357,931.20	3,178.20	0.61
Original Face:		Base	11,354,753.000	100.000000	11,354,753.00	100.027990	11,357,931.20	3,178.20	0.61
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	90,673.580	103.865282	94,178.37	103.727136	94,053.11	-125.26	0.01
Original Face:		Base	1,675,000.000	103.865282	94,178.37	103.727136	94,053.11	-125.26	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.35667	20 Jun 2018		
		Local	4,026,370.560	100.000000	4,026,370.56	100.147100	4,032,293.35	5,922.79	0.22
Original Face:		Base	7,000,000.000	100.000000	4,026,370.56	100.147100	4,032,293.35	5,922.79	0.22
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,677,376.000	100.232301	5,690,564.62	100.899000	5,728,415.61	37,850.99	0.31
		Base		100.232301	5,690,564.62	100.899000	5,728,415.61	37,850.99	0.31
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.950046	9,995,004.57	99.474800	9,947,480.00	-47,524.57	0.53
		Base		99.950046	9,995,004.57	99.474800	9,947,480.00	-47,524.57	0.53

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38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	7,260.550	100.126988	7,269.77	100.569790	7,301.92	32.15	0.00
	Original Face:	Base	2,469,659.000	100.126988	7,269.77	100.569790	7,301.92	32.15	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	125,355.690	106.252281	133,193.28	106.910030	134,017.81	824.53	0.01
	Original Face:	Base	877,500.000	106.252281	133,193.28	106.910030	134,017.81	824.53	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	18,733.890	101.918395	19,093.28	101.255300	18,969.06	-124.22	0.00
	Original Face:	Base	400,000.000	101.918395	19,093.28	101.255300	18,969.06	-124.22	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.690323	10,169,032.26	99.608090	9,960,809.00	-208,223.26	0.53
	Original Face:	Base	10,000,000.000	101.690323	10,169,032.26	99.608090	9,960,809.00	-208,223.26	0.53
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,460,110.760	98.723818	2,428,715.27	95.365780	2,346,103.82	-82,611.45	0.13
	Original Face:	Base	3,000,000.000	98.723818	2,428,715.27	95.365780	2,346,103.82	-82,611.45	0.13
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,694,739.880	102.410565	5,832,015.30	98.000380	5,580,866.72	-251,148.58	0.30
	Original Face:	Base	10,493,495.000	102.410565	5,832,015.30	98.000380	5,580,866.72	-251,148.58	0.30
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25					1.25	26 Apr 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	99.201200	19,840,240.00	-159,760.00	1.06
		Base		100.000000	20,000,000.00	99.201200	19,840,240.00	-159,760.00	1.06
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.482200	1,996,663.71	9,581.71	0.11
		Base		100.000000	1,987,082.00	100.482200	1,996,663.71	9,581.71	0.11
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.971061	14,995,659.13	100.305800	15,045,870.00	50,210.87	0.80
		Base		99.971061	14,995,659.13	100.305800	15,045,870.00	50,210.87	0.80
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.26733	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.149400	30,044,820.00	44,820.00	1.60
		Base		100.000000	30,000,000.00	100.149400	30,044,820.00	44,820.00	1.60

& 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
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.93789	25 Jan 2018		
		Local	4,610,030.000	100.067566	4,613,144.80	100.559900	4,635,841.56	22,696.76	0.25
		Base		100.067566	4,613,144.80	100.559900	4,635,841.56	22,696.76	0.25
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.203973	10,120,397.28	100.446700	10,044,670.00	-75,727.28	0.54
		Base		101.203973	10,120,397.28	100.446700	10,044,670.00	-75,727.28	0.54
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.980831	3,973,402.20	100.066100	3,976,790.92	3,388.72	0.21
		Base		99.980831	3,973,402.20	100.066100	3,976,790.92	3,388.72	0.21
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	2,793,267.700	100.000000	2,793,267.70	99.947060	2,791,788.94	-1,478.76	0.15
Original Face:		Base	10,500,000.000	100.000000	2,793,267.70	99.947060	2,791,788.94	-1,478.76	0.15
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	1,207,447.920	100.000000	1,207,447.92	99.998260	1,207,426.91	-21.01	0.06
Original Face:		Base	5,000,000.000	100.000000	1,207,447.92	99.998260	1,207,426.91	-21.01	0.06
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.902107	2,835,909.12	100.038600	2,839,783.73	3,874.61	0.15
		Base		99.902107	2,835,909.12	100.038600	2,839,783.73	3,874.61	0.15
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.991181	9,999,118.08	100.090900	10,009,090.00	9,971.92	0.53
		Base		99.991181	9,999,118.08	100.090900	10,009,090.00	9,971.92	0.53
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	10,645,081.000	99.935268	10,638,190.26	100.045600	10,649,935.16	11,744.90	0.57
		Base		99.935268	10,638,190.26	100.045600	10,649,935.16	11,744.90	0.57
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	104.042058	10,404,205.75	103.830500	10,383,050.00	-21,155.75	0.55
		Base		104.042058	10,404,205.75	103.830500	10,383,050.00	-21,155.75	0.55
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.876668	2,996,300.04	98.100600	2,943,018.00	-53,282.04	0.16
		Base		99.876668	2,996,300.04	98.100600	2,943,018.00	-53,282.04	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
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.900813	9,990,081.31	99.679600	9,967,960.00	-22,121.31	0.53
		Base		99.900813	9,990,081.31	99.679600	9,967,960.00	-22,121.31	0.53
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		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
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.26344	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.402000	5,700,199.05	22,823.05	0.30
		Base		100.000000	5,677,376.00	100.402000	5,700,199.05	22,823.05	0.30
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	11,354,753.000	99.907626	11,344,264.20	99.577400	11,306,767.81	-37,496.39	0.60
		Base		99.907626	11,344,264.20	99.577400	11,306,767.81	-37,496.39	0.60
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					2.16722	15 Aug 2025		
		Local	60,375.510	100.000000	60,375.51	100.077160	60,422.10	46.59	0.00
Original Face:		Base	2,270,951.000	100.000000	60,375.51	100.077160	60,422.10	46.59	0.00
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.47111	25 Jan 2029		
		Local	1,424,354.700	100.000000	1,424,354.70	98.496190	1,402,935.11	-21,419.59	0.07
Original Face:		Base	2,838,688.000	100.000000	1,424,354.70	98.496190	1,402,935.11	-21,419.59	0.07
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.992199	2,838,466.55	100.020000	2,839,255.74	789.19	0.15
		Base		99.992199	2,838,466.55	100.020000	2,839,255.74	789.19	0.15
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,838,688.000	99.917125	2,836,335.44	100.066400	2,840,572.89	4,237.45	0.15
		Base		99.917125	2,836,335.44	100.066400	2,840,572.89	4,237.45	0.15
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.289	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.086100	11,364,529.44	9,776.44	0.61
		Base		100.000000	11,354,753.00	100.086100	11,364,529.44	9,776.44	0.61
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.966103	9,996,610.27	100.238900	10,023,890.00	27,279.73	0.54
		Base		99.966103	9,996,610.27	100.238900	10,023,890.00	27,279.73	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
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.712221	4,985,611.04	99.757800	4,987,890.00	2,278.96	0.27
		Base		99.712221	4,985,611.04	99.757800	4,987,890.00	2,278.96	0.27
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.257504	4,962,875.21	97.449200	4,872,460.00	-90,415.21	0.26
		Base		99.257504	4,962,875.21	97.449200	4,872,460.00	-90,415.21	0.26
912828T75	US TREASURY FRN 10/18 VAR					0.6756454	31 Oct 2018		
		Local	10,000,000.000	99.986807	9,998,680.74	100.090800	10,009,080.00	10,399.26	0.53
		Base		99.986807	9,998,680.74	100.090800	10,009,080.00	10,399.26	0.53
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.347047	4,967,352.34	99.312500	4,965,625.00	-1,727.34	0.27
		Base		99.347047	4,967,352.34	99.312500	4,965,625.00	-1,727.34	0.27
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.043553	10,004,355.34	100.054400	10,005,440.00	1,084.66	0.53
		Base		100.043553	10,004,355.34	100.054400	10,005,440.00	1,084.66	0.53
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.690038	2,829,889.14	99.558600	2,826,158.03	-3,731.11	0.15
		Base		99.690038	2,829,889.14	99.558600	2,826,158.03	-3,731.11	0.15
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.566447	3,982,657.87	99.867000	3,994,680.00	12,022.13	0.21
		Base		99.566447	3,982,657.87	99.867000	3,994,680.00	12,022.13	0.21
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	104.002257	5,904,599.17	103.960000	5,902,200.09	-2,399.08	0.32
		Base		104.002257	5,904,599.17	103.960000	5,902,200.09	-2,399.08	0.32
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.343300	5,696,866.43	19,490.43	0.30
		Base		100.000000	5,677,376.00	100.343300	5,696,866.43	19,490.43	0.30
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.20206	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.933800	4,538,894.26	-3,006.74	0.24
		Base		100.000000	4,541,901.00	99.933800	4,538,894.26	-3,006.74	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.868944	4,993,447.21	99.924900	4,996,245.00	2,797.79	0.27
		Base		99.868944	4,993,447.21	99.924900	4,996,245.00	2,797.79	0.27
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	8,772,891.460	100.000000	8,772,891.46	99.978360	8,770,993.01	-1,898.45	0.47
	Original Face:	Base	20,000,000.000	100.000000	8,772,891.46	99.978360	8,770,993.01	-1,898.45	0.47
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.16833	15 Jul 2019		
		Local	5,256,720.000	100.000000	5,256,720.00	100.084970	5,261,186.63	4,466.63	0.28
	Original Face:	Base	12,000,000.000	100.000000	5,256,720.00	100.084970	5,261,186.63	4,466.63	0.28
US DOLLAR Total									
		Local	778,582,336.440		781,421,840.32		777,406,102.30	-4,015,738.02	41.52
	Original Face:	Base	521,555,916.000		781,421,840.32		777,406,102.30	-4,015,738.02	41.52
FIXED INCOME Total									
		Base	778,582,336.440		781,421,840.32		777,406,102.30	-4,015,738.02	41.52
	Original Face:		521,555,916.000						

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		1,874,764,054.390	Base	1,876,427,800.54		1,872,457,442.48	-3,970,358.06	100.00
Original Face:		521,555,916.000						

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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	3,468.430	1.000000	3,468.43	1.000000	3,468.43	0.00	0.00
		Base		1.000000	3,468.43	1.000000	3,468.43	0.00	0.00
US DOLLAR Total									
		Local	3,468.430		3,468.43		3,468.43	0.00	0.00
		Base			3,468.43		3,468.43	0.00	0.00
CASH Total									
		Base	3,468.430		3,468.43		3,468.43	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.8763285	31 Dec 2030		
		Local	149,306.450	100.000007	149,306.46	100.040000	149,366.17	59.71	0.14
		Base		100.000007	149,306.46	100.040000	149,366.17	59.71	0.14
06417GMJ4	BANK OF NOVA SCOTIA					1.29	16 May 2017		
		Local	1,000,000.000	99.967941	999,679.41	100.062073	1,000,620.73	941.32	0.97
		Base		99.967941	999,679.41	100.062073	1,000,620.73	941.32	0.97
313385BH8	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000						01 Feb 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.93
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.93
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.945032	2,998,350.96	98.881000	2,966,430.00	-31,920.96	2.87
		Base		99.945032	2,998,350.96	98.881000	2,966,430.00	-31,920.96	2.87
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.987137	1,999,742.74	99.339300	1,986,786.00	-12,956.74	1.92
		Base		99.987137	1,999,742.74	99.339300	1,986,786.00	-12,956.74	1.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.46094	06 Nov 2021		
		Local	1,000,000.000	100.296808	1,002,968.08	100.797000	1,007,970.00	5,001.92	0.97
		Base		100.296808	1,002,968.08	100.797000	1,007,970.00	5,001.92	0.97
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.69622	22 Mar 2018		
		Local	550,000.000	100.200496	551,102.73	100.189000	551,039.50	-63.23	0.53
		Base		100.200496	551,102.73	100.189000	551,039.50	-63.23	0.53
US DOLLAR Total									
		Local	9,699,306.450		9,701,150.38		9,662,212.40	-38,937.98	9.34
		Base			9,701,150.38		9,662,212.40	-38,937.98	9.34
CASH EQUIVALENT Total									
		Base	9,699,306.450		9,701,150.38		9,662,212.40	-38,937.98	9.34

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
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998924	539,994.19	100.050010	540,270.05	275.86	0.52
Original Face:		Base	540,000.000	99.998924	539,994.19	100.050010	540,270.05	275.86	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997732	324,992.63	100.166410	325,540.83	548.20	0.31
Original Face:		Base	325,000.000	99.997732	324,992.63	100.166410	325,540.83	548.20	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.995200	484,976.72	100.155060	485,752.04	775.32	0.47
Original Face:		Base	485,000.000	99.995200	484,976.72	100.155060	485,752.04	775.32	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.66094	05 Nov 2018		
		Local	1,105,000.000	100.083005	1,105,917.21	100.835000	1,114,226.75	8,309.54	1.08
		Base		100.083005	1,105,917.21	100.835000	1,114,226.75	8,309.54	1.08
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.918629	474,613.49	98.330400	467,069.40	-7,544.09	0.45
		Base		99.918629	474,613.49	98.330400	467,069.40	-7,544.09	0.45

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037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.547284	1,393,661.97	99.663200	1,395,284.80	1,622.83	1.35
		Base		99.547284	1,393,661.97	99.663200	1,395,284.80	1,622.83	1.35
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.991932	649,947.56	100.000900	650,005.85	58.29	0.63
Original Face:		Base	650,000.000	99.991932	649,947.56	100.000900	650,005.85	58.29	0.63
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.285780	1,176,536.49	99.037740	1,173,597.22	-2,939.27	1.13
Original Face:		Base	1,185,000.000	99.285780	1,176,536.49	99.037740	1,173,597.22	-2,939.27	1.13
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.37206	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.48
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.48
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.006457	1,290,083.29	100.071500	1,290,922.35	839.06	1.25
		Base		100.006457	1,290,083.29	100.071500	1,290,922.35	839.06	1.25
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.44594	01 Aug 2018		
		Local	1,150,000.000	100.013606	1,150,156.47	100.304400	1,153,500.60	3,344.13	1.11
		Base		100.013606	1,150,156.47	100.304400	1,153,500.60	3,344.13	1.11
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.29622	22 May 2018		
		Local	1,000,000.000	99.840922	998,409.22	100.196400	1,001,964.00	3,554.78	0.97
		Base		99.840922	998,409.22	100.196400	1,001,964.00	3,554.78	0.97
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.130808	600,784.85	100.015000	600,090.00	-694.85	0.58
		Base		100.130808	600,784.85	100.015000	600,090.00	-694.85	0.58
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.078000	1,851,443.00	1,443.00	1.79
		Base		100.000000	1,850,000.00	100.078000	1,851,443.00	1,443.00	1.79
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.946419	589,683.87	100.019400	590,114.46	430.59	0.57
		Base		99.946419	589,683.87	100.019400	590,114.46	430.59	0.57

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084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.65344	15 Mar 2019		
		Local	1,100,000.000	100.647444	1,107,121.88	101.090400	1,111,994.40	4,872.52	1.07
		Base		100.647444	1,107,121.88	101.090400	1,111,994.40	4,872.52	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	494,670.740	100.012210	494,731.14	99.947310	494,410.10	-321.04	0.48
Original Face:		Base	1,390,000.000	100.012210	494,731.14	99.947310	494,410.10	-321.04	0.48
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.979569	289,940.75	99.503050	288,558.85	-1,381.90	0.28
Original Face:		Base	290,000.000	99.979569	289,940.75	99.503050	288,558.85	-1,381.90	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.978181	259,943.27	99.599920	258,959.79	-983.48	0.25
Original Face:		Base	260,000.000	99.978181	259,943.27	99.599920	258,959.79	-983.48	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	418,907.690	99.979587	418,822.18	99.954610	418,717.55	-104.63	0.40
Original Face:		Base	1,210,000.000	99.979587	418,822.18	99.954610	418,717.55	-104.63	0.40
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	7,935.100	99.993069	7,934.55	99.978210	7,933.37	-1.18	0.01
Original Face:		Base	1,000,000.000	99.993069	7,934.55	99.978210	7,933.37	-1.18	0.01
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	891,010.950	99.841047	889,594.66	99.869740	889,850.32	255.66	0.86
Original Face:		Base	1,500,000.000	99.841047	889,594.66	99.869740	889,850.32	255.66	0.86
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.981268	189,964.41	99.129020	188,345.14	-1,619.27	0.18
Original Face:		Base	190,000.000	99.981268	189,964.41	99.129020	188,345.14	-1,619.27	0.18
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997521	329,991.82	100.036680	330,121.04	129.22	0.32
Original Face:		Base	330,000.000	99.997521	329,991.82	100.036680	330,121.04	129.22	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.355392	1,003,553.92	100.037490	1,000,374.90	-3,179.02	0.97
Original Face:		Base	1,000,000.000	100.355392	1,003,553.92	100.037490	1,000,374.90	-3,179.02	0.97

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14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.985927	934,868.42	99.942740	934,464.62	-403.80	0.90
Original Face:		Base	935,000.000	99.985927	934,868.42	99.942740	934,464.62	-403.80	0.90
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.995893	664,972.69	100.068200	665,453.53	480.84	0.64
		Base		99.995893	664,972.69	100.068200	665,453.53	480.84	0.64
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.224950	1,302,924.35	100.079500	1,301,033.50	-1,890.85	1.26
		Base		100.224950	1,302,924.35	100.079500	1,301,033.50	-1,890.85	1.26
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.053800	1,000,538.00	99.849700	998,497.00	-2,041.00	0.96
		Base		100.053800	1,000,538.00	99.849700	998,497.00	-2,041.00	0.96
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.039300	370,145.41	145.41	0.36
		Base		100.000000	370,000.00	100.039300	370,145.41	145.41	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	99.817700	1,097,994.70	-2,005.30	1.06
		Base		100.000000	1,100,000.00	99.817700	1,097,994.70	-2,005.30	1.06
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					1.22167	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.000000	600,000.00	0.00	0.58
		Base		100.000000	600,000.00	100.000000	600,000.00	0.00	0.58
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.27344	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.307500	1,404,305.00	4,305.00	1.36
		Base		100.000000	1,400,000.00	100.307500	1,404,305.00	4,305.00	1.36
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					1.80011	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.151600	711,076.36	1,076.36	0.69
		Base		100.000000	710,000.00	100.151600	711,076.36	1,076.36	0.69
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.978310	1,729,624.76	100.000080	1,730,001.38	376.62	1.67
Original Face:		Base	1,730,000.000	99.978310	1,729,624.76	100.000080	1,730,001.38	376.62	1.67

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17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.921951	589,539.51	100.561100	593,310.49	3,770.98	0.57
		Base		99.921951	589,539.51	100.561100	593,310.49	3,770.98	0.57
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.945741	659,641.89	99.639900	657,623.34	-2,018.55	0.64
		Base		99.945741	659,641.89	99.639900	657,623.34	-2,018.55	0.64
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.346611	441,525.09	100.396400	441,744.16	219.07	0.43
		Base		100.346611	441,525.09	100.396400	441,744.16	219.07	0.43
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.927742	709,486.97	100.062900	710,446.59	959.62	0.69
		Base		99.927742	709,486.97	100.062900	710,446.59	959.62	0.69
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.991962	2,119,829.60	99.028770	2,099,409.92	-20,419.68	2.03
Original Face:		Base	2,120,000.000	99.991962	2,119,829.60	99.028770	2,099,409.92	-20,419.68	2.03
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.24511	30 May 2019		
		Local	1,100,000.000	99.967614	1,099,643.75	100.306700	1,103,373.70	3,729.95	1.07
		Base		99.967614	1,099,643.75	100.306700	1,103,373.70	3,729.95	1.07
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.913682	304,736.73	100.404900	306,234.95	1,498.22	0.30
		Base		99.913682	304,736.73	100.404900	306,234.95	1,498.22	0.30
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					1.14639	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.24
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					1.239	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.987500	999,875.00	-125.00	0.97
		Base		100.000000	1,000,000.00	99.987500	999,875.00	-125.00	0.97
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.311000	1,203,732.00	100.445100	1,205,341.20	1,609.20	1.16
		Base		100.311000	1,203,732.00	100.445100	1,205,341.20	1,609.20	1.16

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30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.930318	999,303.18	100.028600	1,000,286.00	982.82	0.97
		Base		99.930318	999,303.18	100.028600	1,000,286.00	982.82	0.97
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	583,581.830	101.651044	593,217.02	100.029073	583,751.49	-9,465.53	0.56
Original Face:		Base	1,419,000.000	101.651044	593,217.02	100.029073	583,751.49	-9,465.53	0.56
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.377800	2,782,578.40	-14,537.60	2.69
		Base		99.897000	2,797,116.00	99.377800	2,782,578.40	-14,537.60	2.69
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.464600	1,094,110.60	-5,889.40	1.06
		Base		100.000000	1,100,000.00	99.464600	1,094,110.60	-5,889.40	1.06
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	254,402.880	100.954372	256,830.83	100.035840	254,494.06	-2,336.77	0.25
Original Face:		Base	1,000,000.000	100.954372	256,830.83	100.035840	254,494.06	-2,336.77	0.25
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	120,188.770	101.385662	121,854.18	100.963390	121,346.66	-507.52	0.12
Original Face:		Base	1,000,000.000	101.385662	121,854.18	100.963390	121,346.66	-507.52	0.12
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	245,156.700	101.737705	249,416.80	101.659201	249,224.34	-192.46	0.24
Original Face:		Base	485,000.000	101.737705	249,416.80	101.659201	249,224.34	-192.46	0.24
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	30,018.710	103.524102	31,076.60	101.186200	30,374.79	-701.81	0.03
Original Face:		Base	281,000.000	103.524102	31,076.60	101.186200	30,374.79	-701.81	0.03
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	24,908.800	100.586098	25,054.79	100.376030	25,002.46	-52.33	0.02
Original Face:		Base	550,000.000	100.586098	25,054.79	100.376030	25,002.46	-52.33	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,302,051.800	101.423861	2,334,829.82	100.531312	2,314,282.88	-20,546.94	2.24
Original Face:		Base	5,000,000.000	101.423861	2,334,829.82	100.531312	2,314,282.88	-20,546.94	2.24

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31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.996284	1,199,955.41	100.054200	1,200,650.40	694.99	1.16
		Base		99.996284	1,199,955.41	100.054200	1,200,650.40	694.99	1.16
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.58706	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.025600	360,092.16	92.16	0.35
		Base		100.000000	360,000.00	100.025600	360,092.16	92.16	0.35
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	228,558.530	99.984131	228,522.26	99.916020	228,366.59	-155.67	0.22
Original Face:		Base	500,000.000	99.984131	228,522.26	99.916020	228,366.59	-155.67	0.22
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	17,272.610	99.999132	17,272.46	99.983750	17,269.80	-2.66	0.02
Original Face:		Base	450,000.000	99.999132	17,272.46	99.983750	17,269.80	-2.66	0.02
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	964,972.380	100.000000	964,972.38	99.895140	963,960.51	-1,011.87	0.93
Original Face:		Base	1,050,000.000	100.000000	964,972.38	99.895140	963,960.51	-1,011.87	0.93
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.986570	994,866.37	100.028440	995,282.98	416.61	0.96
Original Face:		Base	995,000.000	99.986570	994,866.37	100.028440	995,282.98	416.61	0.96
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.998998	574,994.24	100.077000	575,442.75	448.51	0.56
		Base		99.998998	574,994.24	100.077000	575,442.75	448.51	0.56
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.82178	15 Apr 2020		
		Local	750,000.000	100.069836	750,523.77	101.076100	758,070.75	7,546.98	0.73
		Base		100.069836	750,523.77	101.076100	758,070.75	7,546.98	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.059167	1,000,591.67	100.456700	1,004,567.00	3,975.33	0.97
		Base		100.059167	1,000,591.67	100.456700	1,004,567.00	3,975.33	0.97
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	297,875.270	101.494485	302,326.97	100.710130	299,990.57	-2,336.40	0.29
Original Face:		Base	2,750,000.000	101.494485	302,326.97	100.710130	299,990.57	-2,336.40	0.29

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.65094	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.156400	681,063.52	1,063.52	0.66
		Base		100.000000	680,000.00	100.156400	681,063.52	1,063.52	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.980306	629,875.93	100.030400	630,191.52	315.59	0.61
		Base		99.980306	629,875.93	100.030400	630,191.52	315.59	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	5,139.650	100.005059	5,139.91	99.974960	5,138.36	-1.55	0.00
Original Face:		Base	440,000.000	100.005059	5,139.91	99.974960	5,138.36	-1.55	0.00
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	659,326.640	99.838223	658,260.00	99.883720	658,559.97	299.97	0.64
Original Face:		Base	800,000.000	99.838223	658,260.00	99.883720	658,559.97	299.97	0.64
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	98,096.420	99.990193	98,086.80	99.918790	98,016.76	-70.04	0.09
Original Face:		Base	440,000.000	99.990193	98,086.80	99.918790	98,016.76	-70.04	0.09
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998490	434,993.43	99.765350	433,979.27	-1,014.16	0.42
Original Face:		Base	435,000.000	99.998490	434,993.43	99.765350	433,979.27	-1,014.16	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.927716	1,498,915.74	99.247200	1,488,708.00	-10,207.74	1.44
		Base		99.927716	1,498,915.74	99.247200	1,488,708.00	-10,207.74	1.44
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.952807	999,528.07	100.092800	1,000,928.00	1,399.93	0.97
		Base		99.952807	999,528.07	100.092800	1,000,928.00	1,399.93	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	35,805.100	99.998576	35,804.59	99.956480	35,789.52	-15.07	0.03
Original Face:		Base	305,000.000	99.998576	35,804.59	99.956480	35,789.52	-15.07	0.03
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	300,516.170	99.995315	300,502.09	99.899620	300,214.51	-287.58	0.29
Original Face:		Base	460,000.000	99.995315	300,502.09	99.899620	300,214.51	-287.58	0.29

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44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	561,138.380	99.993479	561,101.79	99.804340	560,040.46	-1,061.33	0.54
Original Face:		Base	565,000.000	99.993479	561,101.79	99.804340	560,040.46	-1,061.33	0.54
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	389,545.050	99.937027	389,299.74	99.918410	389,227.22	-72.52	0.38
Original Face:		Base	950,000.000	99.937027	389,299.74	99.918410	389,227.22	-72.52	0.38
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.987425	394,950.33	99.985980	394,944.62	-5.71	0.38
Original Face:		Base	395,000.000	99.987425	394,950.33	99.985980	394,944.62	-5.71	0.38
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.134418	500,672.09	100.130400	500,652.00	-20.09	0.48
		Base		100.134418	500,672.09	100.130400	500,652.00	-20.09	0.48
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.897034	998,970.34	99.890600	998,906.00	-64.34	0.97
		Base		99.897034	998,970.34	99.890600	998,906.00	-64.34	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.669	28 Jan 2019		
		Local	1,251,000.000	99.089760	1,239,612.90	100.289200	1,254,617.89	15,004.99	1.21
		Base		99.089760	1,239,612.90	100.289200	1,254,617.89	15,004.99	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.244	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	102.073200	510,366.00	-429.22	0.49
		Base		102.159044	510,795.22	102.073200	510,366.00	-429.22	0.49
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	311,763.050	99.980533	311,702.36	99.956640	311,627.87	-74.49	0.30
Original Face:		Base	1,600,000.000	99.980533	311,702.36	99.956640	311,627.87	-74.49	0.30
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.978879	339,928.19	100.064000	340,217.60	289.41	0.33
		Base		99.978879	339,928.19	100.064000	340,217.60	289.41	0.33
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.218020	1,252,725.25	100.066100	1,250,826.25	-1,899.00	1.21
		Base		100.218020	1,252,725.25	100.066100	1,250,826.25	-1,899.00	1.21

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494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.995901	899,963.11	99.676100	897,084.90	-2,878.21	0.87
		Base		99.995901	899,963.11	99.676100	897,084.90	-2,878.21	0.87
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.920436	1,368,909.98	98.844000	1,354,162.80	-14,747.18	1.31
		Base		99.920436	1,368,909.98	98.844000	1,354,162.80	-14,747.18	1.31
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.994866	589,969.71	100.071900	590,424.21	454.50	0.57
		Base		99.994866	589,969.71	100.071900	590,424.21	454.50	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.115454	1,001,154.54	99.832900	998,329.00	-2,825.54	0.96
		Base		100.115454	1,001,154.54	99.832900	998,329.00	-2,825.54	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.988865	839,906.47	99.403380	834,988.39	-4,918.08	0.81
Original Face:		Base	840,000.000	99.988865	839,906.47	99.403380	834,988.39	-4,918.08	0.81
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	503,456.900	99.994971	503,431.58	99.917600	503,042.05	-389.53	0.49
Original Face:		Base	1,530,000.000	99.994971	503,431.58	99.917600	503,042.05	-389.53	0.49
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.892890	599,357.34	99.987760	599,926.56	569.22	0.58
Original Face:		Base	600,000.000	99.892890	599,357.34	99.987760	599,926.56	569.22	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.26872	18 May 2018		
		Local	1,000,000.000	100.076076	1,000,760.76	100.431500	1,004,315.00	3,554.24	0.97
		Base		100.076076	1,000,760.76	100.431500	1,004,315.00	3,554.24	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.941606	989,421.90	99.858200	988,596.18	-825.72	0.96
		Base		99.941606	989,421.90	99.858200	988,596.18	-825.72	0.96
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.913650	659,430.09	98.517800	650,217.48	-9,212.61	0.63
		Base		99.913650	659,430.09	98.517800	650,217.48	-9,212.61	0.63

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61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.051848	1,000,518.48	100.247000	1,002,470.00	1,951.52	0.97
		Base		100.051848	1,000,518.48	100.247000	1,002,470.00	1,951.52	0.97
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	161,384.370	99.906490	161,233.46	99.946490	161,298.01	64.55	0.16
Original Face:		Base	1,500,000.000	99.906490	161,233.46	99.946490	161,298.01	64.55	0.16
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	143,795.800	99.976182	143,761.55	99.912590	143,670.11	-91.44	0.14
Original Face:		Base	785,000.000	99.976182	143,761.55	99.912590	143,670.11	-91.44	0.14
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	918,010.780	99.903855	917,128.16	99.849390	916,628.16	-500.00	0.89
Original Face:		Base	1,150,000.000	99.903855	917,128.16	99.849390	916,628.16	-500.00	0.89
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	845,049.200	99.996374	845,018.56	99.923330	844,401.30	-617.26	0.82
Original Face:		Base	1,400,000.000	99.996374	845,018.56	99.923330	844,401.30	-617.26	0.82
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.945948	999,459.48	100.035300	1,000,353.00	893.52	0.97
		Base		99.945948	999,459.48	100.035300	1,000,353.00	893.52	0.97
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.60178	15 Jan 2019		
		Local	500,000.000	100.352904	501,764.52	100.874200	504,371.00	2,606.48	0.49
		Base		100.352904	501,764.52	100.874200	504,371.00	2,606.48	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.996028	499,980.14	100.146700	500,733.50	753.36	0.48
		Base		99.996028	499,980.14	100.146700	500,733.50	753.36	0.48
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.35067	01 Jun 2018		
		Local	1,400,000.000	99.930714	1,399,030.00	100.286500	1,404,011.00	4,981.00	1.36
		Base		99.930714	1,399,030.00	100.286500	1,404,011.00	4,981.00	1.36
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.883908	249,709.77	98.785900	246,964.75	-2,745.02	0.24
		Base		99.883908	249,709.77	98.785900	246,964.75	-2,745.02	0.24

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69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.985287	794,883.03	100.019900	795,158.21	275.18	0.77
		Base		99.985287	794,883.03	100.019900	795,158.21	275.18	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.965608	384,867.59	100.030500	385,117.43	249.84	0.37
		Base		99.965608	384,867.59	100.030500	385,117.43	249.84	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.943274	554,685.17	99.898100	554,434.46	-250.71	0.54
		Base		99.943274	554,685.17	99.898100	554,434.46	-250.71	0.54
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.242900	265,255.83	-4,744.17	0.26
		Base		100.000000	270,000.00	98.242900	265,255.83	-4,744.17	0.26
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.992733	1,499,891.00	100.020800	1,500,312.00	421.00	1.45
		Base		99.992733	1,499,891.00	100.020800	1,500,312.00	421.00	1.45
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.817300	499,086.50	99.876000	499,380.00	293.50	0.48
		Base		99.817300	499,086.50	99.876000	499,380.00	293.50	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.637587	996,375.87	99.632500	996,325.00	-50.87	0.96
		Base		99.637587	996,375.87	99.632500	996,325.00	-50.87	0.96
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.997380	299,992.14	99.997380	299,992.14	0.00	0.29
		Base		99.997380	299,992.14	99.997380	299,992.14	0.00	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.975489	704,827.20	99.794900	703,554.05	-1,273.15	0.68
		Base		99.975489	704,827.20	99.794900	703,554.05	-1,273.15	0.68
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.932985	1,533,971.32	99.998200	1,534,972.37	1,001.05	1.48
		Base		99.932985	1,533,971.32	99.998200	1,534,972.37	1,001.05	1.48

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89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	448,277.180	99.997698	448,266.86	99.928390	447,956.17	-310.69	0.43
	Original Face:	Base	1,120,000.000	99.997698	448,266.86	99.928390	447,956.17	-310.69	0.43
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.988438	319,963.00	99.293310	317,738.59	-2,224.41	0.31
	Original Face:	Base	320,000.000	99.988438	319,963.00	99.293310	317,738.59	-2,224.41	0.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	57,122.420	99.999247	57,121.99	99.979870	57,110.92	-11.07	0.06
	Original Face:	Base	830,000.000	99.999247	57,121.99	99.979870	57,110.92	-11.07	0.06
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.994970	999,949.70	100.039400	1,000,394.00	444.30	0.97
		Base		99.994970	999,949.70	100.039400	1,000,394.00	444.30	0.97
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.934477	699,541.34	99.989400	699,925.80	384.46	0.68
		Base		99.934477	699,541.34	99.989400	699,925.80	384.46	0.68
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.233070	801,864.56	100.227100	801,816.80	-47.76	0.77
		Base		100.233070	801,864.56	100.227100	801,816.80	-47.76	0.77
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.23594	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.466500	688,195.53	3,195.53	0.66
		Base		100.000000	685,000.00	100.466500	688,195.53	3,195.53	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.960337	204,918.69	100.011900	205,024.40	105.71	0.20
		Base		99.960337	204,918.69	100.011900	205,024.40	105.71	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.869697	1,035,648.76	99.773100	1,034,647.05	-1,001.71	1.00
		Base		99.869697	1,035,648.76	99.773100	1,034,647.05	-1,001.71	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.977088	284,934.70	99.992900	284,979.77	45.07	0.28
		Base		99.977088	284,934.70	99.992900	284,979.77	45.07	0.28

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92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
			163,891.260	Local	99.985747	163,867.90	99.937570	163,788.94	-78.96	0.16
	Original Face:		1,725,000.000	Base	99.985747	163,867.90	99.937570	163,788.94	-78.96	0.16
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.28167	04 Mar 2021		
			500,000.000	Local	102.770210	513,851.05	102.083000	510,415.00	-3,436.05	0.49
				Base	102.770210	513,851.05	102.083000	510,415.00	-3,436.05	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
			723,000.000	Local	99.910853	722,355.47	99.918200	722,408.59	53.12	0.70
				Base	99.910853	722,355.47	99.918200	722,408.59	53.12	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
			1,200,000.000	Local	100.005182	1,200,062.18	99.999000	1,199,988.00	-74.18	1.16
				Base	100.005182	1,200,062.18	99.999000	1,199,988.00	-74.18	1.16
US DOLLAR Total									
			93,839,831.130	Local		93,896,845.44		93,822,416.64	-74,428.80	90.66
	Original Face:		48,810,000.000	Base		93,896,845.44		93,822,416.64	-74,428.80	90.66
FIXED INCOME Total									
			93,839,831.130	Base		93,896,845.44		93,822,416.64	-74,428.80	90.66
	Original Face:		48,810,000.000							

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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									
		103,542,606.010	Base		103,601,464.25		103,488,097.47	-113,366.78	100.00
Original Face:		48,810,000.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	0.010	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									
		Local	0.010		0.01		0.01	0.00	0.00
		Base			0.01		0.01	0.00	0.00
CASH Total									
		Base	0.010		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		Local	10,000,000.000	99.942667	9,994,266.67	99.942667	9,994,266.67	0.00	0.82
		Base		99.942667	9,994,266.67	99.942667	9,994,266.67	0.00	0.82
926NKW009	AMHERST PIERPONT 04/15 VAR					0.61	01 Feb 2017		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	20.51
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	20.51
979QHR003	SOUTH STREET REPO					0.69	01 Feb 2017		
		Local	113,759,111.120	100.000000	113,759,111.12	100.000000	113,759,111.12	0.00	9.33
		Base		100.000000	113,759,111.12	100.000000	113,759,111.12	0.00	9.33
979QHT009	WELLS FARGO REPO					0.55	01 Feb 2017		
		Local	11,216,122.690	100.000000	11,216,122.69	100.000000	11,216,122.69	0.00	0.92
		Base		100.000000	11,216,122.69	100.000000	11,216,122.69	0.00	0.92
US DOLLAR Total									
		Local	384,975,233.810		384,969,500.48		384,969,500.48	0.00	31.58
		Base			384,969,500.48		384,969,500.48	0.00	31.58

& 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
CASH EQUIVALENT Total									
		Base	384,975,233.810		384,969,500.48		384,969,500.48	0.00	31.58
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		Local	0.000	0.000000	-0.16	0.000000	0.00	0.16	0.00
		Base		0.000000	-0.16	0.000000	0.00	0.16	0.00
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.64
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.64
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	14,260,366.490	105.379654	15,027,524.89	102.686683	14,643,497.33	-384,027.56	1.20
Original Face:		Base	24,487,993.000	105.379654	15,027,524.89	102.686683	14,643,497.33	-384,027.56	1.20
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,904,460.900	105.268766	5,162,865.46	102.679310	5,035,866.61	-126,998.85	0.41
Original Face:		Base	10,000,000.000	105.268766	5,162,865.46	102.679310	5,035,866.61	-126,998.85	0.41

& 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
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.11122	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.963100	20,192,620.00	192,620.00	1.66
		Base		100.000000	20,000,000.00	100.963100	20,192,620.00	192,620.00	1.66
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.787000	9,978,700.00	99.783100	9,978,310.00	-390.00	0.82
		Base		99.787000	9,978,700.00	99.783100	9,978,310.00	-390.00	0.82
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	99.277300	8,934,957.00	-65,043.00	0.73
		Base		100.000000	9,000,000.00	99.277300	8,934,957.00	-65,043.00	0.73
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
313384N88	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	09 Nov 2016		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
313384U98	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/16 0.00000					0.01	28 Dec 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
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
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
313385AS5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	17 Jan 2017		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385AT3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	18 Jan 2017		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
313385BA3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.2624952	25 Jan 2017		
		Local	0.000	0.000000	17,158.32	0.000000	0.00	-17,158.32	0.00
		Base		0.000000	17,158.32	0.000000	0.00	-17,158.32	0.00
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313385BH8	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.46
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.46
313385CD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	21 Feb 2017		
		Local	10,000,000.000	99.978333	9,997,833.33	99.978333	9,997,833.33	0.00	0.82
		Base		99.978333	9,997,833.33	99.978333	9,997,833.33	0.00	0.82
313385CS3	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	06 Mar 2017		
		Local	10,000,000.000	99.963333	9,996,333.33	99.963333	9,996,333.33	0.00	0.82
		Base		99.963333	9,996,333.33	99.963333	9,996,333.33	0.00	0.82
313385CZ7	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	13 Mar 2017		
		Local	32,500,000.000	99.944444	32,481,944.44	99.944444	32,481,944.44	0.00	2.66
		Base		99.944444	32,481,944.44	99.944444	32,481,944.44	0.00	2.66
313385DW3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/17 0.00000					0.01	03 Apr 2017		
		Local	30,000,000.000	99.910194	29,973,058.34	99.910194	29,973,058.34	0.00	2.46
		Base		99.910194	29,973,058.34	99.910194	29,973,058.34	0.00	2.46
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.843014	9,984,301.39	99.843014	9,984,301.39	0.00	0.82
		Base		99.843014	9,984,301.39	99.843014	9,984,301.39	0.00	0.82
313385FX9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	22 May 2017		
		Local	30,000,000.000	99.836528	29,950,958.33	99.835000	29,950,500.00	-458.33	2.46
		Base		99.836528	29,950,958.33	99.835000	29,950,500.00	-458.33	2.46

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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
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
		Local	30,000,000.000	99.763194	29,928,958.33	99.728700	29,918,610.00	-10,348.33	2.45
		Base		99.763194	29,928,958.33	99.728700	29,918,610.00	-10,348.33	2.45
313397BV2	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	13 Feb 2017		
		Local	10,000,000.000	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.82
		Base		99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.82
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.776222	19,955,244.45	99.734000	19,946,800.00	-8,444.45	1.64
		Base		99.776222	19,955,244.45	99.734000	19,946,800.00	-8,444.45	1.64
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.83611	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.228600	20,045,720.00	45,720.00	1.64
		Base		100.000000	20,000,000.00	100.228600	20,045,720.00	45,720.00	1.64
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.660400	9,966,040.00	-33,960.00	0.82
		Base		100.000000	10,000,000.00	99.660400	9,966,040.00	-33,960.00	0.82
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.983002	19,996,600.34	99.658000	19,931,600.00	-65,000.34	1.63
		Base		99.983002	19,996,600.34	99.658000	19,931,600.00	-65,000.34	1.63
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.89639	23 Nov 2018		
		Local	20,000,000.000	99.889784	19,977,956.78	100.269900	20,053,980.00	76,023.22	1.64
		Base		99.889784	19,977,956.78	100.269900	20,053,980.00	76,023.22	1.64
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.000000	6,875,000.00	100.002000	6,875,137.50	137.50	0.56
		Base		100.000000	6,875,000.00	100.002000	6,875,137.50	137.50	0.56
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.000000	7,350,000.00	99.930800	7,344,913.80	-5,086.20	0.60
		Base		100.000000	7,350,000.00	99.930800	7,344,913.80	-5,086.20	0.60
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.11639	22 Jan 2021		
		Local	10,000,000.000	99.984116	9,998,411.60	100.428400	10,042,840.00	44,428.40	0.82
		Base		99.984116	9,998,411.60	100.428400	10,042,840.00	44,428.40	0.82

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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
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					0.94639	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.352700	5,017,635.00	17,635.00	0.41
		Base		100.000000	5,000,000.00	100.352700	5,017,635.00	17,635.00	0.41
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					0.91722	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.278500	10,027,850.00	27,850.00	0.82
		Base		100.000000	10,000,000.00	100.278500	10,027,850.00	27,850.00	0.82
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					0.95528	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.269800	10,026,980.00	26,980.00	0.82
		Base		100.000000	10,000,000.00	100.269800	10,026,980.00	26,980.00	0.82
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.780400	5,687,482.80	-12,517.20	0.47
		Base		100.000000	5,700,000.00	99.780400	5,687,482.80	-12,517.20	0.47
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.975500	4,098,995.50	-1,004.50	0.34
		Base		100.000000	4,100,000.00	99.975500	4,098,995.50	-1,004.50	0.34
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002100	10,000,210.00	210.00	0.82
		Base		100.000000	10,000,000.00	100.002100	10,000,210.00	210.00	0.82
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000900	20,000,180.00	180.00	1.64
		Base		100.000000	20,000,000.00	100.000900	20,000,180.00	180.00	1.64
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.593900	14,939,085.00	-60,915.00	1.23
		Base		100.000000	15,000,000.00	99.593900	14,939,085.00	-60,915.00	1.23
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.959667	8,996,370.00	100.264000	9,023,760.00	27,390.00	0.74
		Base		99.959667	8,996,370.00	100.264000	9,023,760.00	27,390.00	0.74

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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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.873200	9,987,320.00	-12,680.00	0.82
		Base		100.000000	10,000,000.00	99.873200	9,987,320.00	-12,680.00	0.82
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.836400	9,983,640.00	-16,360.00	0.82
		Base		100.000000	10,000,000.00	99.836400	9,983,640.00	-16,360.00	0.82
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.558300	19,638,870.26	-87,129.74	1.61
		Base		100.000000	19,726,000.00	99.558300	19,638,870.26	-87,129.74	1.61
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,326,632.950	100.151735	1,328,645.91	100.729620	1,336,312.33	7,666.42	0.11
Original Face:		Base	5,000,000.000	100.151735	1,328,645.91	100.729620	1,336,312.33	7,666.42	0.11
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,294,095.760	99.734154	6,277,363.18	95.980650	6,041,114.02	-236,249.16	0.50
Original Face:		Base	11,452,445.000	99.734154	6,277,363.18	95.980650	6,041,114.02	-236,249.16	0.50
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	7,325,218.840	100.327104	7,349,179.95	94.066030	6,890,542.55	-458,637.40	0.57
Original Face:		Base	11,058,708.000	100.327104	7,349,179.95	94.066030	6,890,542.55	-458,637.40	0.57
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	5,383,627.200	102.030754	5,492,955.40	102.137360	5,498,694.69	5,739.29	0.45
Original Face:		Base	12,000,000.000	102.030754	5,492,955.40	102.137360	5,498,694.69	5,739.29	0.45
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.69789	25 Nov 2018		
		Local	21,245,969.460	99.789505	21,201,247.83	99.933940	21,231,934.37	30,686.54	1.74
Original Face:		Base	26,125,000.000	99.789505	21,201,247.83	99.933940	21,231,934.37	30,686.54	1.74
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.86789	25 Apr 2020		
		Local	4,142,371.150	99.977187	4,141,426.14	100.112030	4,147,011.85	5,585.71	0.34
Original Face:		Base	5,000,000.000	99.977187	4,141,426.14	100.112030	4,147,011.85	5,585.71	0.34
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,301,606.550	98.374509	1,280,449.05	101.539460	1,321,644.26	41,195.21	0.11
Original Face:		Base	5,000,000.000	98.374509	1,280,449.05	101.539460	1,321,644.26	41,195.21	0.11

& 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	332,735.000	102.153011	339,898.82	102.617570	341,444.57	1,545.75	0.03
Original Face:		Base	5,000,000.000	102.153011	339,898.82	102.617570	341,444.57	1,545.75	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	397,352.500	101.926129	405,006.02	102.278190	406,404.94	1,398.92	0.03
Original Face:		Base	5,000,000.000	101.926129	405,006.02	102.278190	406,404.94	1,398.92	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,189,759.500	99.974220	4,188,679.39	99.297870	4,160,341.94	-28,337.45	0.34
Original Face:		Base	10,000,000.000	99.974220	4,188,679.39	99.297870	4,160,341.94	-28,337.45	0.34
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,626,426.800	103.361292	2,714,708.68	101.550530	2,667,150.34	-47,558.34	0.22
Original Face:		Base	10,000,000.000	103.361292	2,714,708.68	101.550530	2,667,150.34	-47,558.34	0.22
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,805,821.310	100.843527	4,846,359.73	99.169740	4,765,920.50	-80,439.23	0.39
Original Face:		Base	12,022,600.000	100.843527	4,846,359.73	99.169740	4,765,920.50	-80,439.23	0.39
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,845,980.320	100.420177	7,878,947.29	97.066150	7,615,791.03	-263,156.26	0.62
Original Face:		Base	15,363,692.000	100.420177	7,878,947.29	97.066150	7,615,791.03	-263,156.26	0.62
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	11,675,714.640	101.933008	11,901,407.10	98.762620	11,531,241.68	-370,165.42	0.95
Original Face:		Base	24,000,000.000	101.933008	11,901,407.10	98.762620	11,531,241.68	-370,165.42	0.95
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	4,083,586.700	100.391180	4,099,560.88	99.528600	4,064,336.67	-35,224.21	0.33
Original Face:		Base	10,000,000.000	100.391180	4,099,560.88	99.528600	4,064,336.67	-35,224.21	0.33
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	12,730,180.260	100.878086	12,841,962.16	99.692330	12,691,013.31	-150,948.85	1.04
Original Face:		Base	29,723,368.000	100.878086	12,841,962.16	99.692330	12,691,013.31	-150,948.85	1.04
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,289,037.420	101.884746	2,332,179.97	98.310830	2,250,371.69	-81,808.28	0.18
Original Face:		Base	9,815,000.000	101.884746	2,332,179.97	98.310830	2,250,371.69	-81,808.28	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
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,325,931.880	100.241418	3,333,961.29	98.751140	3,284,395.65	-49,565.64	0.27
	Original Face:	Base	4,690,000.000	100.241418	3,333,961.29	98.751140	3,284,395.65	-49,565.64	0.27
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,988,889.500	102.213788	2,032,919.29	100.574790	2,000,321.44	-32,597.85	0.16
	Original Face:	Base	10,000,000.000	102.213788	2,032,919.29	100.574790	2,000,321.44	-32,597.85	0.16
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,954,874.180	111.458817	2,178,879.64	113.150660	2,211,953.04	33,073.40	0.18
	Original Face:	Base	12,777,000.000	111.458817	2,178,879.64	113.150660	2,211,953.04	33,073.40	0.18
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	431,324.200	106.469679	459,229.49	107.357710	463,059.78	3,830.29	0.04
	Original Face:	Base	10,000,000.000	106.469679	459,229.49	107.357710	463,059.78	3,830.29	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	616,365.450	104.800465	645,953.86	106.086900	653,883.00	7,929.14	0.05
	Original Face:	Base	5,000,000.000	104.800465	645,953.86	106.086900	653,883.00	7,929.14	0.05
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,049,289.760	103.514907	1,086,171.32	103.881420	1,090,017.10	3,845.78	0.09
	Original Face:	Base	16,000,000.000	103.514907	1,086,171.32	103.881420	1,090,017.10	3,845.78	0.09
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	91,214.800	101.582002	92,657.82	100.391540	91,571.94	-1,085.88	0.01
	Original Face:	Base	10,000,000.000	101.582002	92,657.82	100.391540	91,571.94	-1,085.88	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	456,757.050	105.853068	483,491.35	106.683900	487,286.23	3,794.88	0.04
	Original Face:	Base	5,000,000.000	105.853068	483,491.35	106.683900	487,286.23	3,794.88	0.04
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.214184	9,574,168.72	99.178600	9,570,734.90	-3,433.82	0.79
		Base		99.214184	9,574,168.72	99.178600	9,570,734.90	-3,433.82	0.79
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.214184	9,921,418.36	99.177000	9,917,700.00	-3,718.36	0.81
		Base		99.214184	9,921,418.36	99.177000	9,917,700.00	-3,718.36	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
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.385752	9,938,575.18	99.396700	9,939,670.00	1,094.82	0.82
		Base		99.385752	9,938,575.18	99.396700	9,939,670.00	1,094.82	0.82
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.385752	5,774,312.18	99.456000	5,778,393.60	4,081.42	0.47
		Base		99.385752	5,774,312.18	99.456000	5,778,393.60	4,081.42	0.47
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.214184	9,921,418.36	99.226800	9,922,680.00	1,261.64	0.81
		Base		99.214184	9,921,418.36	99.226800	9,922,680.00	1,261.64	0.81
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.966261	9,896,626.14	98.929800	9,892,980.00	-3,646.14	0.81
		Base		98.966261	9,896,626.14	98.929800	9,892,980.00	-3,646.14	0.81
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.372822	9,937,282.21	99.305600	9,930,560.00	-6,722.21	0.81
		Base		99.372822	9,937,282.21	99.305600	9,930,560.00	-6,722.21	0.81
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.385752	9,938,575.18	99.388100	9,938,810.00	234.82	0.82
		Base		99.385752	9,938,575.18	99.388100	9,938,810.00	234.82	0.82
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.194610	9,919,460.96	99.337100	9,933,710.00	14,249.04	0.81
		Base		99.194610	9,919,460.96	99.337100	9,933,710.00	14,249.04	0.81
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.980550	9,898,054.96	98.759300	9,875,930.00	-22,124.96	0.81
		Base		98.980550	9,898,054.96	98.759300	9,875,930.00	-22,124.96	0.81
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,741,295.060	103.119625	2,826,813.19	103.320049	2,832,307.40	5,494.21	0.23
Original Face:		Base	9,875,825.000	103.119625	2,826,813.19	103.320049	2,832,307.40	5,494.21	0.23
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,857,520.100	101.136824	5,924,109.79	98.837810	5,789,444.59	-134,665.20	0.47
Original Face:		Base	10,000,000.000	101.136824	5,924,109.79	98.837810	5,789,444.59	-134,665.20	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.690323	10,169,032.26	99.608090	9,960,809.00	-208,223.26	0.82
Original Face:		Base	10,000,000.000	101.690323	10,169,032.26	99.608090	9,960,809.00	-208,223.26	0.82
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	10,000,000.000	100.441386	10,044,138.60	100.441386	10,044,138.60	0.00	0.82
		Base		100.441386	10,044,138.60	100.441386	10,044,138.60	0.00	0.82
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.257504	4,962,875.21	97.449200	4,872,460.00	-90,415.21	0.40
		Base		99.257504	4,962,875.21	97.449200	4,872,460.00	-90,415.21	0.40
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.086351	5,004,317.56	99.937500	4,996,875.00	-7,442.56	0.41
		Base		100.086351	5,004,317.56	99.937500	4,996,875.00	-7,442.56	0.41
912828S84	US TREASURY FRN 07/18 VAR					0.6796454	31 Jul 2018		
		Local	15,000,000.000	100.019545	15,002,931.75	100.122400	15,018,360.00	15,428.25	1.23
		Base		100.019545	15,002,931.75	100.122400	15,018,360.00	15,428.25	1.23
912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
		Local	10,000,000.000	100.029948	10,002,994.79	100.029948	10,002,994.79	0.00	0.82
		Base		100.029948	10,002,994.79	100.029948	10,002,994.79	0.00	0.82
912828T75	US TREASURY FRN 10/18 VAR					0.6756454	31 Oct 2018		
		Local	10,000,000.000	99.986807	9,998,680.74	100.090800	10,009,080.00	10,399.26	0.82
		Base		99.986807	9,998,680.74	100.090800	10,009,080.00	10,399.26	0.82
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.347047	4,967,352.34	99.312500	4,965,625.00	-1,727.34	0.41
		Base		99.347047	4,967,352.34	99.312500	4,965,625.00	-1,727.34	0.41
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	30,000,000.000	100.049709	30,014,912.75	100.054400	30,016,320.00	1,407.25	2.46
		Base		100.049709	30,014,912.75	100.054400	30,016,320.00	1,407.25	2.46
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.974615	9,997,461.48	99.750000	9,975,000.00	-22,461.48	0.82
		Base		99.974615	9,997,461.48	99.750000	9,975,000.00	-22,461.48	0.82

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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									
		835,385,405.730	Local		836,742,771.58		834,154,013.43	-2,588,758.15	68.42
	Original Face:	344,391,631.000	Base		836,742,771.58		834,154,013.43	-2,588,758.15	68.42
FIXED INCOME Total									
		835,385,405.730	Base		836,742,771.58		834,154,013.43	-2,588,758.15	68.42
	Original Face:	344,391,631.000							

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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
FUND Total								
		1,220,360,639.550	Base	1,221,712,272.07		1,219,123,513.92	-2,588,758.15	100.00
Original Face:		344,391,631.000						

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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								
		Local	341.660	1.000000	341.66	1.000000	341.66	0.00	0.00
		Base		1.000000	341.66	1.000000	341.66	0.00	0.00
US DOLLAR Total									
		Local	341.660		341.66		341.66	0.00	0.00
		Base			341.66		341.66	0.00	0.00
CASH Total									
		Base	341.660		341.66		341.66	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JP61	AMERICAN HONDA FINAN					0.7	06 Feb 2017		
		Local	25,000,000.000	99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	2.11
		Base		99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	2.11
02665JR69	AMERICAN HONDA FINAN					0.8	06 Apr 2017		
		Local	10,000,000.000	99.857778	9,985,777.78	99.857778	9,985,777.78	0.00	0.84
		Base		99.857778	9,985,777.78	99.857778	9,985,777.78	0.00	0.84
03785DQ74	APPLE INC					0.76	07 Mar 2017		
		Local	20,000,000.000	99.928222	19,985,644.45	99.928222	19,985,644.45	0.00	1.69
		Base		99.928222	19,985,644.45	99.928222	19,985,644.45	0.00	1.69
03785DRB4	APPLE INC					0.8	11 Apr 2017		
		Local	30,000,000.000	99.846667	29,954,000.00	99.846667	29,954,000.00	0.00	2.53
		Base		99.846667	29,954,000.00	99.846667	29,954,000.00	0.00	2.53
06417JPP1	BANK OF NOVA SCOTIA/THE					0.85	23 Feb 2017		
		Local	25,000,000.000	99.948056	24,987,013.89	99.948056	24,987,013.89	0.00	2.11
		Base		99.948056	24,987,013.89	99.948056	24,987,013.89	0.00	2.11

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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
06538BPD9	BANK TOKYO MIT UFJ NY				0.76	13 Feb 2017		
	20,000,000.000	Local	99.974667	19,994,933.33	99.974667	19,994,933.33	0.00	1.69
		Base	99.974667	19,994,933.33	99.974667	19,994,933.33	0.00	1.69
16677JP67	CHEVRON CORP				0.53	06 Feb 2017		
	30,000,000.000	Local	99.992639	29,997,791.67	99.992639	29,997,791.67	0.00	2.53
		Base	99.992639	29,997,791.67	99.992639	29,997,791.67	0.00	2.53
19121AP88	COCA-COLA COMPANY				0.6	08 Feb 2017		
	10,000,000.000	Local	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	0.84
		Base	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	0.84
19121AT92	COCA-COLA COMPANY				0.92	09 Jun 2017		
	15,000,000.000	Local	99.672889	14,950,933.34	99.691022	14,953,653.30	2,719.96	1.26
		Base	99.672889	14,950,933.34	99.691022	14,953,653.30	2,719.96	1.26
2063C0PD8	CONCORD MIN CPTL CO				0.8	13 Feb 2017		
	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	2.11
		Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	2.11
21684BP65	COOPERATIEVE CENTRALE				1.39706	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.21
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.21
24023GPM3	DCAT, LLC				0.94	21 Feb 2017		
	17,000,000.000	Local	99.947778	16,991,122.22	99.947778	16,991,122.22	0.00	1.44
		Base	99.947778	16,991,122.22	99.947778	16,991,122.22	0.00	1.44
2546R2Q66	WALT DISNEY CO				0.69	06 Mar 2017		
	20,000,000.000	Local	99.936750	19,987,350.00	99.936750	19,987,350.00	0.00	1.69
		Base	99.936750	19,987,350.00	99.936750	19,987,350.00	0.00	1.69
2546R2RU2	WALT DISNEY CO				0.79	28 Apr 2017		
	25,000,000.000	Local	99.811278	24,952,819.44	99.811278	24,952,819.44	0.00	2.11
		Base	99.811278	24,952,819.44	99.811278	24,952,819.44	0.00	2.11
30229APU7	EXXON MOBIL CORP				0.65	28 Feb 2017		
	25,000,000.000	Local	99.951250	24,987,812.50	99.951250	24,987,812.50	0.00	2.11
		Base	99.951250	24,987,812.50	99.951250	24,987,812.50	0.00	2.11

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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
30229AQP7	EXXON MOBIL CORP				0.64	23 Mar 2017		
	25,000,000.000	Local	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	2.11
		Base	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	2.11
36960LQV0	GENERAL ELECTRIC CO				0.7	29 Mar 2017		
	25,000,000.000	Local	99.891111	24,972,777.77	99.891111	24,972,777.77	0.00	2.11
		Base	99.891111	24,972,777.77	99.891111	24,972,777.77	0.00	2.11
38102JP17	GOLDEN FUNDING CORP				0.83	01 Feb 2017		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.69
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.69
38102JP82	GOLDEN FUNDING CORP				0.87	08 Feb 2017		
	10,000,000.000	Local	99.983083	9,998,308.33	99.983083	9,998,308.33	0.00	0.84
		Base	99.983083	9,998,308.33	99.983083	9,998,308.33	0.00	0.84
45779PQ27	INSTITUTIONAL SECURED				0.9	02 Mar 2017		
	25,000,000.000	Local	99.927500	24,981,875.00	99.927500	24,981,875.00	0.00	2.11
		Base	99.927500	24,981,875.00	99.927500	24,981,875.00	0.00	2.11
48803TCM4	KELLS FDG LLC				0.01	03 Apr 2017		
	25,000,000.000	Local	99.839028	24,959,756.94	99.839028	24,959,756.94	0.00	2.11
		Base	99.839028	24,959,756.94	99.839028	24,959,756.94	0.00	2.11
53245PP69	ELI LILLY & COMPANY				0.65	06 Feb 2017		
	40,000,000.000	Local	99.990972	39,996,388.89	99.990972	39,996,388.89	0.00	3.38
		Base	99.990972	39,996,388.89	99.990972	39,996,388.89	0.00	3.38
59515MP17	MICROSOFT CORP				0.71	01 Feb 2017		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.69
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.69
63743CQ97	NATL RURAL UTIL COOP				0.74	09 Mar 2017		
	20,000,000.000	Local	99.926000	19,985,200.00	99.926000	19,985,200.00	0.00	1.69
		Base	99.926000	19,985,200.00	99.926000	19,985,200.00	0.00	1.69
64105RQF0	NESTLE FIN FRANCE S.				0.6	15 Mar 2017		
	24,750,000.000	Local	99.930000	24,732,675.00	99.930000	24,732,675.00	0.00	2.09
		Base	99.930000	24,732,675.00	99.930000	24,732,675.00	0.00	2.09

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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
66844CPE8	NORTHWESTERN UNIVERS					0.78	14 Feb 2017		
		14,250,000.000	Local	99.971833	14,245,986.25	99.971833	14,245,986.25	0.00	1.20
			Base	99.971833	14,245,986.25	99.971833	14,245,986.25	0.00	1.20
66844CPM0	NORTHWESTERN UNIVERS					0.83	21 Feb 2017		
		15,000,000.000	Local	99.953889	14,993,083.33	99.953889	14,993,083.33	0.00	1.27
			Base	99.953889	14,993,083.33	99.953889	14,993,083.33	0.00	1.27
66844CQ64	NORTHWESTERN UNIVERS					0.8	06 Mar 2017		
		15,000,000.000	Local	99.926667	14,989,000.00	99.926667	14,989,000.00	0.00	1.27
			Base	99.926667	14,989,000.00	99.926667	14,989,000.00	0.00	1.27
71344TPQ9	PEPSICO INC					0.64	24 Feb 2017		
		25,000,000.000	Local	99.959111	24,989,777.78	99.959111	24,989,777.78	0.00	2.11
			Base	99.959111	24,989,777.78	99.959111	24,989,777.78	0.00	2.11
71344TQA3	PEPSICO INC					0.65	10 Mar 2017		
		25,000,000.000	Local	99.933194	24,983,298.61	99.933194	24,983,298.61	0.00	2.11
			Base	99.933194	24,983,298.61	99.933194	24,983,298.61	0.00	2.11
74005HPM8	PRAXAIR INC					0.61	21 Feb 2017		
		30,000,000.000	Local	99.966111	29,989,833.34	99.966111	29,989,833.34	0.00	2.53
			Base	99.966111	29,989,833.34	99.966111	29,989,833.34	0.00	2.53
77119LPD5	ROCHE HOLDING INC					0.66	13 Feb 2017		
		10,000,000.000	Local	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.84
			Base	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.84
77119LR43	ROCHE HOLDING INC					0.66	04 Apr 2017		
		15,000,000.000	Local	99.886333	14,982,950.00	99.886333	14,982,950.00	0.00	1.27
			Base	99.886333	14,982,950.00	99.886333	14,982,950.00	0.00	1.27
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.446945	1,988,938.89	99.500239	1,990,004.78	1,065.89	0.17
			Base	99.446945	1,988,938.89	99.500239	1,990,004.78	1,065.89	0.17
88602TPN7	THUNDER BAY FNDNG LLC					0.74	22 Feb 2017		
		18,013,000.000	Local	99.956833	18,005,224.39	99.956833	18,005,224.39	0.00	1.52
			Base	99.956833	18,005,224.39	99.956833	18,005,224.39	0.00	1.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9113A2Q25	UNITED PARCEL SERVIC					0.56	02 Mar 2017		
		30,000,000.000	Local	99.954889	29,986,466.66	99.954889	29,986,466.66	0.00	2.53
			Base	99.954889	29,986,466.66	99.954889	29,986,466.66	0.00	2.53
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Feb 2017		
		2,813,802.660	Local	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.24
			Base	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.24
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017		
		4,276,412.150	Local	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.36
			Base	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.36
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017		
		2,365,802.980	Local	100.000000	2,365,802.98	100.000000	2,365,802.98	0.00	0.20
			Base	100.000000	2,365,802.98	100.000000	2,365,802.98	0.00	0.20
92646KPD8	VICTORY RECEIVABLES					0.8	13 Feb 2017		
		25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	2.11
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	2.11
92828CQ78	VISA INC					0.75	07 Mar 2017		
		10,000,000.000	Local	99.929167	9,992,916.67	99.929167	9,992,916.67	0.00	0.84
			Base	99.929167	9,992,916.67	99.929167	9,992,916.67	0.00	0.84
930ABD003	FIDELITY INVESTMENTS MONEY					0.76	01 Feb 2017		
		50,171,552.110	Local	100.000000	50,171,552.11	100.000000	50,171,552.11	0.00	4.24
			Base	100.000000	50,171,552.11	100.000000	50,171,552.11	0.00	4.24
96327RP32	WHEELS INC					0.73	03 Feb 2017		
		15,000,000.000	Local	99.995944	14,999,391.67	99.995944	14,999,391.67	0.00	1.27
			Base	99.995944	14,999,391.67	99.995944	14,999,391.67	0.00	1.27
979QHT009	WELLS FARGO REPO					0.55	01 Feb 2017		
		192,366,644.670	Local	100.000000	192,366,644.67	100.000000	192,366,644.67	0.00	16.25
			Base	100.000000	192,366,644.67	100.000000	192,366,644.67	0.00	16.25
979QRC005	BANK OF AMERICA REPO					0.5	01 Feb 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.45
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98137RP20	WORKING CAP. MAN. CO				0.8	02 Feb 2017		
	10,000,000.000	Local	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.84
		Base	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.84
98137RPD6	WORKING CAP. MAN. CO				0.87	13 Feb 2017		
	15,000,000.000	Local	99.971000	14,995,650.00	99.971000	14,995,650.00	0.00	1.27
		Base	99.971000	14,995,650.00	99.971000	14,995,650.00	0.00	1.27
98137RPE4	WORKING CAP. MAN. CO				0.88	14 Feb 2017		
	15,000,000.000	Local	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	1.27
		Base	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	1.27
US DOLLAR Total								
	1,175,507,214.570	Local		1,174,992,571.03		1,174,996,356.88	3,785.85	99.24
		Base		1,174,992,571.03		1,174,996,356.88	3,785.85	99.24
CASH EQUIVALENT Total								
	1,175,507,214.570	Base		1,174,992,571.03		1,174,996,356.88	3,785.85	99.24
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1				0.63	15 Aug 2017		
	1,021,703.450	Local	100.000000	1,021,703.45	99.986080	1,021,561.23	-142.22	0.09
Original Face:	8,000,000.000	Base	100.000000	1,021,703.45	99.986080	1,021,561.23	-142.22	0.09
24422ESZ3	JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR				1.0	11 Jul 2017		
	4,000,000.000	Local	100.239000	4,009,560.00	100.222900	4,008,916.00	-644.00	0.34
		Base	100.239000	4,009,560.00	100.222900	4,008,916.00	-644.00	0.34
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A				0.85	24 Jul 2017		
	3,969,068.570	Local	100.000000	3,969,068.57	100.000190	3,969,076.11	7.54	0.34
Original Face:	15,000,000.000	Base	100.000000	3,969,068.57	100.000190	3,969,076.11	7.54	0.34
US DOLLAR Total								
	8,990,772.020	Local		9,000,332.02		8,999,553.34	-778.68	0.76

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Base Currency: 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:		23,000,000.000	Base		9,000,332.02		8,999,553.34	-778.68	0.76
FIXED INCOME Total									
		8,990,772.020	Base		9,000,332.02		8,999,553.34	-778.68	0.76
Original Face:		23,000,000.000							

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		1,184,498,328.250	Base	1,183,993,244.71		1,183,996,251.88	3,007.17	100.00
Original Face:		23,000,000.000						

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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								
		Local	1,794.730	1.000000	1,794.73	1.000000	1,794.73	0.00	0.00
		Base		1.000000	1,794.73	1.000000	1,794.73	0.00	0.00
US DOLLAR Total									
		Local	1,794.730		1,794.73		1,794.73	0.00	0.00
		Base			1,794.73		1,794.73	0.00	0.00
CASH Total									
		Base	1,794.730		1,794.73		1,794.73	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JA8	WI TREASURY SEC 02/17 0.00000					0.565	02 Feb 2017		
		Local	40,000,000.000	99.998500	39,999,400.00	99.998500	39,999,400.00	0.00	3.28
		Base		99.998500	39,999,400.00	99.998500	39,999,400.00	0.00	3.28
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
		Local	40,000,000.000	99.953459	39,981,383.61	99.953459	39,981,383.61	0.00	3.28
		Base		99.953459	39,981,383.61	99.953459	39,981,383.61	0.00	3.28
912796JJ9	TREASURY BILL 03/17 0.00000					0.51	30 Mar 2017		
		Local	75,000,000.000	99.917772	74,938,329.17	99.917772	74,938,329.17	0.00	6.15
		Base		99.917772	74,938,329.17	99.917772	74,938,329.17	0.00	6.15
912796JP5	TREASURY BILL 04/17 0.00000					0.5	27 Apr 2017		
		Local	90,000,000.000	99.877196	89,889,476.39	99.877196	89,889,476.39	0.00	7.38
		Base		99.877196	89,889,476.39	99.877196	89,889,476.39	0.00	7.38
912796JX8	TREASURY BILL 06/17 0.00000					0.515	22 Jun 2017		
		Local	50,000,000.000	99.804245	49,902,122.50	99.789000	49,894,500.00	-7,622.50	4.10
		Base		99.804245	49,902,122.50	99.789000	49,894,500.00	-7,622.50	4.10

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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
912796KB4	TREASURY BILL 07/17 0.00000					0.533	20 Jul 2017		
		40,000,000.000	Local	99.748965	39,899,585.83	99.706700	39,882,680.00	-16,905.83	3.27
			Base	99.748965	39,899,585.83	99.706700	39,882,680.00	-16,905.83	3.27
912796KG3	TREASURY BILL 02/17 0.00000					0.42	09 Feb 2017		
		40,000,000.000	Local	99.990667	39,996,266.67	99.990667	39,996,266.67	0.00	3.28
			Base	99.990667	39,996,266.67	99.990667	39,996,266.67	0.00	3.28
912796KH1	TREASURY BILL 02/17 0.00000					0.5	16 Feb 2017		
		30,000,000.000	Local	99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	2.46
			Base	99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	2.46
912796KJ7	TREASURY BILL 02/17 0.00000					0.45	23 Feb 2017		
		45,000,000.000	Local	99.972500	44,987,625.00	99.972500	44,987,625.00	0.00	3.69
			Base	99.972500	44,987,625.00	99.972500	44,987,625.00	0.00	3.69
912796KM0	TREASURY BILL 03/17 0.00000					0.47	09 Mar 2017		
		105,000,000.000	Local	99.951357	104,948,925.00	99.951357	104,948,925.00	0.00	8.61
			Base	99.951357	104,948,925.00	99.951357	104,948,925.00	0.00	8.61
912796KN8	TREASURY BILL 03/17 0.00000					0.485	16 Mar 2017		
		40,000,000.000	Local	99.942069	39,976,827.78	99.942069	39,976,827.78	0.00	3.28
			Base	99.942069	39,976,827.78	99.942069	39,976,827.78	0.00	3.28
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
		10,000,000.000	Local	99.928445	9,992,844.45	99.928445	9,992,844.45	0.00	0.82
			Base	99.928445	9,992,844.45	99.928445	9,992,844.45	0.00	0.82
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
		25,000,000.000	Local	99.915194	24,978,798.61	99.915194	24,978,798.61	0.00	2.05
			Base	99.915194	24,978,798.61	99.915194	24,978,798.61	0.00	2.05
912796KU2	TREASURY BILL 05/17 0.00000					0.496	04 May 2017		
		40,000,000.000	Local	99.873244	39,949,297.78	99.871100	39,948,440.00	-857.78	3.28
			Base	99.873244	39,949,297.78	99.871100	39,948,440.00	-857.78	3.28
912796KZ1	TREASURY BILL 05/17 0.00000					0.495	18 May 2017		
		25,000,000.000	Local	99.854250	24,963,562.50	99.852000	24,963,000.00	-562.50	2.05
			Base	99.854250	24,963,562.50	99.852000	24,963,000.00	-562.50	2.05

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.48	01 Feb 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.21
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.21
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Feb 2017		
		1,701,491.760	Local	100.000000	1,701,491.76	100.000000	1,701,491.76	0.00	0.14
			Base	100.000000	1,701,491.76	100.000000	1,701,491.76	0.00	0.14
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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017		
		5,653,322.460	Local	100.000000	5,653,322.46	100.000000	5,653,322.46	0.00	0.46
			Base	100.000000	5,653,322.46	100.000000	5,653,322.46	0.00	0.46
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.52	01 Feb 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.21
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.21
930ABD003	FIDELITY INVESTMENTS MONEY					0.35	01 Feb 2017		
		40,069,030.600	Local	100.000000	40,069,030.60	100.000000	40,069,030.60	0.00	3.29
			Base	100.000000	40,069,030.60	100.000000	40,069,030.60	0.00	3.29
978UHK000	DAIWA CAPITAL MARKETS REPO					0.6	01 Feb 2017		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.41
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.41
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		4,810,885.720	Local	100.000000	4,810,885.72	100.000000	4,810,885.72	0.00	0.39
			Base	100.000000	4,810,885.72	100.000000	4,810,885.72	0.00	0.39
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	01 Feb 2017		
		2,411,999.470	Local	100.000000	2,411,999.47	100.000000	2,411,999.47	0.00	0.20
			Base	100.000000	2,411,999.47	100.000000	2,411,999.47	0.00	0.20
US DOLLAR Total									
		1,154,022,269.220	Local		1,153,420,464.51		1,153,394,515.90	-25,948.61	94.66
			Base		1,153,420,464.51		1,153,394,515.90	-25,948.61	94.66

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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 Total									
		1,154,022,269.220	Base		1,153,420,464.51		1,153,394,515.90	-25,948.61	94.66
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912828J35	US TREASURY N/B 02/17 0.5					0.5	28 Feb 2017		
		20,000,000.000	Local	99.998999	19,999,799.74	99.998999	19,999,799.74	0.00	1.64
			Base	99.998999	19,999,799.74	99.998999	19,999,799.74	0.00	1.64
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		25,000,000.000	Local	100.003599	25,000,899.87	100.003599	25,000,899.87	0.00	2.05
			Base	100.003599	25,000,899.87	100.003599	25,000,899.87	0.00	2.05
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.089410	20,017,881.94	100.078100	20,015,620.00	-2,261.94	1.64
			Base	100.089410	20,017,881.94	100.078100	20,015,620.00	-2,261.94	1.64
US DOLLAR Total									
		65,000,000.000	Local		65,018,581.52		65,016,319.61	-2,261.91	5.34
			Base		65,018,581.52		65,016,319.61	-2,261.91	5.34
FIXED INCOME Total									
		65,000,000.000	Base		65,018,581.52		65,016,319.61	-2,261.91	5.34

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		1,219,024,063.950	Base	1,218,440,840.76		1,218,412,630.24	-28,210.52	100.00

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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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		Local	2,125,000.000	103.872739	2,207,295.71	103.103000	2,190,938.75	-16,356.96	0.73
		Base		103.872739	2,207,295.71	103.103000	2,190,938.75	-16,356.96	0.73
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.518635	10,051,863.46	100.496000	10,049,600.00	-2,263.46	3.34
		Base		100.518635	10,051,863.46	100.496000	10,049,600.00	-2,263.46	3.34
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.047349	2,256,067.72	100.047349	2,256,067.72	0.00	0.75
		Base		100.047349	2,256,067.72	100.047349	2,256,067.72	0.00	0.75
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		Local	1,000,000.000	102.222883	1,022,228.83	101.977000	1,019,770.00	-2,458.83	0.34
		Base		102.222883	1,022,228.83	101.977000	1,019,770.00	-2,458.83	0.34
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	104.760000	1,047,600.00	104.513000	1,045,130.00	-2,470.00	0.35
		Base		104.760000	1,047,600.00	104.513000	1,045,130.00	-2,470.00	0.35
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.4359195	31 Dec 2030		
		Local	85,606.130	100.000000	85,606.13	100.000000	85,606.13	0.00	0.03
		Base		100.000000	85,606.13	100.000000	85,606.13	0.00	0.03
US DOLLAR Total									
		Local	16,465,606.130		16,670,661.85		16,647,112.60	-23,549.25	5.53
		Base			16,670,661.85		16,647,112.60	-23,549.25	5.53
CASH EQUIVALENT Total									
		Base	16,465,606.130		16,670,661.85		16,647,112.60	-23,549.25	5.53
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
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	100.721772	2,457,611.24	100.721772	2,457,611.24	0.00	0.82
		Base		100.721772	2,457,611.24	100.721772	2,457,611.24	0.00	0.82
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	100.265603	9,545,285.43	100.265603	9,545,285.43	0.00	3.17
		Base		100.265603	9,545,285.43	100.265603	9,545,285.43	0.00	3.17
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	104.647365	7,508,448.44	104.676000	7,510,503.00	2,054.56	2.50
		Base		104.647365	7,508,448.44	104.676000	7,510,503.00	2,054.56	2.50
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	100.553034	4,022,121.37	100.553034	4,022,121.37	0.00	1.34
		Base		100.553034	4,022,121.37	100.553034	4,022,121.37	0.00	1.34
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	101.797552	4,234,778.16	101.732000	4,232,051.20	-2,726.96	1.41
		Base		101.797552	4,234,778.16	101.732000	4,232,051.20	-2,726.96	1.41
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	105.278663	7,369,506.42	105.443000	7,381,010.00	11,503.58	2.45
		Base		105.278663	7,369,506.42	105.443000	7,381,010.00	11,503.58	2.45
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	103.547279	4,980,624.10	103.432000	4,975,079.20	-5,544.90	1.65
		Base		103.547279	4,980,624.10	103.432000	4,975,079.20	-5,544.90	1.65
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	100.163554	4,482,319.02	100.163554	4,482,319.02	0.00	1.49
		Base		100.163554	4,482,319.02	100.163554	4,482,319.02	0.00	1.49
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	100.170957	5,960,171.93	100.170957	5,960,171.93	0.00	1.98
		Base		100.170957	5,960,171.93	100.170957	5,960,171.93	0.00	1.98
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	100.167676	2,990,005.12	100.167676	2,990,005.12	0.00	0.99
		Base		100.167676	2,990,005.12	100.167676	2,990,005.12	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
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	100.129043	1,356,748.53	100.129043	1,356,748.53	0.00	0.45
		Base		100.129043	1,356,748.53	100.129043	1,356,748.53	0.00	0.45
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.902257	5,065,293.29	100.769000	5,058,603.80	-6,689.49	1.68
		Base		100.902257	5,065,293.29	100.769000	5,058,603.80	-6,689.49	1.68
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	105.720815	2,325,857.93	105.619000	2,323,618.00	-2,239.93	0.77
		Base		105.720815	2,325,857.93	105.619000	2,323,618.00	-2,239.93	0.77
388625DA0	GRAPEVINE TX GPV 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	100.093567	3,102,900.57	100.093567	3,102,900.57	0.00	1.03
		Base		100.093567	3,102,900.57	100.093567	3,102,900.57	0.00	1.03
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	101.075980	4,043,039.18	101.075980	4,043,039.18	0.00	1.34
		Base		101.075980	4,043,039.18	101.075980	4,043,039.18	0.00	1.34
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	100.000000	1,325,000.00	100.000000	1,325,000.00	0.00	0.44
		Base		100.000000	1,325,000.00	100.000000	1,325,000.00	0.00	0.44
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	11,350,000.000	100.167049	11,368,960.01	100.167049	11,368,960.01	0.00	3.78
		Base		100.167049	11,368,960.01	100.167049	11,368,960.01	0.00	3.78
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	106.495162	8,253,375.09	106.565000	8,258,787.50	5,412.41	2.74
		Base		106.495162	8,253,375.09	106.565000	8,258,787.50	5,412.41	2.74
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	102.815278	2,930,235.42	102.709000	2,927,206.50	-3,028.92	0.97
		Base		102.815278	2,930,235.42	102.709000	2,927,206.50	-3,028.92	0.97
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	102.159130	9,178,997.83	102.051000	9,169,282.35	-9,715.48	3.05
		Base		102.159130	9,178,997.83	102.051000	9,169,282.35	-9,715.48	3.05

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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
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.097769	3,203,128.62	100.097769	3,203,128.62	0.00	1.06
		Base		100.097769	3,203,128.62	100.097769	3,203,128.62	0.00	1.06
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.795710	10,432,356.03	100.569000	10,408,891.50	-23,464.53	3.46
		Base		100.795710	10,432,356.03	100.569000	10,408,891.50	-23,464.53	3.46
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	104.992201	14,677,909.63	105.130000	14,697,174.00	19,264.37	4.88
		Base		104.992201	14,677,909.63	105.130000	14,697,174.00	19,264.37	4.88
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	101.576408	10,188,113.77	101.467000	10,177,140.10	-10,973.67	3.38
		Base		101.576408	10,188,113.77	101.467000	10,177,140.10	-10,973.67	3.38
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	105.540473	3,166,214.20	105.590000	3,167,700.00	1,485.80	1.05
		Base		105.540473	3,166,214.20	105.590000	3,167,700.00	1,485.80	1.05
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	100.000001	1,605,000.01	100.000000	1,605,000.00	-0.01	0.53
		Base		100.000001	1,605,000.01	100.000000	1,605,000.00	-0.01	0.53
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	100.000000	3,100,000.01	100.000000	3,100,000.00	-0.01	1.03
		Base		100.000000	3,100,000.01	100.000000	3,100,000.00	-0.01	1.03
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	103.507505	7,763,062.86	103.440000	7,758,000.00	-5,062.86	2.58
		Base		103.507505	7,763,062.86	103.440000	7,758,000.00	-5,062.86	2.58
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	100.699032	1,122,794.21	100.699032	1,122,794.21	0.00	0.37
		Base		100.699032	1,122,794.21	100.699032	1,122,794.21	0.00	0.37
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	101.565058	10,156,505.80	101.530000	10,153,000.00	-3,505.80	3.37
		Base		101.565058	10,156,505.80	101.530000	10,153,000.00	-3,505.80	3.37

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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
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	101.442802	5,072,140.08	101.388000	5,069,400.00	-2,740.08	1.68
		Base		101.442802	5,072,140.08	101.388000	5,069,400.00	-2,740.08	1.68
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	100.956867	10,095,686.71	100.915000	10,091,500.00	-4,186.71	3.35
		Base		100.956867	10,095,686.71	100.915000	10,091,500.00	-4,186.71	3.35
665250AP1	NTHRN IL MUNI PWR AGY PWR PROJ NORPWR 01/25 FIXED 5					5.0	01 Jan 2025		
		Local	4,600,000.000	103.764769	4,773,179.36	103.646000	4,767,716.00	-5,463.36	1.58
		Base		103.764769	4,773,179.36	103.646000	4,767,716.00	-5,463.36	1.58
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	106.146547	10,614,654.70	106.289000	10,628,900.00	14,245.30	3.53
		Base		106.146547	10,614,654.70	106.289000	10,628,900.00	14,245.30	3.53
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	103.577657	2,206,204.10	103.432000	2,203,101.60	-3,102.50	0.73
		Base		103.577657	2,206,204.10	103.432000	2,203,101.60	-3,102.50	0.73
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.562759	3,046,882.76	101.327000	3,039,810.00	-7,072.76	1.01
		Base		101.562759	3,046,882.76	101.327000	3,039,810.00	-7,072.76	1.01
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	101.606020	11,938,707.32	101.552000	11,932,360.00	-6,347.32	3.96
		Base		101.606020	11,938,707.32	101.552000	11,932,360.00	-6,347.32	3.96
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	101.420248	11,156,227.33	101.384000	11,152,240.00	-3,987.33	3.71
		Base		101.420248	11,156,227.33	101.384000	11,152,240.00	-3,987.33	3.71
789457LP1	SAINT FRANCIS MN SFR 11/18 FIXED 2					2.0	01 Nov 2018		
		Local	2,530,000.000	100.567444	2,544,356.34	100.230000	2,535,819.00	-8,537.34	0.84
		Base		100.567444	2,544,356.34	100.230000	2,535,819.00	-8,537.34	0.84
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	101.397138	1,013,971.38	101.335000	1,013,350.00	-621.38	0.34
		Base		101.397138	1,013,971.38	101.335000	1,013,350.00	-621.38	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	104.253744	4,107,597.50	104.192000	4,105,164.80	-2,432.70	1.36
		Base		104.253744	4,107,597.50	104.192000	4,105,164.80	-2,432.70	1.36
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	103.438062	9,418,035.58	103.440000	9,418,212.00	176.42	3.13
		Base		103.438062	9,418,035.58	103.440000	9,418,212.00	176.42	3.13
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	100.669139	5,033,456.94	100.669139	5,033,456.94	0.00	1.67
		Base		100.669139	5,033,456.94	100.669139	5,033,456.94	0.00	1.67
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.373439	3,046,333.87	100.599000	3,053,179.65	6,845.78	1.01
		Base		100.373439	3,046,333.87	100.599000	3,053,179.65	6,845.78	1.01
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	105.623809	2,260,349.52	106.040000	2,269,256.00	8,906.48	0.75
		Base		105.623809	2,260,349.52	106.040000	2,269,256.00	8,906.48	0.75
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	104.287109	10,428,710.93	104.070000	10,407,000.00	-21,710.93	3.46
		Base		104.287109	10,428,710.93	104.070000	10,407,000.00	-21,710.93	3.46
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	100.000000	6,120,000.00	100.000000	6,120,000.00	0.00	2.03
		Base		100.000000	6,120,000.00	100.000000	6,120,000.00	0.00	2.03
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	102.057259	7,659,397.28	102.088000	7,661,704.40	2,307.12	2.55
		Base		102.057259	7,659,397.28	102.088000	7,661,704.40	2,307.12	2.55
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	101.773708	5,953,761.89	101.745000	5,952,082.50	-1,679.39	1.98
		Base		101.773708	5,953,761.89	101.745000	5,952,082.50	-1,679.39	1.98
US DOLLAR Total									
		Local	278,035,000.000		284,406,017.81		284,337,385.27	-68,632.54	94.47
		Base			284,406,017.81		284,337,385.27	-68,632.54	94.47

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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
FIXED INCOME Total								
		278,035,000.000	Base	284,406,017.81		284,337,385.27	-68,632.54	94.47

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		294,500,606.130	Base	301,076,679.66		300,984,497.87	-92,181.79	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								
		3,925,653.100	Local	1.000000	3,925,653.10	1.000000	3,925,653.10	0.00	1.13
			Base	1.000000	3,925,653.10	1.000000	3,925,653.10	0.00	1.13
US DOLLAR Total									
		3,925,653.100	Local		3,925,653.10		3,925,653.10	0.00	1.13
			Base		3,925,653.10		3,925,653.10	0.00	1.13
CASH Total									
		3,925,653.100	Base		3,925,653.10		3,925,653.10	0.00	1.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		5,000,000.000	Local	99.937000	4,996,850.00	99.937000	4,996,850.00	0.00	1.44
			Base	99.937000	4,996,850.00	99.937000	4,996,850.00	0.00	1.44
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		5,000,000.000	Local	99.458333	4,972,916.66	99.466133	4,973,306.65	389.99	1.43
			Base	99.458333	4,972,916.66	99.466133	4,973,306.65	389.99	1.43
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.062769	5,003,138.45	3,138.45	1.44
			Base	100.000000	5,000,000.00	100.062769	5,003,138.45	3,138.45	1.44
2063C0QE5	CONCORD MIN CPTL CO					1.1	14 Mar 2017		
		5,000,000.000	Local	99.874722	4,993,736.11	99.874722	4,993,736.11	0.00	1.44
			Base	99.874722	4,993,736.11	99.874722	4,993,736.11	0.00	1.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24023GPD3	DCAT, LLC					0.9	13 Feb 2017		
		5,000,000.000	Local	99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	1.44
			Base	99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	1.44
48803TCH5	KELLS FDG LLC					0.01	23 Mar 2017		
		5,000,000.000	Local	99.861111	4,993,055.56	99.861111	4,993,055.56	0.00	1.44
			Base	99.861111	4,993,055.56	99.861111	4,993,055.56	0.00	1.44
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		5,000,000.000	Local	99.975000	4,998,750.00	99.975000	4,998,750.00	0.00	1.44
			Base	99.975000	4,998,750.00	99.975000	4,998,750.00	0.00	1.44
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.765139	4,988,256.94	99.765139	4,988,256.94	0.00	1.43
			Base	99.765139	4,988,256.94	99.765139	4,988,256.94	0.00	1.43
85520LPM1	STARBIRD FDG. CORP					0.95	21 Feb 2017		
		5,000,000.000	Local	99.947222	4,997,361.11	99.947222	4,997,361.11	0.00	1.44
			Base	99.947222	4,997,361.11	99.947222	4,997,361.11	0.00	1.44
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		49,258,978.660	Local	100.000000	49,258,978.66	100.000000	49,258,978.66	0.00	14.17
			Base	100.000000	49,258,978.66	100.000000	49,258,978.66	0.00	14.17
US DOLLAR Total									
		99,258,978.660	Local		99,198,405.04		99,201,933.48	3,528.44	28.53
			Base		99,198,405.04		99,201,933.48	3,528.44	28.53
CASH EQUIVALENT Total									
		99,258,978.660	Base		99,198,405.04		99,201,933.48	3,528.44	28.53

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.909126	2,038,182.51	99.588300	1,991,766.00	-46,416.51	0.57
			Base	101.909126	2,038,182.51	99.588300	1,991,766.00	-46,416.51	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
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.948244	1,998,964.87	98.753100	1,975,062.00	-23,902.87	0.57
		Base		99.948244	1,998,964.87	98.753100	1,975,062.00	-23,902.87	0.57
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	99.483264	2,089,148.54	103.248600	2,168,220.60	79,072.06	0.62
		Base		99.483264	2,089,148.54	103.248600	2,168,220.60	79,072.06	0.62
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.612102	996,121.02	103.820900	1,038,209.00	42,087.98	0.30
		Base		99.612102	996,121.02	103.820900	1,038,209.00	42,087.98	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.988341	4,999,417.03	100.246000	5,012,300.00	12,882.97	1.44
		Base		99.988341	4,999,417.03	100.246000	5,012,300.00	12,882.97	1.44
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.14722	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.239770	3,007,193.10	7,193.10	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.239770	3,007,193.10	7,193.10	0.86
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.518400	4,975,920.00	-24,080.00	1.43
		Base		100.000000	5,000,000.00	99.518400	4,975,920.00	-24,080.00	1.43
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	5,000,000.000	99.953659	4,997,682.97	100.360200	5,018,010.00	20,327.03	1.44
		Base		99.953659	4,997,682.97	100.360200	5,018,010.00	20,327.03	1.44
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.078000	5,003,900.00	3,900.00	1.44
		Base		100.000000	5,000,000.00	100.078000	5,003,900.00	3,900.00	1.44
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.24833	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.089770	3,002,693.10	2,693.10	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.089770	3,002,693.10	2,693.10	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.43833	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.998410	3,029,952.30	29,952.30	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.998410	3,029,952.30	29,952.30	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
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.10389	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.287910	5,014,395.50	14,395.50	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.287910	5,014,395.50	14,395.50	1.44
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	74,595.020	99.999745	74,594.83	99.983260	74,582.53	-12.30	0.02
Original Face:		Base	3,000,000.000	99.999745	74,594.83	99.983260	74,582.53	-12.30	0.02
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	899,352.370	99.997602	899,330.80	99.982080	899,191.21	-139.59	0.26
Original Face:		Base	3,000,000.000	99.997602	899,330.80	99.982080	899,191.21	-139.59	0.26
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.21833	15 Nov 2018		
		Local	899,352.370	100.000000	899,352.37	100.055130	899,848.18	495.81	0.26
Original Face:		Base	3,000,000.000	100.000000	899,352.37	100.055130	899,848.18	495.81	0.26
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.07567	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	1.44
		Base		100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	1.44
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.989052	4,999,452.60	100.127050	5,006,352.50	6,899.90	1.44
Original Face:		Base	5,000,000.000	99.989052	4,999,452.60	100.127050	5,006,352.50	6,899.90	1.44
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.33733	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.284400	5,014,220.00	14,220.00	1.44
		Base		100.000000	5,000,000.00	100.284400	5,014,220.00	14,220.00	1.44
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.868602	2,996,058.06	99.663400	2,989,902.00	-6,156.06	0.86
		Base		99.868602	2,996,058.06	99.663400	2,989,902.00	-6,156.06	0.86
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.59094	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.233200	2,004,664.00	4,664.00	0.58
		Base		100.000000	2,000,000.00	100.233200	2,004,664.00	4,664.00	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990003	3,999,600.11	99.842770	3,993,710.80	-5,889.31	1.15
Original Face:		Base	4,000,000.000	99.990003	3,999,600.11	99.842770	3,993,710.80	-5,889.31	1.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,673,591.330	99.988481	3,673,168.17	100.059090	3,675,762.06	2,593.89	1.06
Original Face:		Base	4,000,000.000	99.988481	3,673,168.17	100.059090	3,675,762.06	2,593.89	1.06
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.219500	4,008,780.00	8,780.00	1.15
		Base		100.000000	4,000,000.00	100.219500	4,008,780.00	8,780.00	1.15
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	100.112100	1,501,681.50	1,681.50	0.43
		Base		100.000000	1,500,000.00	100.112100	1,501,681.50	1,681.50	0.43
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,168,832.100	101.451944	3,214,841.77	96.514801	3,058,392.00	-156,449.77	0.88
Original Face:		Base	5,000,000.000	101.451944	3,214,841.77	96.514801	3,058,392.00	-156,449.77	0.88
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	61,579.420	100.658792	61,985.10	104.257522	64,201.18	2,216.08	0.02
Original Face:		Base	3,158,366.000	100.658792	61,985.10	104.257522	64,201.18	2,216.08	0.02
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	75,935.830	100.246906	76,123.32	103.262350	78,413.12	2,289.80	0.02
Original Face:		Base	2,500,000.000	100.246906	76,123.32	103.262350	78,413.12	2,289.80	0.02
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	99.277300	3,971,092.00	-28,908.00	1.14
		Base		100.000000	4,000,000.00	99.277300	3,971,092.00	-28,908.00	1.14
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.873200	4,993,660.00	-6,340.00	1.44
		Base		100.000000	5,000,000.00	99.873200	4,993,660.00	-6,340.00	1.44
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,447,085.720	102.956941	2,519,444.61	100.133850	2,450,361.14	-69,083.47	0.70
Original Face:		Base	5,100,000.000	102.956941	2,519,444.61	100.133850	2,450,361.14	-69,083.47	0.70
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.27111	25 Jun 2022		
		Local	2,699,410.470	100.000000	2,699,410.47	99.660320	2,690,241.11	-9,169.36	0.77
Original Face:		Base	3,000,000.000	100.000000	2,699,410.47	99.660320	2,690,241.11	-9,169.36	0.77

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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
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,643,472.490	100.447455	3,659,775.38	99.055090	3,609,044.95	-50,730.43	1.04
Original Face:		Base	7,000,000.000	100.447455	3,659,775.38	99.055090	3,609,044.95	-50,730.43	1.04
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,806,344.700	100.241042	2,813,109.17	100.508960	2,820,627.87	7,518.70	0.81
Original Face:		Base	5,000,000.000	100.241042	2,813,109.17	100.508960	2,820,627.87	7,518.70	0.81
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,647.200	99.341746	3,674,300.70	104.437960	3,862,791.68	188,490.98	1.11
Original Face:		Base	9,000,000.000	99.341746	3,674,300.70	104.437960	3,862,791.68	188,490.98	1.11
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.713800	5,408,331.06	38,331.06	1.56
		Base		100.000000	5,370,000.00	100.713800	5,408,331.06	38,331.06	1.56
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,301,606.550	98.374509	1,280,449.05	101.539460	1,321,644.26	41,195.21	0.38
Original Face:		Base	5,000,000.000	98.374509	1,280,449.05	101.539460	1,321,644.26	41,195.21	0.38
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,325,041.950	97.970740	1,298,153.40	98.583260	1,306,269.55	8,116.15	0.38
Original Face:		Base	5,000,000.000	97.970740	1,298,153.40	98.583260	1,306,269.55	8,116.15	0.38
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	450,107.040	100.700438	453,259.76	101.792180	458,173.77	4,914.01	0.13
Original Face:		Base	4,000,000.000	100.700438	453,259.76	101.792180	458,173.77	4,914.01	0.13
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	199,641.000	102.153000	203,939.27	102.617570	204,866.74	927.47	0.06
Original Face:		Base	3,000,000.000	102.153000	203,939.27	102.617570	204,866.74	927.47	0.06
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	157,174.500	99.835635	156,916.16	101.116500	158,929.35	2,013.19	0.05
Original Face:		Base	2,000,000.000	99.835635	156,916.16	101.116500	158,929.35	2,013.19	0.05
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,070,733.120	102.811250	1,100,834.10	103.626820	1,109,566.68	8,732.58	0.32
Original Face:		Base	2,000,000.000	102.811250	1,100,834.10	103.626820	1,109,566.68	8,732.58	0.32

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3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	720,079.590	102.286811	736,546.45	102.761170	739,962.21	3,415.76	0.21
	Original Face:	Base	3,000,000.000	102.286811	736,546.45	102.761170	739,962.21	3,415.76	0.21
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,930,171.500	102.881491	3,014,604.12	104.735990	3,068,944.13	54,340.01	0.88
	Original Face:	Base	4,750,000.000	102.881491	3,014,604.12	104.735990	3,068,944.13	54,340.01	0.88
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	793,867.340	99.310840	788,396.32	99.924690	793,269.48	4,873.16	0.23
	Original Face:	Base	2,000,000.000	99.310840	788,396.32	99.924690	793,269.48	4,873.16	0.23
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.286378	2,085,727.55	105.859750	2,117,195.00	31,467.45	0.61
	Original Face:	Base	2,000,000.000	104.286378	2,085,727.55	105.859750	2,117,195.00	31,467.45	0.61
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.296161	505,437.45	98.048350	494,109.72	-11,327.73	0.14
	Original Face:	Base	2,000,000.000	100.296161	505,437.45	98.048350	494,109.72	-11,327.73	0.14
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	217,725.970	102.038168	222,163.59	102.958077	224,166.47	2,002.88	0.06
	Original Face:	Base	500,000.000	102.038168	222,163.59	102.958077	224,166.47	2,002.88	0.06
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,060,532.400	105.616124	5,344,738.18	106.292865	5,378,984.87	34,246.69	1.55
	Original Face:	Base	7,000,000.000	105.616124	5,344,738.18	106.292865	5,378,984.87	34,246.69	1.55
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	92,804.700	100.064706	92,864.75	102.003750	94,664.27	1,799.52	0.03
	Original Face:	Base	6,000,000.000	100.064706	92,864.75	102.003750	94,664.27	1,799.52	0.03
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	136,686.100	102.021105	139,448.67	104.232880	142,471.86	3,023.19	0.04
	Original Face:	Base	10,000,000.000	102.021105	139,448.67	104.232880	142,471.86	3,023.19	0.04
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	67,794.110	103.563761	70,210.13	100.231380	67,950.97	-2,259.16	0.02
	Original Face:	Base	1,625,000.000	103.563761	70,210.13	100.231380	67,950.97	-2,259.16	0.02

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31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	12,097.300	103.674126	12,541.77	100.507450	12,158.69	-383.08	0.00
Original Face:		Base	2,500,000.000	103.674126	12,541.77	100.507450	12,158.69	-383.08	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	18,242.960	101.582090	18,531.58	100.391540	18,314.39	-217.19	0.01
Original Face:		Base	2,000,000.000	101.582090	18,531.58	100.391540	18,314.39	-217.19	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	684,574.260	99.099528	678,409.86	102.228910	699,832.80	21,422.94	0.20
Original Face:		Base	3,000,000.000	99.099528	678,409.86	102.228910	699,832.80	21,422.94	0.20
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	974,869.950	97.981870	955,195.81	100.180300	976,627.64	21,431.83	0.28
Original Face:		Base	4,867,385.000	97.981870	955,195.81	100.180300	976,627.64	21,431.83	0.28
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	456,757.050	105.853068	483,491.35	106.683900	487,286.23	3,794.88	0.14
Original Face:		Base	5,000,000.000	105.853068	483,491.35	106.683900	487,286.23	3,794.88	0.14
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	69,928.740	100.317895	70,151.04	102.863799	71,931.36	1,780.32	0.02
Original Face:		Base	3,000,000.000	100.317895	70,151.04	102.863799	71,931.36	1,780.32	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,937,876.600	102.964440	4,054,612.58	103.594847	4,079,437.24	24,824.66	1.17
Original Face:		Base	7,000,000.000	102.964440	4,054,612.58	103.594847	4,079,437.24	24,824.66	1.17
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	1,199,462.970	99.999955	1,199,462.43	99.944480	1,198,797.03	-665.40	0.34
Original Face:		Base	4,500,000.000	99.999955	1,199,462.43	99.944480	1,198,797.03	-665.40	0.34
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000350	5,000,017.50	17.50	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.000350	5,000,017.50	17.50	1.44
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998363	1,749,971.36	99.834540	1,747,104.45	-2,866.91	0.50
Original Face:		Base	1,750,000.000	99.998363	1,749,971.36	99.834540	1,747,104.45	-2,866.91	0.50

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36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.21833	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.027990	2,000,559.80	559.80	0.58
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.027990	2,000,559.80	559.80	0.58
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	97,888.330	101.267066	99,128.64	103.727136	101,536.76	2,408.12	0.03
Original Face:		Base	1,808,277.000	101.267066	99,128.64	103.727136	101,536.76	2,408.12	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997812	9,999,781.23	100.060150	10,006,015.00	6,233.77	2.88
Original Face:		Base	10,000,000.000	99.997812	9,999,781.23	100.060150	10,006,015.00	6,233.77	2.88
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.010587	1,771,187.49	100.010587	1,771,187.49	0.00	0.51
		Base		100.010587	1,771,187.49	100.010587	1,771,187.49	0.00	0.51
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.049500	4,041,980.00	41,980.00	1.16
		Base		100.000000	4,000,000.00	101.049500	4,041,980.00	41,980.00	1.16
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,000,000.000	100.232301	5,011,615.06	100.899000	5,044,950.00	33,334.94	1.45
		Base		100.232301	5,011,615.06	100.899000	5,044,950.00	33,334.94	1.45
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.950046	4,997,502.28	99.474800	4,973,740.00	-23,762.28	1.43
		Base		99.950046	4,997,502.28	99.474800	4,973,740.00	-23,762.28	1.43
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	16,610.420	100.114326	16,629.41	100.569790	16,705.06	75.65	0.00
Original Face:		Base	5,650,000.000	100.114326	16,629.41	100.569790	16,705.06	75.65	0.00
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,422,983.100	99.962688	1,422,452.16	101.809700	1,448,734.83	26,282.67	0.42
Original Face:		Base	5,000,000.000	99.962688	1,422,452.16	101.809700	1,448,734.83	26,282.67	0.42
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	748,247.400	99.799160	746,744.62	100.865620	754,724.38	7,979.76	0.22
Original Face:		Base	3,000,000.000	99.799160	746,744.62	100.865620	754,724.38	7,979.76	0.22

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38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,266,658.200	101.977732	1,291,709.31	100.437960	1,272,205.66	-19,503.65	0.37
Original Face:		Base	2,289,667.000	101.977732	1,291,709.31	100.437960	1,272,205.66	-19,503.65	0.37
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.989281	5,999,356.88	99.674580	5,980,474.80	-18,882.08	1.72
Original Face:		Base	6,000,000.000	99.989281	5,999,356.88	99.674580	5,980,474.80	-18,882.08	1.72
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.998790	1,999,975.80	99.998790	1,999,975.80	0.00	0.58
		Base		99.998790	1,999,975.80	99.998790	1,999,975.80	0.00	0.58
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.482200	3,014,466.00	14,466.00	0.87
		Base		100.000000	3,000,000.00	100.482200	3,014,466.00	14,466.00	0.87
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.971061	2,999,131.82	100.305800	3,009,174.00	10,042.18	0.87
		Base		99.971061	2,999,131.82	100.305800	3,009,174.00	10,042.18	0.87
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	102.323926	3,069,717.78	102.423700	3,072,711.00	2,993.22	0.88
		Base		102.323926	3,069,717.78	102.423700	3,072,711.00	2,993.22	0.88
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.230130	992,301.30	99.553100	995,531.00	3,229.70	0.29
		Base		99.230130	992,301.30	99.553100	995,531.00	3,229.70	0.29
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.995901	3,999,836.03	99.676100	3,987,044.00	-12,792.03	1.15
		Base		99.995901	3,999,836.03	99.676100	3,987,044.00	-12,792.03	1.15
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	4,050,000.000	99.543214	4,031,500.17	100.045600	4,051,846.80	20,346.63	1.17
		Base		99.543214	4,031,500.17	100.045600	4,051,846.80	20,346.63	1.17
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.994039	799,952.31	99.994039	799,952.31	0.00	0.23
		Base		99.994039	799,952.31	99.994039	799,952.31	0.00	0.23

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65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.982026	1,999,640.52	99.637950	1,992,759.00	-6,881.52	0.57
Original Face:		Base	2,000,000.000	99.982026	1,999,640.52	99.637950	1,992,759.00	-6,881.52	0.57
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.770345	3,990,813.81	99.092800	3,963,712.00	-27,101.81	1.14
		Base		99.770345	3,990,813.81	99.092800	3,963,712.00	-27,101.81	1.14
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	95.506300	1,910,126.00	-89,874.00	0.55
		Base		100.000000	2,000,000.00	95.506300	1,910,126.00	-89,874.00	0.55
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.074962	1,000,749.62	103.031400	1,030,314.00	29,564.38	0.30
		Base		100.074962	1,000,749.62	103.031400	1,030,314.00	29,564.38	0.30
86787EAP2	SUNTRUST BANK SR UNSECURED 02/17 1.35					1.35	15 Feb 2017		
		Local	1,000,000.000	100.017500	1,000,175.00	100.017500	1,000,175.00	0.00	0.29
		Base		100.017500	1,000,175.00	100.017500	1,000,175.00	0.00	0.29
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.34567	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.929001	999,290.01	103.707200	1,037,072.00	37,781.99	0.30
		Base		99.929001	999,290.01	103.707200	1,037,072.00	37,781.99	0.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	275,288.760	99.993302	275,270.32	99.979870	275,233.34	-36.98	0.08
Original Face:		Base	4,000,000.000	99.993302	275,270.32	99.979870	275,233.34	-36.98	0.08
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.992199	4,999,609.95	100.020000	5,001,000.00	1,390.05	1.44
		Base		99.992199	4,999,609.95	100.020000	5,001,000.00	1,390.05	1.44
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.871943	2,718,978.43	97.847900	2,690,817.25	-28,161.18	0.77
		Base		98.871943	2,718,978.43	97.847900	2,690,817.25	-28,161.18	0.77

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.828000	2,495,700.00	100.374300	2,509,357.50	13,657.50	0.72
		Base		99.828000	2,495,700.00	100.374300	2,509,357.50	13,657.50	0.72
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.68344	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.182000	2,504,550.00	4,550.00	0.72
		Base		100.000000	2,500,000.00	100.182000	2,504,550.00	4,550.00	0.72
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.102939	5,005,146.97	100.003900	5,000,195.00	-4,951.97	1.44
		Base		100.102939	5,005,146.97	100.003900	5,000,195.00	-4,951.97	1.44
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.993721	4,999,686.03	99.920000	4,996,000.00	-3,686.03	1.44
		Base		99.993721	4,999,686.03	99.920000	4,996,000.00	-3,686.03	1.44
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.993543	999,935.43	99.993543	999,935.43	0.00	0.29
		Base		99.993543	999,935.43	99.993543	999,935.43	0.00	0.29
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.343300	5,017,165.00	17,165.00	1.44
		Base		100.000000	5,000,000.00	100.343300	5,017,165.00	17,165.00	1.44
US DOLLAR Total									
		Local	243,448,595.890		244,199,639.51		244,561,575.36	361,935.85	70.34
	Original Face:	Base	215,998,695.000		244,199,639.51		244,561,575.36	361,935.85	70.34
FIXED INCOME Total									
		Base	243,448,595.890		244,199,639.51		244,561,575.36	361,935.85	70.34
	Original Face:		215,998,695.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		346,633,227.650	Base	347,323,697.65		347,689,161.94	365,464.29	100.00
Original Face:		215,998,695.000						

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Books Closed

Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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	-6,230.780	1.000000	-6,230.78	1.000000	-6,230.78	0.00	72.07
		Base		1.000000	-6,230.78	1.000000	-6,230.78	0.00	72.07
US DOLLAR Total									
		Local	-6,230.780		-6,230.78		-6,230.78	0.00	72.07
		Base			-6,230.78		-6,230.78	0.00	72.07
CASH Total									
		Base	-6,230.780		-6,230.78		-6,230.78	0.00	72.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.8763285	31 Dec 2030		
		Local	2,414.070	100.019883	2,414.55	100.040000	2,415.04	0.49	27.93
		Base		100.019883	2,414.55	100.040000	2,415.04	0.49	27.93
US DOLLAR Total									
		Local	2,414.070		2,414.55		2,415.04	0.49	27.93
		Base			2,414.55		2,415.04	0.49	27.93
CASH EQUIVALENT Total									
		Base	2,414.070		2,414.55		2,415.04	0.49	27.93

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		-3,816.710	Base	-3,816.23		-3,815.74	0.49	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	899,562.900	1.000000	899,562.90	1.000000	899,562.90	0.00	0.26
		Base		1.000000	899,562.90	1.000000	899,562.90	0.00	0.26
US DOLLAR Total									
		Local	899,562.900		899,562.90		899,562.90	0.00	0.26
		Base			899,562.90		899,562.90	0.00	0.26
CASH Total									
		Base	899,562.900		899,562.90		899,562.90	0.00	0.26
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.937000	4,996,850.00	99.937000	4,996,850.00	0.00	1.43
		Base		99.937000	4,996,850.00	99.937000	4,996,850.00	0.00	1.43
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.458333	4,972,916.66	99.466133	4,973,306.65	389.99	1.42
		Base		99.458333	4,972,916.66	99.466133	4,973,306.65	389.99	1.42
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.062769	5,003,138.45	3,138.45	1.43
		Base		100.000000	5,000,000.00	100.062769	5,003,138.45	3,138.45	1.43
2063C0QE5	CONCORD MIN CPTL CO					1.1	14 Mar 2017		
		Local	5,000,000.000	99.874722	4,993,736.11	99.874722	4,993,736.11	0.00	1.43
		Base		99.874722	4,993,736.11	99.874722	4,993,736.11	0.00	1.43

& 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
24023GPD3	DCAT, LLC					0.9	13 Feb 2017		
		5,000,000.000	Local	99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	1.43
			Base	99.970000	4,998,500.00	99.970000	4,998,500.00	0.00	1.43
48803TCH5	KELLS FDG LLC					1.01	23 Mar 2017		
		5,000,000.000	Local	99.861111	4,993,055.56	99.861111	4,993,055.56	0.00	1.43
			Base	99.861111	4,993,055.56	99.861111	4,993,055.56	0.00	1.43
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		5,000,000.000	Local	99.975000	4,998,750.00	99.975000	4,998,750.00	0.00	1.43
			Base	99.975000	4,998,750.00	99.975000	4,998,750.00	0.00	1.43
78009NHT6	ROYAL BK OF CANADA					1.25206	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.150000	2,003,000.00	3,000.00	0.57
			Base	100.000000	2,000,000.00	100.150000	2,003,000.00	3,000.00	0.57
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.765139	4,988,256.94	99.765139	4,988,256.94	0.00	1.43
			Base	99.765139	4,988,256.94	99.765139	4,988,256.94	0.00	1.43
85520LPM1	STARBIRD FDG. CORP					0.95	21 Feb 2017		
		5,000,000.000	Local	99.947222	4,997,361.11	99.947222	4,997,361.11	0.00	1.43
			Base	99.947222	4,997,361.11	99.947222	4,997,361.11	0.00	1.43
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		13,002,500.000	Local	100.000000	13,002,500.00	100.000000	13,002,500.00	0.00	3.72
			Base	100.000000	13,002,500.00	100.000000	13,002,500.00	0.00	3.72
US DOLLAR Total									
		65,002,500.000	Local		64,941,926.38		64,948,454.82	6,528.44	18.59
			Base		64,941,926.38		64,948,454.82	6,528.44	18.59
CASH EQUIVALENT Total									
		65,002,500.000	Base		64,941,926.38		64,948,454.82	6,528.44	18.59

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

& 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
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.008802	2,000,176.03	100.008802	2,000,176.03	0.00	0.57
		Base		100.008802	2,000,176.03	100.008802	2,000,176.03	0.00	0.57
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.909126	2,038,182.51	99.588300	1,991,766.00	-46,416.51	0.57
		Base		101.909126	2,038,182.51	99.588300	1,991,766.00	-46,416.51	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.50622	22 May 2018		
		Local	5,000,000.000	100.010237	5,000,511.86	100.280800	5,014,040.00	13,528.14	1.43
		Base		100.010237	5,000,511.86	100.280800	5,014,040.00	13,528.14	1.43
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.948243	2,998,447.30	98.753100	2,962,593.00	-35,854.30	0.85
		Base		99.948243	2,998,447.30	98.753100	2,962,593.00	-35,854.30	0.85
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.28594	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.242300	5,012,115.00	12,115.00	1.43
		Base		100.000000	5,000,000.00	100.242300	5,012,115.00	12,115.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	104.026372	2,076,366.38	104.468900	2,085,199.24	8,832.86	0.60
		Base		104.026372	2,076,366.38	104.468900	2,085,199.24	8,832.86	0.60
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.078000	5,003,900.00	3,900.00	1.43
		Base		100.000000	5,000,000.00	100.078000	5,003,900.00	3,900.00	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.826084	2,994,782.53	99.996200	2,999,886.00	5,103.47	0.86
		Base		99.826084	2,994,782.53	99.996200	2,999,886.00	5,103.47	0.86
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	2,530,000.000	99.595281	2,519,760.61	100.026100	2,530,660.33	10,899.72	0.72
		Base		99.595281	2,519,760.61	100.026100	2,530,660.33	10,899.72	0.72
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.24833	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.089770	3,002,693.10	2,693.10	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.089770	3,002,693.10	2,693.10	0.86

& 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
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.43833	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.998410	3,029,952.30	29,952.30	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.998410	3,029,952.30	29,952.30	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.10389	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.287910	5,014,395.50	14,395.50	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.287910	5,014,395.50	14,395.50	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.998952	1,999,979.04	100.005700	2,000,114.00	134.96	0.57
		Base		99.998952	1,999,979.04	100.005700	2,000,114.00	134.96	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.997030	1,999,940.59	99.997030	1,999,940.59	0.00	0.57
		Base		99.997030	1,999,940.59	99.997030	1,999,940.59	0.00	0.57
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	74,595.020	99.999745	74,594.83	99.983260	74,582.53	-12.30	0.02
Original Face:		Base	3,000,000.000	99.999745	74,594.83	99.983260	74,582.53	-12.30	0.02
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,498,920.610	99.997602	1,498,884.67	99.982080	1,498,652.00	-232.67	0.43
Original Face:		Base	5,000,000.000	99.997602	1,498,884.67	99.982080	1,498,652.00	-232.67	0.43
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.21833	15 Nov 2018		
		Local	1,498,920.610	100.000000	1,498,920.61	100.055130	1,499,746.96	826.35	0.43
Original Face:		Base	5,000,000.000	100.000000	1,498,920.61	100.055130	1,499,746.96	826.35	0.43
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984744	4,999,237.18	98.277340	4,913,867.00	-85,370.18	1.41
Original Face:		Base	5,000,000.000	99.984744	4,999,237.18	98.277340	4,913,867.00	-85,370.18	1.41
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.07567	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	1.43
		Base		100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	1.43
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.933100	4,996,655.00	-3,345.00	1.43
		Base		100.000000	5,000,000.00	99.933100	4,996,655.00	-3,345.00	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
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.33733	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.284400	5,014,220.00	14,220.00	1.43
		Base		100.000000	5,000,000.00	100.284400	5,014,220.00	14,220.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.750000	1,995,000.00	-5,000.00	0.57
		Base		100.000000	2,000,000.00	99.750000	1,995,000.00	-5,000.00	0.57
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.59094	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.233200	2,004,664.00	4,664.00	0.57
		Base		100.000000	2,000,000.00	100.233200	2,004,664.00	4,664.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.999339	1,999,986.77	99.999339	1,999,986.77	0.00	0.57
		Base		99.999339	1,999,986.77	99.999339	1,999,986.77	0.00	0.57
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	1,323,022.860	100.000000	1,323,022.86	100.000190	1,323,025.37	2.51	0.38
	Original Face:	Base	5,000,000.000	100.000000	1,323,022.86	100.000190	1,323,025.37	2.51	0.38
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990003	3,999,600.11	99.842770	3,993,710.80	-5,889.31	1.14
	Original Face:	Base	4,000,000.000	99.990003	3,999,600.11	99.842770	3,993,710.80	-5,889.31	1.14
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,673,591.330	99.988481	3,673,168.17	100.059090	3,675,762.06	2,593.89	1.05
	Original Face:	Base	4,000,000.000	99.988481	3,673,168.17	100.059090	3,675,762.06	2,593.89	1.05
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.219500	4,008,780.00	8,780.00	1.15
		Base		100.000000	4,000,000.00	100.219500	4,008,780.00	8,780.00	1.15
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	100.112100	1,501,681.50	1,681.50	0.43
		Base		100.000000	1,500,000.00	100.112100	1,501,681.50	1,681.50	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.11722	15 May 2036		
		Local	612,696.800	100.050007	613,003.19	99.902725	612,100.80	-902.39	0.18
	Original Face:	Base	16,000,000.000	100.050007	613,003.19	99.902725	612,100.80	-902.39	0.18

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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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,168,832.100	101.451944	3,214,841.77	96.514801	3,058,392.00	-156,449.77	0.88
Original Face:		Base	5,000,000.000	101.451944	3,214,841.77	96.514801	3,058,392.00	-156,449.77	0.88
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,522,204.500	105.224808	6,862,977.19	99.181412	6,468,814.52	-394,162.67	1.85
Original Face:		Base	10,000,000.000	105.224808	6,862,977.19	99.181412	6,468,814.52	-394,162.67	1.85
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	117.454961	2,936,374.03	120.858900	3,021,472.50	85,098.47	0.86
		Base		117.454961	2,936,374.03	120.858900	3,021,472.50	85,098.47	0.86
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	116.501477	2,912,536.93	119.644200	2,991,105.00	78,568.07	0.86
		Base		116.501477	2,912,536.93	119.644200	2,991,105.00	78,568.07	0.86
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.873200	4,993,660.00	-6,340.00	1.43
		Base		100.000000	5,000,000.00	99.873200	4,993,660.00	-6,340.00	1.43
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.27111	25 Jun 2022		
		Local	2,699,410.470	100.000000	2,699,410.47	99.660320	2,690,241.11	-9,169.36	0.77
Original Face:		Base	3,000,000.000	100.000000	2,699,410.47	99.660320	2,690,241.11	-9,169.36	0.77
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.226164	5,061,308.20	100.216980	5,010,849.00	-50,459.20	1.43
Original Face:		Base	5,000,000.000	101.226164	5,061,308.20	100.216980	5,010,849.00	-50,459.20	1.43
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.711427	2,014,228.54	97.944560	1,958,891.20	-55,337.34	0.56
Original Face:		Base	2,000,000.000	100.711427	2,014,228.54	97.944560	1,958,891.20	-55,337.34	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,805,273.450	100.854590	1,820,701.14	97.896250	1,767,295.01	-53,406.13	0.51
Original Face:		Base	5,000,000.000	100.854590	1,820,701.14	97.896250	1,767,295.01	-53,406.13	0.51
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.312014	5,165,600.70	103.305690	5,165,284.50	-316.20	1.48
Original Face:		Base	5,000,000.000	103.312014	5,165,600.70	103.305690	5,165,284.50	-316.20	1.48

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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
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.290294	3,128,708.81	105.859750	3,175,792.50	47,083.69	0.91
	Original Face:	Base	3,000,000.000	104.290294	3,128,708.81	105.859750	3,175,792.50	47,083.69	0.91
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,142,915.780	101.613549	4,209,763.74	101.872630	4,220,497.26	10,733.52	1.21
	Original Face:	Base	5,565,000.000	101.613549	4,209,763.74	101.872630	4,220,497.26	10,733.52	1.21
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.439390	4,783,386.19	102.399960	4,601,854.20	-181,531.99	1.32
	Original Face:	Base	4,494,000.000	106.439390	4,783,386.19	102.399960	4,601,854.20	-181,531.99	1.32
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.296161	505,437.45	98.048350	494,109.72	-11,327.73	0.14
	Original Face:	Base	2,000,000.000	100.296161	505,437.45	98.048350	494,109.72	-11,327.73	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,756,524.600	100.420620	1,763,912.90	97.872090	1,719,147.34	-44,765.56	0.49
	Original Face:	Base	5,000,000.000	100.420620	1,763,912.90	97.872090	1,719,147.34	-44,765.56	0.49
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	5,285,673.010	100.425406	5,308,158.56	97.233210	5,139,429.54	-168,729.02	1.47
	Original Face:	Base	14,878,168.000	100.425406	5,308,158.56	97.233210	5,139,429.54	-168,729.02	1.47
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.993507	4,949,675.35	98.076690	4,903,834.50	-45,840.85	1.40
	Original Face:	Base	5,000,000.000	98.993507	4,949,675.35	98.076690	4,903,834.50	-45,840.85	1.40
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,502,836.800	99.578509	2,492,287.56	99.019670	2,478,300.74	-13,986.82	0.71
	Original Face:	Base	5,000,000.000	99.578509	2,492,287.56	99.019670	2,478,300.74	-13,986.82	0.71
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,814,988.550	101.402934	3,868,510.32	101.906700	3,887,728.94	19,218.62	1.11
	Original Face:	Base	5,000,000.000	101.402934	3,868,510.32	101.906700	3,887,728.94	19,218.62	1.11
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,814,988.550	103.392532	3,944,413.27	102.565910	3,912,877.72	-31,535.55	1.12
	Original Face:	Base	5,000,000.000	103.392532	3,944,413.27	102.565910	3,912,877.72	-31,535.55	1.12

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3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,809,767.950	104.097401	2,924,895.40	102.777187	2,887,800.46	-37,094.94	0.83
Original Face:		Base	5,000,000.000	104.097401	2,924,895.40	102.777187	2,887,800.46	-37,094.94	0.83
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,718,066.250	101.230010	1,739,198.64	100.195547	1,721,425.88	-17,772.76	0.49
Original Face:		Base	1,800,000.000	101.230010	1,739,198.64	100.195547	1,721,425.88	-17,772.76	0.49
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	431,324.200	106.469199	459,227.42	107.357710	463,059.78	3,832.36	0.13
Original Face:		Base	10,000,000.000	106.469199	459,227.42	107.357710	463,059.78	3,832.36	0.13
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.053921	6,483,235.26	105.761500	6,345,690.00	-137,545.26	1.82
Original Face:		Base	6,000,000.000	108.053921	6,483,235.26	105.761500	6,345,690.00	-137,545.26	1.82
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,219,794.320	106.470790	4,492,848.33	102.937240	4,343,739.81	-149,108.52	1.24
Original Face:		Base	5,568,000.000	106.470790	4,492,848.33	102.937240	4,343,739.81	-149,108.52	1.24
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	456,757.050	105.853066	483,491.34	106.683900	487,286.23	3,794.89	0.14
Original Face:		Base	5,000,000.000	105.853066	483,491.34	106.683900	487,286.23	3,794.89	0.14
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.21833	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.027990	3,000,839.70	839.70	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.027990	3,000,839.70	839.70	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.93511	30 May 2017		
		Local	5,000,000.000	99.986838	4,999,341.88	100.258700	5,012,935.00	13,593.12	1.43
		Base		99.986838	4,999,341.88	100.258700	5,012,935.00	13,593.12	1.43
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.049500	4,041,980.00	41,980.00	1.16
		Base		100.000000	4,000,000.00	101.049500	4,041,980.00	41,980.00	1.16
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.950046	4,997,502.28	99.474800	4,973,740.00	-23,762.28	1.42
		Base		99.950046	4,997,502.28	99.474800	4,973,740.00	-23,762.28	1.42

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38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.642152	5,182,107.60	102.973980	5,148,699.00	-33,408.60	1.47
Original Face:		Base	5,000,000.000	103.642152	5,182,107.60	102.973980	5,148,699.00	-33,408.60	1.47
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.408459	3,192,253.78	108.413400	3,252,402.00	60,148.22	0.93
		Base		106.408459	3,192,253.78	108.413400	3,252,402.00	60,148.22	0.93
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.998791	1,999,975.81	99.998791	1,999,975.81	0.00	0.57
		Base		99.998791	1,999,975.81	99.998791	1,999,975.81	0.00	0.57
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.482200	3,014,466.00	14,466.00	0.86
		Base		100.000000	3,000,000.00	100.482200	3,014,466.00	14,466.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.902107	4,995,105.35	100.038600	5,001,930.00	6,824.65	1.43
		Base		99.902107	4,995,105.35	100.038600	5,001,930.00	6,824.65	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	7,000,000.000	99.543785	6,968,064.96	100.045600	7,003,192.00	35,127.04	2.00
		Base		99.543785	6,968,064.96	100.045600	7,003,192.00	35,127.04	2.00
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.972944	4,998,647.21	100.047700	5,002,385.00	3,737.79	1.43
		Base		99.972944	4,998,647.21	100.047700	5,002,385.00	3,737.79	1.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.984168	4,999,208.40	99.762300	4,988,115.00	-11,093.40	1.43
		Base		99.984168	4,999,208.40	99.762300	4,988,115.00	-11,093.40	1.43
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	103.927480	1,699,214.29	104.815000	1,713,725.25	14,510.96	0.49
		Base		103.927480	1,699,214.29	104.815000	1,713,725.25	14,510.96	0.49
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.911552	2,997,346.55	101.121100	3,033,633.00	36,286.45	0.87
		Base		99.911552	2,997,346.55	101.121100	3,033,633.00	36,286.45	0.87

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718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.934156	4,996,707.80	100.056700	5,002,835.00	6,127.20	1.43
		Base		99.934156	4,996,707.80	100.056700	5,002,835.00	6,127.20	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.645622	2,989,368.66	100.486000	3,014,580.00	25,211.34	0.86
		Base		99.645622	2,989,368.66	100.486000	3,014,580.00	25,211.34	0.86
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.28261	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.364900	2,950,947.00	-49,053.00	0.84
		Base		100.000000	3,000,000.00	98.364900	2,950,947.00	-49,053.00	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	95.506300	1,910,126.00	-89,874.00	0.55
		Base		100.000000	2,000,000.00	95.506300	1,910,126.00	-89,874.00	0.55
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.986422	2,999,592.66	99.986422	2,999,592.66	0.00	0.86
		Base		99.986422	2,999,592.66	99.986422	2,999,592.66	0.00	0.86
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.34567	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.982071	4,499,193.21	100.521640	4,523,473.80	24,280.59	1.29
Original Face:		Base	4,500,000.000	99.982071	4,499,193.21	100.521640	4,523,473.80	24,280.59	1.29
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	275,288.760	99.999706	275,287.95	99.979870	275,233.34	-54.61	0.08
Original Face:		Base	4,000,000.000	99.999706	275,287.95	99.979870	275,233.34	-54.61	0.08
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.992199	4,999,609.95	100.020000	5,001,000.00	1,390.05	1.43
		Base		99.992199	4,999,609.95	100.020000	5,001,000.00	1,390.05	1.43
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	4,000,000.000	99.958563	3,998,342.51	100.066400	4,002,656.00	4,313.49	1.15
		Base		99.958563	3,998,342.51	100.066400	4,002,656.00	4,313.49	1.15

& 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
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.871943	1,977,438.86	97.847900	1,956,958.00	-20,480.86	0.56
		Base		98.871943	1,977,438.86	97.847900	1,956,958.00	-20,480.86	0.56
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.828000	2,495,700.00	100.374300	2,509,357.50	13,657.50	0.72
		Base		99.828000	2,495,700.00	100.374300	2,509,357.50	13,657.50	0.72
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.68344	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.182000	2,504,550.00	4,550.00	0.72
		Base		100.000000	2,500,000.00	100.182000	2,504,550.00	4,550.00	0.72
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.134414	3,064,032.43	102.728900	3,081,867.00	17,834.57	0.88
		Base		102.134414	3,064,032.43	102.728900	3,081,867.00	17,834.57	0.88
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					1.0501	15 Oct 2016		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.343300	5,017,165.00	17,165.00	1.44
		Base		100.000000	5,000,000.00	100.343300	5,017,165.00	17,165.00	1.44
US DOLLAR Total									
		Local	281,265,338.530		284,857,736.87		283,610,304.40	-1,247,432.47	81.16
	Original Face:	Base	197,805,168.000		284,857,736.87		283,610,304.40	-1,247,432.47	81.16
FIXED INCOME Total									
		Base	281,265,338.530		284,857,736.87		283,610,304.40	-1,247,432.47	81.16
	Original Face:		197,805,168.000						

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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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									
		347,167,401.430	Base		350,699,226.15		349,458,322.12	-1,240,904.03	100.00
Original Face:		197,805,168.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	877,880.810	1.000000	877,880.81	1.000000	877,880.81	0.00	0.09
		Base		1.000000	877,880.81	1.000000	877,880.81	0.00	0.09
US DOLLAR Total									
		Local	877,880.810		877,880.81		877,880.81	0.00	0.09
		Base			877,880.81		877,880.81	0.00	0.09
CASH Total									
		Base	877,880.810		877,880.81		877,880.81	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.937000	9,993,700.00	99.937000	9,993,700.00	0.00	1.07
		Base		99.937000	9,993,700.00	99.937000	9,993,700.00	0.00	1.07
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.15
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.15
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	10,000,000.000	99.458333	9,945,833.33	99.466133	9,946,613.30	779.97	1.07
		Base		99.458333	9,945,833.33	99.466133	9,946,613.30	779.97	1.07
06538NCE5	BNK OF TKYO MTBSHI L					1.38	19 Jun 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.077830	20,015,566.00	15,566.00	2.15
		Base		100.000000	20,000,000.00	100.077830	20,015,566.00	15,566.00	2.15
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.463778	19,892,755.56	99.459556	19,891,911.20	-844.36	2.13
		Base		99.463778	19,892,755.56	99.459556	19,891,911.20	-844.36	2.13

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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
24023GQ75	DCAT, LLC					0.95	07 Mar 2017		
		16,000,000.000	Local	99.910278	15,985,644.44	99.910278	15,985,644.44	0.00	1.71
			Base	99.910278	15,985,644.44	99.910278	15,985,644.44	0.00	1.71
4497W0PD4	ING (US) FUNDING LLC					0.01	13 Feb 2017		
		15,000,000.000	Local	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	1.61
			Base	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	1.61
4497W0PD4	ING (US) FUNDING LLC					1.12	13 Feb 2017		
		25,000,000.000	Local	99.962667	24,990,666.67	99.962667	24,990,666.67	0.00	2.68
			Base	99.962667	24,990,666.67	99.962667	24,990,666.67	0.00	2.68
45779PQD3	INSTITUTIONAL SECURED					0.92	13 Mar 2017		
		20,000,000.000	Local	99.897778	19,979,555.56	99.897778	19,979,555.56	0.00	2.14
			Base	99.897778	19,979,555.56	99.897778	19,979,555.56	0.00	2.14
48803TCH5	KELLS FDG LLC					0.01	23 Mar 2017		
		10,000,000.000	Local	99.861111	9,986,111.11	99.861111	9,986,111.11	0.00	1.07
			Base	99.861111	9,986,111.11	99.861111	9,986,111.11	0.00	1.07
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		20,000,000.000	Local	99.975000	19,995,000.00	99.975000	19,995,000.00	0.00	2.15
			Base	99.975000	19,995,000.00	99.975000	19,995,000.00	0.00	2.15
59515MP74	MICROSOFT CORP					0.72	07 Feb 2017		
		20,000,000.000	Local	99.988000	19,997,600.00	99.988000	19,997,600.00	0.00	2.15
			Base	99.988000	19,997,600.00	99.988000	19,997,600.00	0.00	2.15
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		25,000,000.000	Local	99.372250	24,843,062.50	99.357400	24,839,350.00	-3,712.50	2.66
			Base	99.372250	24,843,062.50	99.357400	24,839,350.00	-3,712.50	2.66
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		20,000,000.000	Local	99.563667	19,912,733.33	99.602594	19,920,518.80	7,785.47	2.14
			Base	99.563667	19,912,733.33	99.602594	19,920,518.80	7,785.47	2.14
78009NHT6	ROYAL BK OF CANADA					1.25206	14 Aug 2017		
		9,942,034.000	Local	100.000000	9,942,034.03	100.150000	9,956,947.05	14,913.02	1.07
			Base	100.000000	9,942,034.03	100.150000	9,956,947.05	14,913.02	1.07

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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
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.765139	19,953,027.78	99.765139	19,953,027.78	0.00	2.14
			Base	99.765139	19,953,027.78	99.765139	19,953,027.78	0.00	2.14
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		25,000,000.000	Local	99.739472	24,934,868.05	99.739472	24,934,868.05	0.00	2.68
			Base	99.739472	24,934,868.05	99.739472	24,934,868.05	0.00	2.68
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017		
		28,593,068.330	Local	100.000000	28,593,068.33	100.000000	28,593,068.33	0.00	3.07
			Base	100.000000	28,593,068.33	100.000000	28,593,068.33	0.00	3.07
US DOLLAR Total									
		334,535,102.330	Local		333,940,060.69		333,974,548.29	34,487.60	35.83
			Base		333,940,060.69		333,974,548.29	34,487.60	35.83
CASH EQUIVALENT Total									
		334,535,102.330	Base		333,940,060.69		333,974,548.29	34,487.60	35.83
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	101.909126	4,076,365.03	99.588300	3,983,532.00	-92,833.03	0.43
			Base	101.909126	4,076,365.03	99.588300	3,983,532.00	-92,833.03	0.43
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		5,000,000.000	Local	99.948243	4,997,412.17	98.753100	4,937,655.00	-59,757.17	0.53
			Base	99.948243	4,997,412.17	98.753100	4,937,655.00	-59,757.17	0.53
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		8,973,354.010	Local	99.999639	8,973,321.66	99.983440	8,971,868.02	-1,453.64	0.96
Original Face:		19,000,000.000	Base	99.999639	8,973,321.66	99.983440	8,971,868.02	-1,453.64	0.96
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		3,000,000.000	Local	99.980628	2,999,418.83	99.248200	2,977,446.00	-21,972.83	0.32
			Base	99.980628	2,999,418.83	99.248200	2,977,446.00	-21,972.83	0.32

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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
06739FHU8	BARCLAYS BANK PLC SR UNSECURED 02/17 VAR					1.48622	17 Feb 2017		
		Local	13,565,000.000	100.021471	13,567,912.54	100.021471	13,567,912.54	0.00	1.46
		Base		100.021471	13,567,912.54	100.021471	13,567,912.54	0.00	1.46
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.26789	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.191600	5,009,580.00	9,580.00	0.54
		Base		100.000000	5,000,000.00	100.191600	5,009,580.00	9,580.00	0.54
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999997	2,161,311.94	100.214000	2,165,937.21	4,625.27	0.23
		Base		99.999997	2,161,311.94	100.214000	2,165,937.21	4,625.27	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	103.099647	2,941,362.83	103.062900	2,940,314.45	-1,048.38	0.32
		Base		103.099647	2,941,362.83	103.062900	2,940,314.45	-1,048.38	0.32
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	8,336,180.000	99.895080	8,327,433.64	100.026100	8,338,355.74	10,922.10	0.89
		Base		99.895080	8,327,433.64	100.026100	8,338,355.74	10,922.10	0.89
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	363,536.630	99.997059	363,525.94	99.984040	363,478.61	-47.33	0.04
Original Face:		Base	5,000,000.000	99.997059	363,525.94	99.984040	363,478.61	-47.33	0.04
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.997023	3,457,996.06	99.997023	3,457,996.06	0.00	0.37
		Base		99.997023	3,457,996.06	99.997023	3,457,996.06	0.00	0.37
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	2,699,047.590	99.999825	2,699,042.88	99.949350	2,697,680.52	-1,362.36	0.29
Original Face:		Base	6,051,673.000	99.999825	2,699,042.88	99.949350	2,697,680.52	-1,362.36	0.29
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		Local	1,915,693.980	100.000000	1,915,693.98	99.986080	1,915,427.32	-266.66	0.21
Original Face:		Base	15,000,000.000	100.000000	1,915,693.98	99.986080	1,915,427.32	-266.66	0.21
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984744	4,999,237.18	98.277340	4,913,867.00	-85,370.18	0.53
Original Face:		Base	5,000,000.000	99.984744	4,999,237.18	98.277340	4,913,867.00	-85,370.18	0.53

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.07567	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	0.54
		Base		100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	0.54
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.28622	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.93
		Base		100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.93
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.999340	5,619,373.92	99.999340	5,619,373.92	0.00	0.60
		Base		99.999340	5,619,373.92	99.999340	5,619,373.92	0.00	0.60
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.994382	9,999,438.23	100.027800	10,002,780.00	3,341.77	1.07
		Base		99.994382	9,999,438.23	100.027800	10,002,780.00	3,341.77	1.07
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	2,646,045.710	100.000000	2,646,045.71	100.000190	2,646,050.74	5.03	0.28
	Original Face:	Base	10,000,000.000	100.000000	2,646,045.71	100.000190	2,646,050.74	5.03	0.28
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.13833	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.088880	3,461,172.40	3,073.56	0.37
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.088880	3,461,172.40	3,073.56	0.37
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.953435	9,995,343.54	99.890990	9,989,099.00	-6,244.54	1.07
	Original Face:	Base	10,000,000.000	99.953435	9,995,343.54	99.890990	9,989,099.00	-6,244.54	1.07
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.992664	3,457,845.30	99.992664	3,457,845.30	0.00	0.37
		Base		99.992664	3,457,845.30	99.992664	3,457,845.30	0.00	0.37
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.913682	4,995,684.12	100.404900	5,020,245.00	24,560.88	0.54
		Base		99.913682	4,995,684.12	100.404900	5,020,245.00	24,560.88	0.54
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	9,183,978.330	99.988482	9,182,920.51	100.059090	9,189,405.14	6,484.63	0.99
	Original Face:	Base	10,000,000.000	99.988482	9,182,920.51	100.059090	9,189,405.14	6,484.63	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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	866,481.460	102.054209	884,280.80	102.694706	889,830.59	5,549.79	0.10
Original Face:		Base	2,096,032.000	102.054209	884,280.80	102.694706	889,830.59	5,549.79	0.10
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.848926	9,984,892.63	99.231700	9,923,170.00	-61,722.63	1.06
		Base		99.848926	9,984,892.63	99.231700	9,923,170.00	-61,722.63	1.06
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,034,483.250	105.379652	5,305,320.95	102.686683	5,169,743.86	-135,577.09	0.55
Original Face:		Base	8,645,247.000	105.379652	5,305,320.95	102.686683	5,169,743.86	-135,577.09	0.55
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,120,014.040	105.268767	2,231,712.63	102.679310	2,176,815.79	-54,896.84	0.23
Original Face:		Base	4,322,624.000	105.268767	2,231,712.63	102.679310	2,176,815.79	-54,896.84	0.23
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.660400	8,615,887.74	-29,359.36	0.92
		Base		100.000001	8,645,247.10	99.660400	8,615,887.74	-29,359.36	0.92
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.973140	12,496,642.56	99.660900	12,457,612.50	-39,030.06	1.34
		Base		99.973140	12,496,642.56	99.660900	12,457,612.50	-39,030.06	1.34
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002100	10,000,210.00	210.00	1.07
		Base		100.000000	10,000,000.00	100.002100	10,000,210.00	210.00	1.07
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	94.607751	4,730,387.54	95.080800	4,754,040.00	23,652.46	0.51
		Base		94.607751	4,730,387.54	95.080800	4,754,040.00	23,652.46	0.51
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.873200	9,987,320.00	-12,680.00	1.07
		Base		100.000000	10,000,000.00	99.873200	9,987,320.00	-12,680.00	1.07
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.878000	10,793,375.00	-13,183.89	1.16
		Base		99.999999	10,806,558.89	99.878000	10,793,375.00	-13,183.89	1.16

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3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.836400	17,262,206.75	-28,287.25	1.85
		Base		100.000000	17,290,494.00	99.836400	17,262,206.75	-28,287.25	1.85
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	507,579.710	103.243132	524,041.19	101.381880	514,593.85	-9,447.34	0.06
	Original Face:	Base	2,161,312.000	103.243132	524,041.19	101.381880	514,593.85	-9,447.34	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,146,907.090	100.151739	1,148,647.40	100.729620	1,155,275.15	6,627.75	0.12
	Original Face:	Base	4,322,624.000	100.151739	1,148,647.40	100.729620	1,155,275.15	6,627.75	0.12
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,126,726.210	101.709427	2,163,081.04	97.305090	2,069,412.85	-93,668.19	0.22
	Original Face:	Base	4,322,624.000	101.709427	2,163,081.04	97.305090	2,069,412.85	-93,668.19	0.22
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,231,045.700	101.805479	4,307,436.33	100.350390	4,245,870.86	-61,565.47	0.46
	Original Face:	Base	8,584,720.000	101.805479	4,307,436.33	100.350390	4,245,870.86	-61,565.47	0.46
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,213,945.090	100.915823	2,234,220.91	101.306570	2,242,871.83	8,650.92	0.24
	Original Face:	Base	5,571,429.000	100.915823	2,234,220.91	101.306570	2,242,871.83	8,650.92	0.24
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,687,805.110	101.636939	1,715,433.45	97.425570	1,644,353.75	-71,079.70	0.18
	Original Face:	Base	4,322,624.000	101.636939	1,715,433.45	97.425570	1,644,353.75	-71,079.70	0.18
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,288,303.850	100.921135	3,318,593.56	96.433260	3,171,018.60	-147,574.96	0.34
	Original Face:	Base	5,111,816.000	100.921135	3,318,593.56	96.433260	3,171,018.60	-147,574.96	0.34
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,365,720.850	99.645149	2,357,326.06	95.994180	2,270,954.33	-86,371.73	0.24
	Original Face:	Base	4,322,624.000	99.645149	2,357,326.06	95.994180	2,270,954.33	-86,371.73	0.24
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,294,720.800	101.740028	3,352,049.85	97.484360	3,211,837.49	-140,212.36	0.34
	Original Face:	Base	5,326,337.000	101.740028	3,352,049.85	97.484360	3,211,837.49	-140,212.36	0.34

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,365,720.850	100.343404	2,373,844.83	96.463500	2,282,057.13	-91,787.70	0.24
Original Face:		Base	4,322,624.000	100.343404	2,373,844.83	96.463500	2,282,057.13	-91,787.70	0.24
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,251,578.420	100.785278	4,284,965.14	95.862360	4,075,663.41	-209,301.73	0.44
Original Face:		Base	8,645,247.000	100.785278	4,284,965.14	95.862360	4,075,663.41	-209,301.73	0.44
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,426,154.590	100.467503	2,437,496.93	99.452290	2,412,866.30	-24,630.63	0.26
Original Face:		Base	4,322,624.000	100.467503	2,437,496.93	99.452290	2,412,866.30	-24,630.63	0.26
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,090,715.520	101.857000	3,148,110.10	97.695260	3,019,482.56	-128,627.54	0.32
Original Face:		Base	6,483,935.000	101.857000	3,148,110.10	97.695260	3,019,482.56	-128,627.54	0.32
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,274,428.760	99.834675	2,270,668.55	96.847740	2,202,732.85	-67,935.70	0.24
Original Face:		Base	4,322,624.000	99.834675	2,270,668.55	96.847740	2,202,732.85	-67,935.70	0.24
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	572,765.810	97.970740	561,142.90	98.583260	564,651.21	3,508.31	0.06
Original Face:		Base	2,161,312.000	97.970740	561,142.90	98.583260	564,651.21	3,508.31	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,400,960.560	100.152974	1,403,103.66	99.424410	1,392,896.77	-10,206.89	0.15
Original Face:		Base	4,527,840.000	100.152974	1,403,103.66	99.424410	1,392,896.77	-10,206.89	0.15
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	343,521.090	101.926126	350,137.74	102.278190	351,347.15	1,209.41	0.04
Original Face:		Base	4,322,624.000	101.926126	350,137.74	102.278190	351,347.15	1,209.41	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,708,574.600	101.587951	1,735,705.92	100.870130	1,723,441.42	-12,264.50	0.18
Original Face:		Base	8,645,247.000	101.587951	1,735,705.92	100.870130	1,723,441.42	-12,264.50	0.18
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	857,897.500	99.310829	851,985.12	99.924690	857,251.42	5,266.30	0.09
Original Face:		Base	2,161,312.000	99.310829	851,985.12	99.924690	857,251.42	5,266.30	0.09

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	905,537.750	99.974200	905,304.12	99.297870	899,179.70	-6,124.42	0.10
Original Face:		Base	2,161,312.000	99.974200	905,304.12	99.297870	899,179.70	-6,124.42	0.10
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	822,642.030	99.948509	822,218.44	98.498610	810,290.96	-11,927.48	0.09
Original Face:		Base	2,472,541.000	99.948509	822,218.44	98.498610	810,290.96	-11,927.48	0.09
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.296151	1,092,407.91	98.048350	1,067,925.26	-24,482.65	0.11
Original Face:		Base	4,322,624.000	100.296151	1,092,407.91	98.048350	1,067,925.26	-24,482.65	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,311,237.060	100.420175	3,325,150.06	97.066150	3,214,090.33	-111,059.73	0.34
Original Face:		Base	6,483,935.000	100.420175	3,325,150.06	97.066150	3,214,090.33	-111,059.73	0.34
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,135,172.790	100.093092	3,138,091.38	96.421850	3,022,991.60	-115,099.78	0.32
Original Face:		Base	5,619,411.000	100.093092	3,138,091.38	96.421850	3,022,991.60	-115,099.78	0.32
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,916,985.780	101.447431	2,959,207.14	94.924090	2,768,922.21	-190,284.93	0.30
Original Face:		Base	4,322,624.000	101.447431	2,959,207.14	94.924090	2,768,922.21	-190,284.93	0.30
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,578,999.120	100.027285	2,579,702.80	96.308580	2,483,797.43	-95,905.37	0.27
Original Face:		Base	4,322,624.000	100.027285	2,579,702.80	96.308580	2,483,797.43	-95,905.37	0.27
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,447,497.200	100.845988	6,502,042.27	97.050900	6,257,354.06	-244,688.21	0.67
Original Face:		Base	10,806,559.000	100.845988	6,502,042.27	97.050900	6,257,354.06	-244,688.21	0.67
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,409,410.710	100.538187	5,438,523.47	99.019670	5,356,380.63	-82,142.84	0.57
Original Face:		Base	10,806,559.000	100.538187	5,438,523.47	99.019670	5,356,380.63	-82,142.84	0.57
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,891,399.220	100.606506	2,908,935.73	100.558220	2,907,539.59	-1,396.14	0.31
Original Face:		Base	4,322,624.000	100.606506	2,908,935.73	100.558220	2,907,539.59	-1,396.14	0.31

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,107,659.250	99.890800	4,103,173.68	95.929490	3,940,456.57	-162,717.11	0.42
Original Face:		Base	6,483,935.000	99.890800	4,103,173.68	95.929490	3,940,456.57	-162,717.11	0.42
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	10,000,000.000	103.842811	10,384,281.07	102.394140	10,239,414.00	-144,867.07	1.10
Original Face:		Base	10,000,000.000	103.842811	10,384,281.07	102.394140	10,239,414.00	-144,867.07	1.10
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,963,599.700	103.654247	4,108,439.42	101.114639	4,007,779.53	-100,659.89	0.43
Original Face:		Base	6,483,935.000	103.654247	4,108,439.42	101.114639	4,007,779.53	-100,659.89	0.43
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	1,583.180	99.627332	1,577.28	99.936590	1,582.18	4.90	0.00
Original Face:		Base	6,483,935.000	99.627332	1,577.28	99.936590	1,582.18	4.90	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	889,254.550	101.460260	902,239.98	101.754780	904,859.01	2,619.03	0.10
Original Face:		Base	33,932,595.000	101.460260	902,239.98	101.754780	904,859.01	2,619.03	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	817,655.510	106.469676	870,555.17	107.357710	877,816.23	7,261.06	0.09
Original Face:		Base	18,956,866.000	106.469676	870,555.17	107.357710	877,816.23	7,261.06	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	986,385.710	99.099526	977,503.56	102.228910	1,008,371.36	30,867.80	0.11
Original Face:		Base	4,322,624.000	99.099526	977,503.56	102.228910	1,008,371.36	30,867.80	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	592,316.600	105.853071	626,985.31	106.683900	631,906.45	4,921.14	0.07
Original Face:		Base	6,483,935.000	105.853071	626,985.31	106.683900	631,906.45	4,921.14	0.07
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	2,665,473.280	99.999991	2,665,473.03	99.944480	2,663,993.41	-1,479.62	0.29
Original Face:		Base	10,000,000.000	99.999991	2,665,473.03	99.944480	2,663,993.41	-1,479.62	0.29
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.999364	7,999,949.10	100.092620	8,007,409.60	7,460.50	0.86
Original Face:		Base	8,000,000.000	99.999364	7,999,949.10	100.092620	8,007,409.60	7,460.50	0.86

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34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.992977	2,999,789.32	99.535490	2,986,064.70	-13,724.62	0.32
Original Face:		Base	3,000,000.000	99.992977	2,999,789.32	99.535490	2,986,064.70	-13,724.62	0.32
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.909353	1,998,187.05	99.909353	1,998,187.05	0.00	0.21
		Base		99.909353	1,998,187.05	99.909353	1,998,187.05	0.00	0.21
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.21833	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.027990	8,647,666.80	2,419.80	0.93
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	100.027990	8,647,666.80	2,419.80	0.93
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	4,322,624.000	100.232298	4,332,665.37	100.899000	4,361,484.39	28,819.02	0.47
		Base		100.232298	4,332,665.37	100.899000	4,361,484.39	28,819.02	0.47
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.950046	9,995,004.57	99.474800	9,947,480.00	-47,524.57	1.07
		Base		99.950046	9,995,004.57	99.474800	9,947,480.00	-47,524.57	1.07
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	5,528.010	100.126990	5,535.03	100.569790	5,559.51	24.48	0.00
Original Face:		Base	1,880,341.000	100.126990	5,535.03	100.569790	5,559.51	24.48	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.690323	7,118,322.58	99.608090	6,972,566.30	-145,756.28	0.75
Original Face:		Base	7,000,000.000	101.690323	7,118,322.58	99.608090	6,972,566.30	-145,756.28	0.75
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,335,843.560	102.410565	4,440,361.89	98.000380	4,249,143.17	-191,218.72	0.46
Original Face:		Base	7,989,505.000	102.410565	4,440,361.89	98.000380	4,249,143.17	-191,218.72	0.46
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	2,000,000.000	100.094118	2,001,882.35	100.094118	2,001,882.35	0.00	0.21
		Base		100.094118	2,001,882.35	100.094118	2,001,882.35	0.00	0.21
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.992243	3,999,689.72	100.478700	4,019,148.00	19,458.28	0.43
		Base		99.992243	3,999,689.72	100.478700	4,019,148.00	19,458.28	0.43

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437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.822559	6,987,579.12	100.835200	7,058,464.00	70,884.88	0.76
		Base		99.822559	6,987,579.12	100.835200	7,058,464.00	70,884.88	0.76
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.86
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.86
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	1,512,918.000	100.000007	1,512,918.11	100.482200	1,520,213.29	7,295.18	0.16
		Base		100.000007	1,512,918.11	100.482200	1,520,213.29	7,295.18	0.16
46513BR75	STATE OF ISRAEL 03/20 0					2.291	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
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	96.888000	4,844,400.00	-155,600.00	0.52
		Base		100.000000	5,000,000.00	96.888000	4,844,400.00	-155,600.00	0.52
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.93789	25 Jan 2018		
		Local	3,509,970.000	100.067568	3,512,341.63	100.559900	3,529,622.32	17,280.69	0.38
		Base		100.067568	3,512,341.63	100.559900	3,529,622.32	17,280.69	0.38
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.135936	4,005,437.44	99.860300	3,994,412.00	-11,025.44	0.43
		Base		100.135936	4,005,437.44	99.860300	3,994,412.00	-11,025.44	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.980836	3,025,256.12	100.066100	3,027,836.08	2,579.96	0.32
		Base		99.980836	3,025,256.12	100.066100	3,027,836.08	2,579.96	0.32
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.961898	2,998,856.94	99.939200	2,998,176.00	-680.94	0.32
		Base		99.961898	2,998,856.94	99.939200	2,998,176.00	-680.94	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.953723	7,496,529.26	99.921100	7,494,082.50	-2,446.76	0.80
		Base		99.953723	7,496,529.26	99.921100	7,494,082.50	-2,446.76	0.80
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.902104	2,159,196.17	100.038600	2,162,146.27	2,950.10	0.23
		Base		99.902104	2,159,196.17	100.038600	2,162,146.27	2,950.10	0.23
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.991181	4,999,559.04	100.090900	5,004,545.00	4,985.96	0.54
		Base		99.991181	4,999,559.04	100.090900	5,004,545.00	4,985.96	0.54
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	8,104,919.000	99.935268	8,099,672.56	100.045600	8,108,614.84	8,942.28	0.87
		Base		99.935268	8,099,672.56	100.045600	8,108,614.84	8,942.28	0.87
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	104.042058	10,404,205.75	103.830500	10,383,050.00	-21,155.75	1.11
		Base		104.042058	10,404,205.75	103.830500	10,383,050.00	-21,155.75	1.11
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.984168	4,999,208.40	99.762300	4,988,115.00	-11,093.40	0.54
		Base		99.984168	4,999,208.40	99.762300	4,988,115.00	-11,093.40	0.54
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.987009	1,999,740.18	99.468100	1,989,362.00	-10,378.18	0.21
Original Face:		Base	2,000,000.000	99.987009	1,999,740.18	99.468100	1,989,362.00	-10,378.18	0.21
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.37178	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.277700	10,027,770.00	27,770.00	1.08
		Base		100.000000	10,000,000.00	100.277700	10,027,770.00	27,770.00	1.08
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.26344	15 Jun 2018		
		Local	4,322,624.000	99.999996	4,322,623.84	100.402000	4,340,000.95	17,377.11	0.47
		Base		99.999996	4,322,623.84	100.402000	4,340,000.95	17,377.11	0.47
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	8,645,247.000	99.907627	8,637,261.10	99.577400	8,608,712.19	-28,548.91	0.92
		Base		99.907627	8,637,261.10	99.577400	8,608,712.19	-28,548.91	0.92

& 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
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.977013	6,998,390.88	100.461100	7,032,277.00	33,886.12	0.75
		Base		99.977013	6,998,390.88	100.461100	7,032,277.00	33,886.12	0.75
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					2.16722	15 Aug 2025		
		Local	45,968.500	100.000000	45,968.50	100.077160	46,003.97	35.47	0.00
	Original Face:	Base	1,729,049.000	100.000000	45,968.50	100.077160	46,003.97	35.47	0.00
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.47111	25 Jan 2029		
		Local	1,084,471.030	100.000001	1,084,471.04	98.496190	1,068,162.65	-16,308.39	0.11
	Original Face:	Base	2,161,312.000	100.000001	1,084,471.04	98.496190	1,068,162.65	-16,308.39	0.11
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.962000	2,998,860.00	100.181800	3,005,454.00	6,594.00	0.32
		Base		99.962000	2,998,860.00	100.181800	3,005,454.00	6,594.00	0.32
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.892182	6,992,452.76	101.504900	7,105,343.00	112,890.24	0.76
		Base		99.892182	6,992,452.76	101.504900	7,105,343.00	112,890.24	0.76
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.361802	6,955,326.15	100.440000	7,030,800.00	75,473.85	0.75
		Base		99.361802	6,955,326.15	100.440000	7,030,800.00	75,473.85	0.75
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	1,183,196.250	99.999952	1,183,195.68	99.941150	1,182,499.94	-695.74	0.13
	Original Face:	Base	6,000,000.000	99.999952	1,183,195.68	99.941150	1,182,499.94	-695.74	0.13
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.992196	2,161,143.34	100.020000	2,161,744.26	600.92	0.23
		Base		99.992196	2,161,143.34	100.020000	2,161,744.26	600.92	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,161,312.000	99.917123	2,159,520.77	100.066400	2,162,747.11	3,226.34	0.23
		Base		99.917123	2,159,520.77	100.066400	2,162,747.11	3,226.34	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.289	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.03	100.086100	8,652,690.56	7,443.53	0.93
		Base		100.000000	8,645,247.03	100.086100	8,652,690.56	7,443.53	0.93

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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
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	97.847900	4,892,395.00	-107,605.00	0.52
		Base		100.000000	5,000,000.00	97.847900	4,892,395.00	-107,605.00	0.52
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.966103	9,996,610.27	100.238900	10,023,890.00	27,279.73	1.08
		Base		99.966103	9,996,610.27	100.238900	10,023,890.00	27,279.73	1.08
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	4,060,946.910	99.994675	4,060,730.65	99.944520	4,058,693.90	-2,036.75	0.44
Original Face:		Base	5,500,000.000	99.994675	4,060,730.65	99.944520	4,058,693.90	-2,036.75	0.44
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.023258	10,002,325.83	100.703100	10,070,310.00	67,984.17	1.08
		Base		100.023258	10,002,325.83	100.703100	10,070,310.00	67,984.17	1.08
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.946330	9,994,633.01	100.054400	10,005,440.00	10,806.99	1.07
		Base		99.946330	9,994,633.01	100.054400	10,005,440.00	10,806.99	1.07
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.964243	4,998,212.14	99.820300	4,991,015.00	-7,197.14	0.54
		Base		99.964243	4,998,212.14	99.820300	4,991,015.00	-7,197.14	0.54
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.690034	2,154,612.67	99.558600	2,151,771.97	-2,840.70	0.23
		Base		99.690034	2,154,612.67	99.558600	2,151,771.97	-2,840.70	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.615535	19,923,106.97	100.410200	20,082,040.00	158,933.03	2.15
		Base		99.615535	19,923,106.97	100.410200	20,082,040.00	158,933.03	2.15
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.985166	4,249,369.57	99.278990	4,219,357.08	-30,012.49	0.45
Original Face:		Base	4,250,000.000	99.985166	4,249,369.57	99.278990	4,219,357.08	-30,012.49	0.45
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	104.002254	4,495,626.38	103.960000	4,493,799.91	-1,826.47	0.48
		Base		104.002254	4,495,626.38	103.960000	4,493,799.91	-1,826.47	0.48

& 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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	4,322,624.000	99.999997	4,322,623.85	100.343300	4,337,463.57	14,839.72	0.47
		Base		99.999997	4,322,623.85	100.343300	4,337,463.57	14,839.72	0.47
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.20206	14 May 2018		
		Local	3,458,099.000	99.999999	3,458,098.95	99.933800	3,455,809.74	-2,289.21	0.37
		Base		99.999999	3,458,098.95	99.933800	3,455,809.74	-2,289.21	0.37
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.868944	4,993,447.21	99.924900	4,996,245.00	2,797.79	0.54
		Base		99.868944	4,993,447.21	99.924900	4,996,245.00	2,797.79	0.54
US DOLLAR Total									
		Local	598,235,558.940		600,276,364.75		597,281,278.61	-2,995,086.14	64.08
	Original Face:	Base	417,479,266.000		600,276,364.75		597,281,278.61	-2,995,086.14	64.08
FIXED INCOME Total									
		Base	598,235,558.940		600,276,364.75		597,281,278.61	-2,995,086.14	64.08
	Original Face:		417,479,266.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2017* *View Date:* *February 7, 2017*

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								
		933,648,542.080	Base	935,094,306.25		932,133,707.71	-2,960,598.54	100.00
Original Face:		417,479,266.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.8747225	31 Dec 2030		
		Local	15,063,621.580	100.029841	15,068,116.65	100.020000	15,066,634.30	-1,482.35	19.42
		Base		100.029841	15,068,116.65	100.020000	15,066,634.30	-1,482.35	19.42
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
		Local	10,000,000.000	99.708556	9,970,855.55	99.708556	9,970,855.55	0.00	12.85
		Base		99.708556	9,970,855.55	99.708556	9,970,855.55	0.00	12.85
62455APU5	MOUNTCLIFF					1.06	28 Feb 2017		
		Local	15,000,000.000	99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	19.32
		Base		99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	19.32
82124LQU9	SHEFFIELD RECEIVABLE					1.05	28 Mar 2017		
		Local	15,000,000.000	99.839583	14,975,937.50	99.839583	14,975,937.50	0.00	19.31
		Base		99.839583	14,975,937.50	99.839583	14,975,937.50	0.00	19.31
US DOLLAR Total									
		Local	55,063,621.580		55,002,984.70		55,001,502.35	-1,482.35	70.90
		Base			55,002,984.70		55,001,502.35	-1,482.35	70.90
CASH EQUIVALENT Total									
		Base	55,063,621.580		55,002,984.70		55,001,502.35	-1,482.35	70.90
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	22,570,077.570	1.000000	22,570,077.57	1.000000	22,570,077.57	0.00	29.10
		Base		1.000000	22,570,077.57	1.000000	22,570,077.57	0.00	29.10
US DOLLAR Total									
		Local	22,570,077.570		22,570,077.57		22,570,077.57	0.00	29.10
		Base			22,570,077.57		22,570,077.57	0.00	29.10

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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
EQUITY Total								
		22,570,077.570	Base	22,570,077.57		22,570,077.57	0.00	29.10

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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
FUND Total								
		77,633,699.150	Base	77,573,062.27		77,571,579.92	-1,482.35	100.00

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

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	888,929.090	Local	889,165.65	889,106.88	0.10	-58.77		-58.77
		Base	889,165.65	889,106.88	0.10	-58.77	0.00	-58.77
EQUITY								
	20,364,366.000	Local	603,840,213.82	859,754,688.98	99.90	255,914,475.16		255,914,475.16
		Base	603,840,213.82	859,754,688.98	99.90	255,914,475.16	0.00	255,914,475.16
US DOLLAR Total								
	21,253,295.090	Local	604,729,379.47	860,643,795.86	100.00	255,914,416.39		255,914,416.39
		Base	604,729,379.47	860,643,795.86	100.00	255,914,416.39	0.00	255,914,416.39
FUND Total								
	21,253,295.090	Base	604,729,379.47	860,643,795.86	100.00	255,914,416.39	0.00	255,914,416.39

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	4,893,791.080	Local	4,895,026.36	4,894,769.84	0.81	-256.52		-256.52
		Base	4,895,026.36	4,894,769.84	0.81	-256.52	0.00	-256.52
EQUITY								
	19,944,986.000	Local	443,277,512.17	599,090,389.89	99.19	155,812,877.72		155,812,877.72
		Base	443,277,512.17	599,090,389.89	99.19	155,812,877.72	0.00	155,812,877.72
US DOLLAR Total								
	24,838,777.080	Local	448,172,538.53	603,985,159.73	100.00	155,812,621.20		155,812,621.20
		Base	448,172,538.53	603,985,159.73	100.00	155,812,621.20	0.00	155,812,621.20
FUND Total								
	24,838,777.080	Base	448,172,538.53	603,985,159.73	100.00	155,812,621.20	0.00	155,812,621.20

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	-5,102,518.950	Local	-5,102,518.95	-5,102,518.95	0.27	0.00		0.00
		Base	-5,102,518.95	-5,102,518.95	0.27	0.00	0.00	0.00
CASH EQUIVALENT								
	46,954,816.440	Local	46,903,139.25	46,901,565.74	2.44	-1,573.51		-1,573.51
		Base	46,903,139.25	46,901,565.74	2.44	-1,573.51	0.00	-1,573.51
FIXED INCOME								
	1,766,587,870.790	Local	1,850,205,329.75	1,872,597,143.19	97.30	22,391,813.44		22,391,813.44
Original Face:	1,620,589,038.000	Base	1,850,205,329.75	1,872,597,143.19	97.30	22,391,813.44	0.00	22,391,813.44
US DOLLAR Total								
	1,808,440,168.280	Local	1,892,005,950.05	1,914,396,189.98	100.00	22,390,239.93		22,390,239.93
Original Face:	1,620,589,038.000	Base	1,892,005,950.05	1,914,396,189.98	100.00	22,390,239.93	0.00	22,390,239.93
FUND Total								
	1,808,440,168.280	Base	1,892,005,950.05	1,914,396,189.98	100.00	22,390,239.93	0.00	22,390,239.93
Original Face:	1,620,589,038.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	362,305.290	Local	362,305.29	362,305.29	0.12	0.00		0.00
		Base	362,305.29	362,305.29	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	34,502,000.000	Local	34,458,357.78	34,461,360.23	11.74	3,002.45		3,002.45
		Base	34,458,357.78	34,461,360.23	11.74	3,002.45	0.00	3,002.45
FIXED INCOME								
	257,791,193.530	Local	259,113,205.62	258,794,302.67	88.14	-318,902.95		-318,902.95
Original Face:	186,083,802.000	Base	259,113,205.62	258,794,302.67	88.14	-318,902.95	0.00	-318,902.95
US DOLLAR Total								
	292,655,498.820	Local	293,933,868.69	293,617,968.19	100.00	-315,900.50		-315,900.50
Original Face:	186,083,802.000	Base	293,933,868.69	293,617,968.19	100.00	-315,900.50	0.00	-315,900.50
FUND Total								
	292,655,498.820	Base	293,933,868.69	293,617,968.19	100.00	-315,900.50	0.00	-315,900.50
Original Face:	186,083,802.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	586,501.890	Local	586,501.89	586,501.89	0.43	0.00		0.00
		Base	586,501.89	586,501.89	0.43	0.00	0.00	0.00
CASH EQUIVALENT								
	14,490,409.000	Local	14,485,118.44	14,485,809.00	10.71	690.56		690.56
		Base	14,485,118.44	14,485,809.00	10.71	690.56	0.00	690.56
FIXED INCOME								
	118,974,356.750	Local	120,648,282.93	120,131,637.97	88.85	-516,644.96		-516,644.96
Original Face:	129,776,139.000	Base	120,648,282.93	120,131,637.97	88.85	-516,644.96	0.00	-516,644.96
US DOLLAR Total								
	134,051,267.640	Local	135,719,903.26	135,203,948.86	100.00	-515,954.40		-515,954.40
Original Face:	129,776,139.000	Base	135,719,903.26	135,203,948.86	100.00	-515,954.40	0.00	-515,954.40
FUND Total								
	134,051,267.640	Base	135,719,903.26	135,203,948.86	100.00	-515,954.40	0.00	-515,954.40
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	-3,398,147.150	Local	-3,398,147.15	-3,398,147.15	0.17	0.00		0.00
		Base	-3,398,147.15	-3,398,147.15	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	331,559.590	Local	331,654.91	331,692.21	0.02	37.30		37.30
		Base	331,654.91	331,692.21	0.02	37.30	0.00	37.30
EQUITY								
	29,171,270.000	Local	1,150,166,704.37	1,940,465,048.66	99.81	790,298,344.29		790,298,344.29
		Base	1,150,166,704.37	1,940,465,048.66	99.81	790,298,344.29	0.00	790,298,344.29
US DOLLAR Total								
	26,104,682.440	Local	1,147,100,212.13	1,937,398,593.72	100.00	790,298,381.59		790,298,381.59
		Base	1,147,100,212.13	1,937,398,593.72	100.00	790,298,381.59	0.00	790,298,381.59
FUND Total								
	26,104,682.440	Base	1,147,100,212.13	1,937,398,593.72	100.00	790,298,381.59	0.00	790,298,381.59

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	503,749,799.930	Local	503,708,787.85	503,708,787.85	41.92	0.00		0.00
		Base	503,708,787.85	503,708,787.85	41.92	0.00	0.00	0.00
FIXED INCOME								
	696,169,090.820	Local	702,811,065.75	697,937,814.98	58.08	-4,873,250.77		-4,873,250.77
Original Face:	743,292,595.000	Base	702,811,065.75	697,937,814.98	58.08	-4,873,250.77	0.00	-4,873,250.77
US DOLLAR Total								
	1,199,918,890.740	Local	1,206,519,853.59	1,201,646,602.82	100.00	-4,873,250.77		-4,873,250.77
Original Face:	743,292,595.000	Base	1,206,519,853.59	1,201,646,602.82	100.00	-4,873,250.77	0.00	-4,873,250.77
FUND Total								
	1,199,918,890.740	Base	1,206,519,853.59	1,201,646,602.82	100.00	-4,873,250.77	0.00	-4,873,250.77
Original Face:	743,292,595.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-50,136.930	Local	-50,136.93	-50,136.93	0.00	0.00		0.00
		Base	-50,136.93	-50,136.93	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,096,231,854.880	Local	1,095,056,097.15	1,095,101,477.11	58.48	45,379.96		45,379.96
		Base	1,095,056,097.15	1,095,101,477.11	58.48	45,379.96	0.00	45,379.96
FIXED INCOME								
	778,582,336.440	Local	781,421,840.32	777,406,102.30	41.52	-4,015,738.02		-4,015,738.02
Original Face:	521,555,916.000	Base	781,421,840.32	777,406,102.30	41.52	-4,015,738.02	0.00	-4,015,738.02
US DOLLAR Total								
	1,874,764,054.390	Local	1,876,427,800.54	1,872,457,442.48	100.00	-3,970,358.06		-3,970,358.06
Original Face:	521,555,916.000	Base	1,876,427,800.54	1,872,457,442.48	100.00	-3,970,358.06	0.00	-3,970,358.06
FUND Total								
	1,874,764,054.390	Base	1,876,427,800.54	1,872,457,442.48	100.00	-3,970,358.06	0.00	-3,970,358.06
Original Face:	521,555,916.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	3,468.430	Local	3,468.43	3,468.43	0.00	0.00		0.00
		Base	3,468.43	3,468.43	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	9,699,306.450	Local	9,701,150.38	9,662,212.40	9.34	-38,937.98		-38,937.98
		Base	9,701,150.38	9,662,212.40	9.34	-38,937.98	0.00	-38,937.98
FIXED INCOME								
	93,839,831.130	Local	93,896,845.44	93,822,416.64	90.66	-74,428.80		-74,428.80
Original Face:	48,810,000.000	Base	93,896,845.44	93,822,416.64	90.66	-74,428.80	0.00	-74,428.80
US DOLLAR Total								
	103,542,606.010	Local	103,601,464.25	103,488,097.47	100.00	-113,366.78		-113,366.78
Original Face:	48,810,000.000	Base	103,601,464.25	103,488,097.47	100.00	-113,366.78	0.00	-113,366.78
FUND Total								
	103,542,606.010	Base	103,601,464.25	103,488,097.47	100.00	-113,366.78	0.00	-113,366.78
Original Face:	48,810,000.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	384,975,233.810	Local	384,969,500.48	384,969,500.48	31.58	0.00		0.00
		Base	384,969,500.48	384,969,500.48	31.58	0.00	0.00	0.00
FIXED INCOME								
	835,385,405.730	Local	836,742,771.58	834,154,013.43	68.42	-2,588,758.15		-2,588,758.15
Original Face:	344,391,631.000	Base	836,742,771.58	834,154,013.43	68.42	-2,588,758.15	0.00	-2,588,758.15
US DOLLAR Total								
	1,220,360,639.550	Local	1,221,712,272.07	1,219,123,513.92	100.00	-2,588,758.15		-2,588,758.15
Original Face:	344,391,631.000	Base	1,221,712,272.07	1,219,123,513.92	100.00	-2,588,758.15	0.00	-2,588,758.15
FUND Total								
	1,220,360,639.550	Base	1,221,712,272.07	1,219,123,513.92	100.00	-2,588,758.15	0.00	-2,588,758.15
Original Face:	344,391,631.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	341.660	Local	341.66	341.66	0.00	0.00		0.00
		Base	341.66	341.66	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,175,507,214.570	Local	1,174,992,571.03	1,174,996,356.88	99.24	3,785.85		3,785.85
		Base	1,174,992,571.03	1,174,996,356.88	99.24	3,785.85	0.00	3,785.85
FIXED INCOME								
	8,990,772.020	Local	9,000,332.02	8,999,553.34	0.76	-778.68		-778.68
Original Face:	23,000,000.000	Base	9,000,332.02	8,999,553.34	0.76	-778.68	0.00	-778.68
US DOLLAR Total								
	1,184,498,328.250	Local	1,183,993,244.71	1,183,996,251.88	100.00	3,007.17		3,007.17
Original Face:	23,000,000.000	Base	1,183,993,244.71	1,183,996,251.88	100.00	3,007.17	0.00	3,007.17
FUND Total								
	1,184,498,328.250	Base	1,183,993,244.71	1,183,996,251.88	100.00	3,007.17	0.00	3,007.17
Original Face:	23,000,000.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	1,794.730	Local	1,794.73	1,794.73	0.00	0.00		0.00
		Base	1,794.73	1,794.73	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,154,022,269.220	Local	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61		-25,948.61
		Base	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61
FIXED INCOME								
	65,000,000.000	Local	65,018,581.52	65,016,319.61	5.34	-2,261.91		-2,261.91
		Base	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91
US DOLLAR Total								
	1,219,024,063.950	Local	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52		-28,210.52
		Base	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52
FUND Total								
	1,219,024,063.950	Base	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	16,465,606.130	Local	16,670,661.85	16,647,112.60	5.53	-23,549.25		-23,549.25
		Base	16,670,661.85	16,647,112.60	5.53	-23,549.25	0.00	-23,549.25
FIXED INCOME								
	278,035,000.000	Local	284,406,017.81	284,337,385.27	94.47	-68,632.54		-68,632.54
		Base	284,406,017.81	284,337,385.27	94.47	-68,632.54	0.00	-68,632.54
US DOLLAR Total								
	294,500,606.130	Local	301,076,679.66	300,984,497.87	100.00	-92,181.79		-92,181.79
		Base	301,076,679.66	300,984,497.87	100.00	-92,181.79	0.00	-92,181.79
FUND Total								
	294,500,606.130	Base	301,076,679.66	300,984,497.87	100.00	-92,181.79	0.00	-92,181.79

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	3,925,653.100	Local	3,925,653.10	3,925,653.10	1.13	0.00		0.00
		Base	3,925,653.10	3,925,653.10	1.13	0.00	0.00	0.00
CASH EQUIVALENT								
	99,258,978.660	Local	99,198,405.04	99,201,933.48	28.53	3,528.44		3,528.44
		Base	99,198,405.04	99,201,933.48	28.53	3,528.44	0.00	3,528.44
FIXED INCOME								
	243,448,595.890	Local	244,199,639.51	244,561,575.36	70.34	361,935.85		361,935.85
Original Face:	215,998,695.000	Base	244,199,639.51	244,561,575.36	70.34	361,935.85	0.00	361,935.85
US DOLLAR Total								
	346,633,227.650	Local	347,323,697.65	347,689,161.94	100.00	365,464.29		365,464.29
Original Face:	215,998,695.000	Base	347,323,697.65	347,689,161.94	100.00	365,464.29	0.00	365,464.29
FUND Total								
	346,633,227.650	Base	347,323,697.65	347,689,161.94	100.00	365,464.29	0.00	365,464.29
Original Face:	215,998,695.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	-6,230.780	Local	-6,230.78	-6,230.78	72.07	0.00		0.00
		Base	-6,230.78	-6,230.78	72.07	0.00	0.00	0.00
CASH EQUIVALENT								
	2,414.070	Local	2,414.55	2,415.04	27.93	0.49		0.49
		Base	2,414.55	2,415.04	27.93	0.49	0.00	0.49
US DOLLAR Total								
	-3,816.710	Local	-3,816.23	-3,815.74	100.00	0.49		0.49
		Base	-3,816.23	-3,815.74	100.00	0.49	0.00	0.49
FUND Total								
	-3,816.710	Base	-3,816.23	-3,815.74	100.00	0.49	0.00	0.49

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	899,562.900	Local	899,562.90	899,562.90	0.26	0.00		0.00
		Base	899,562.90	899,562.90	0.26	0.00	0.00	0.00
CASH EQUIVALENT								
	65,002,500.000	Local	64,941,926.38	64,948,454.82	18.59	6,528.44		6,528.44
		Base	64,941,926.38	64,948,454.82	18.59	6,528.44	0.00	6,528.44
FIXED INCOME								
	281,265,338.530	Local	284,857,736.87	283,610,304.40	81.16	-1,247,432.47		-1,247,432.47
Original Face:	197,805,168.000	Base	284,857,736.87	283,610,304.40	81.16	-1,247,432.47	0.00	-1,247,432.47
US DOLLAR Total								
	347,167,401.430	Local	350,699,226.15	349,458,322.12	100.00	-1,240,904.03		-1,240,904.03
Original Face:	197,805,168.000	Base	350,699,226.15	349,458,322.12	100.00	-1,240,904.03	0.00	-1,240,904.03
FUND Total								
	347,167,401.430	Base	350,699,226.15	349,458,322.12	100.00	-1,240,904.03	0.00	-1,240,904.03
Original Face:	197,805,168.000							

Holdings

Currency Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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								
	877,880.810	Local	877,880.81	877,880.81	0.09	0.00		0.00
		Base	877,880.81	877,880.81	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	334,535,102.330	Local	333,940,060.69	333,974,548.29	35.83	34,487.60		34,487.60
		Base	333,940,060.69	333,974,548.29	35.83	34,487.60	0.00	34,487.60
FIXED INCOME								
	598,235,558.940	Local	600,276,364.75	597,281,278.61	64.08	-2,995,086.14		-2,995,086.14
Original Face:	417,479,266.000	Base	600,276,364.75	597,281,278.61	64.08	-2,995,086.14	0.00	-2,995,086.14
US DOLLAR Total								
	933,648,542.080	Local	935,094,306.25	932,133,707.71	100.00	-2,960,598.54		-2,960,598.54
Original Face:	417,479,266.000	Base	935,094,306.25	932,133,707.71	100.00	-2,960,598.54	0.00	-2,960,598.54
FUND Total								
	933,648,542.080	Base	935,094,306.25	932,133,707.71	100.00	-2,960,598.54	0.00	-2,960,598.54
Original Face:	417,479,266.000							

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								
	55,063,621.580	Local	55,002,984.70	55,001,502.35	70.90	-1,482.35		-1,482.35
		Base	55,002,984.70	55,001,502.35	70.90	-1,482.35	0.00	-1,482.35
EQUITY								
	22,570,077.570	Local	22,570,077.57	22,570,077.57	29.10	0.00		0.00
		Base	22,570,077.57	22,570,077.57	29.10	0.00	0.00	0.00
US DOLLAR Total								
	77,633,699.150	Local	77,573,062.27	77,571,579.92	100.00	-1,482.35		-1,482.35
		Base	77,573,062.27	77,571,579.92	100.00	-1,482.35	0.00	-1,482.35
FUND Total								
	77,633,699.150	Base	77,573,062.27	77,571,579.92	100.00	-1,482.35	0.00	-1,482.35

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	888,929.090	889,165.65	889,106.88	0.10	-58.77	0.00	-58.77
CASH EQUIVALENT Total	888,929.090	889,165.65	889,106.88	0.10	-58.77	0.00	-58.77

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	20,364,366.000	603,840,213.82	859,754,688.98	99.90	255,914,475.16	0.00	255,914,475.16
EQUITY Total	20,364,366.000	603,840,213.82	859,754,688.98	99.90	255,914,475.16	0.00	255,914,475.16

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	21,253,295.090	604,729,379.47	860,643,795.86	100.00	255,914,416.39	0.00	255,914,416.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,893,791.080	4,895,026.36	4,894,769.84	0.81	-256.52	0.00	-256.52
CASH EQUIVALENT Total	4,893,791.080	4,895,026.36	4,894,769.84	0.81	-256.52	0.00	-256.52

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	19,944,986.000	443,277,512.17	599,090,389.89	99.19	155,812,877.72	0.00	155,812,877.72
EQUITY Total	19,944,986.000	443,277,512.17	599,090,389.89	99.19	155,812,877.72	0.00	155,812,877.72

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,838,777.080	448,172,538.53	603,985,159.73	100.00	155,812,621.20	0.00	155,812,621.20

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	-5,102,518.950	-5,102,518.95	-5,102,518.95	0.27	0.00	0.00	0.00
CASH Total	-5,102,518.950	-5,102,518.95	-5,102,518.95	0.27	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	46,954,816.440	46,903,139.25	46,901,565.74	2.44	-1,573.51	0.00	-1,573.51
CASH EQUIVALENT Total	46,954,816.440	46,903,139.25	46,901,565.74	2.44	-1,573.51	0.00	-1,573.51

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,766,587,870.790	1,850,205,329.75	1,872,597,143.19	97.30	22,391,813.44	0.00	22,391,813.44
FIXED INCOME Total	1,766,587,870.790	1,850,205,329.75	1,872,597,143.19	97.30	22,391,813.44	0.00	22,391,813.44

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,808,440,168.280	1,892,005,950.05	1,914,396,189.98	100.00	22,390,239.93	0.00	22,390,239.93

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	362,305.290	362,305.29	362,305.29	0.12	0.00	0.00	0.00
CASH Total	362,305.290	362,305.29	362,305.29	0.12	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	34,502,000.000	34,458,357.78	34,461,360.23	11.74	3,002.45	0.00	3,002.45
CASH EQUIVALENT Total	34,502,000.000	34,458,357.78	34,461,360.23	11.74	3,002.45	0.00	3,002.45

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	257,791,193.530	259,113,205.62	258,794,302.67	88.14	-318,902.95	0.00	-318,902.95
FIXED INCOME Total							
	257,791,193.530	259,113,205.62	258,794,302.67	88.14	-318,902.95	0.00	-318,902.95

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	292,655,498.820	293,933,868.69	293,617,968.19	100.00	-315,900.50	0.00	-315,900.50

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	586,501.890	586,501.89	586,501.89	0.43	0.00	0.00	0.00
CASH Total	586,501.890	586,501.89	586,501.89	0.43	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,490,409.000	14,485,118.44	14,485,809.00	10.71	690.56	0.00	690.56
CASH EQUIVALENT Total	14,490,409.000	14,485,118.44	14,485,809.00	10.71	690.56	0.00	690.56

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	118,974,356.750	120,648,282.93	120,131,637.97	88.85	-516,644.96	0.00	-516,644.96
FIXED INCOME Total	118,974,356.750	120,648,282.93	120,131,637.97	88.85	-516,644.96	0.00	-516,644.96

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	134,051,267.640	135,719,903.26	135,203,948.86	100.00	-515,954.40	0.00	-515,954.40

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	-3,398,147.150	-3,398,147.15	-3,398,147.15	0.17	0.00	0.00	0.00
CASH Total	-3,398,147.150	-3,398,147.15	-3,398,147.15	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	331,559.590	331,654.91	331,692.21	0.02	37.30	0.00	37.30
CASH EQUIVALENT Total	331,559.590	331,654.91	331,692.21	0.02	37.30	0.00	37.30

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	29,171,270.000	1,150,166,704.37	1,940,465,048.66	99.81	790,298,344.29	0.00	790,298,344.29
EQUITY Total	29,171,270.000	1,150,166,704.37	1,940,465,048.66	99.81	790,298,344.29	0.00	790,298,344.29

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	26,104,682.440	1,147,100,212.13	1,937,398,593.72	100.00	790,298,381.59	0.00	790,298,381.59

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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: *January 31, 2017*

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

View Date: *February 7, 2017*

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	503,749,799.930	503,708,787.85	503,708,787.85	41.92	0.00	0.00	0.00
CASH EQUIVALENT Total	503,749,799.930	503,708,787.85	503,708,787.85	41.92	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	696,169,090.820	702,811,065.75	697,937,814.98	58.08	-4,873,250.77	0.00	-4,873,250.77
FIXED INCOME Total	696,169,090.820	702,811,065.75	697,937,814.98	58.08	-4,873,250.77	0.00	-4,873,250.77

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,199,918,890.740	1,206,519,853.59	1,201,646,602.82	100.00	-4,873,250.77	0.00	-4,873,250.77

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-50,136.930	-50,136.93	-50,136.93	0.00	0.00	0.00	0.00
CASH Total	-50,136.930	-50,136.93	-50,136.93	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	1,096,231,854.880	1,095,056,097.15	1,095,101,477.11	58.48	45,379.96	0.00	45,379.96
CASH EQUIVALENT Total	1,096,231,854.880	1,095,056,097.15	1,095,101,477.11	58.48	45,379.96	0.00	45,379.96

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	778,582,336.440	781,421,840.32	777,406,102.30	41.52	-4,015,738.02	0.00	-4,015,738.02
FIXED INCOME Total	778,582,336.440	781,421,840.32	777,406,102.30	41.52	-4,015,738.02	0.00	-4,015,738.02

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,874,764,054.390	1,876,427,800.54	1,872,457,442.48	100.00	-3,970,358.06	0.00	-3,970,358.06

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	3,468.430	3,468.43	3,468.43	0.00	0.00	0.00	0.00
CASH Total	3,468.430	3,468.43	3,468.43	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,699,306.450	9,701,150.38	9,662,212.40	9.34	-38,937.98	0.00	-38,937.98
CASH EQUIVALENT Total	9,699,306.450	9,701,150.38	9,662,212.40	9.34	-38,937.98	0.00	-38,937.98

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	93,839,831.130	93,896,845.44	93,822,416.64	90.66	-74,428.80	0.00	-74,428.80
FIXED INCOME Total	93,839,831.130	93,896,845.44	93,822,416.64	90.66	-74,428.80	0.00	-74,428.80

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	103,542,606.010	103,601,464.25	103,488,097.47	100.00	-113,366.78	0.00	-113,366.78

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	384,975,233.810	384,969,500.48	384,969,500.48	31.58	0.00	0.00	0.00
CASH EQUIVALENT Total	384,975,233.810	384,969,500.48	384,969,500.48	31.58	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	835,385,405.730	836,742,771.58	834,154,013.43	68.42	-2,588,758.15	0.00	-2,588,758.15
FIXED INCOME Total	835,385,405.730	836,742,771.58	834,154,013.43	68.42	-2,588,758.15	0.00	-2,588,758.15

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,220,360,639.550	1,221,712,272.07	1,219,123,513.92	100.00	-2,588,758.15	0.00	-2,588,758.15

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	341.660	341.66	341.66	0.00	0.00	0.00	0.00
CASH Total	341.660	341.66	341.66	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,175,507,214.570	1,174,992,571.03	1,174,996,356.88	99.24	3,785.85	0.00	3,785.85
CASH EQUIVALENT Total	1,175,507,214.570	1,174,992,571.03	1,174,996,356.88	99.24	3,785.85	0.00	3,785.85

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	8,990,772.020	9,000,332.02	8,999,553.34	0.76	-778.68	0.00	-778.68
FIXED INCOME Total							
	8,990,772.020	9,000,332.02	8,999,553.34	0.76	-778.68	0.00	-778.68

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,184,498,328.250	1,183,993,244.71	1,183,996,251.88	100.00	3,007.17	0.00	3,007.17

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,794.730	1,794.73	1,794.73	0.00	0.00	0.00	0.00
CASH Total	1,794.730	1,794.73	1,794.73	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	1,154,022,269.220	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61
CASH EQUIVALENT Total	1,154,022,269.220	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61

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							
	65,000,000.000	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91
FIXED INCOME Total							
	65,000,000.000	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	1,219,024,063.950	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52

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	16,465,606.130	16,670,661.85	16,647,112.60	5.53	-23,549.25	0.00	-23,549.25
CASH EQUIVALENT Total	16,465,606.130	16,670,661.85	16,647,112.60	5.53	-23,549.25	0.00	-23,549.25

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							
	278,035,000.000	284,406,017.81	284,337,385.27	94.47	-68,632.54	0.00	-68,632.54
FIXED INCOME Total							
	278,035,000.000	284,406,017.81	284,337,385.27	94.47	-68,632.54	0.00	-68,632.54

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	294,500,606.130	301,076,679.66	300,984,497.87	100.00	-92,181.79	0.00	-92,181.79

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	3,925,653.100	3,925,653.10	3,925,653.10	1.13	0.00	0.00	0.00
CASH Total	3,925,653.100	3,925,653.10	3,925,653.10	1.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	99,258,978.660	99,198,405.04	99,201,933.48	28.53	3,528.44	0.00	3,528.44
CASH EQUIVALENT Total	99,258,978.660	99,198,405.04	99,201,933.48	28.53	3,528.44	0.00	3,528.44

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	243,448,595.890	244,199,639.51	244,561,575.36	70.34	361,935.85	0.00	361,935.85
FIXED INCOME Total	243,448,595.890	244,199,639.51	244,561,575.36	70.34	361,935.85	0.00	361,935.85

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	346,633,227.650	347,323,697.65	347,689,161.94	100.00	365,464.29	0.00	365,464.29

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	-6,230.780	-6,230.78	-6,230.78	72.07	0.00	0.00	0.00
CASH Total	-6,230.780	-6,230.78	-6,230.78	72.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	2,414.070	2,414.55	2,415.04	27.93	0.49	0.00	0.49
CASH EQUIVALENT Total	2,414.070	2,414.55	2,415.04	27.93	0.49	0.00	0.49

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	-3,816.710	-3,816.23	-3,815.74	100.00	0.49	0.00	0.49

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	899,562.900	899,562.90	899,562.90	0.26	0.00	0.00	0.00
CASH Total	899,562.900	899,562.90	899,562.90	0.26	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	65,002,500.000	64,941,926.38	64,948,454.82	18.59	6,528.44	0.00	6,528.44
CASH EQUIVALENT Total	65,002,500.000	64,941,926.38	64,948,454.82	18.59	6,528.44	0.00	6,528.44

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	281,265,338.530	284,857,736.87	283,610,304.40	81.16	-1,247,432.47	0.00	-1,247,432.47
FIXED INCOME Total							
	281,265,338.530	284,857,736.87	283,610,304.40	81.16	-1,247,432.47	0.00	-1,247,432.47

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	347,167,401.430	350,699,226.15	349,458,322.12	100.00	-1,240,904.03	0.00	-1,240,904.03

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	877,880.810	877,880.81	877,880.81	0.09	0.00	0.00	0.00
CASH Total	877,880.810	877,880.81	877,880.81	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	334,535,102.330	333,940,060.69	333,974,548.29	35.83	34,487.60	0.00	34,487.60
CASH EQUIVALENT Total	334,535,102.330	333,940,060.69	333,974,548.29	35.83	34,487.60	0.00	34,487.60

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	598,235,558.940	600,276,364.75	597,281,278.61	64.08	-2,995,086.14	0.00	-2,995,086.14
FIXED INCOME Total	598,235,558.940	600,276,364.75	597,281,278.61	64.08	-2,995,086.14	0.00	-2,995,086.14

Holdings

Asset Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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	933,648,542.080	935,094,306.25	932,133,707.71	100.00	-2,960,598.54	0.00	-2,960,598.54

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	55,063,621.580	55,002,984.70	55,001,502.35	70.90	-1,482.35	0.00	-1,482.35
CASH EQUIVALENT Total	55,063,621.580	55,002,984.70	55,001,502.35	70.90	-1,482.35	0.00	-1,482.35

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	22,570,077.570	22,570,077.57	22,570,077.57	29.10	0.00	0.00	0.00
EQUITY Total	22,570,077.570	22,570,077.57	22,570,077.57	29.10	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
FUND Total	77,633,699.150	77,573,062.27	77,571,579.92	100.00	-1,482.35	0.00	-1,482.35

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	888,929.090	889,165.65	889,106.88	0.10	-58.77	0.00	-58.77
					0.00 GN	0.00 GN	0.00 GN
					-58.77 LS	0.00 LS	-58.77 LS
EQUITY							
	20,364,366.000	603,840,213.82	859,754,688.98	99.90	255,914,475.16	0.00	255,914,475.16
					287,569,154.61 GN	0.00 GN	287,569,154.61 GN
					-31,654,679.45 LS	0.00 LS	-31,654,679.45 LS
FUND Total							
0.000	21,253,295.090	604,729,379.47	860,643,795.86	100.00	255,914,416.39	0.00	255,914,416.39
					287,569,154.61 GN	0.00 GN	287,569,154.61 GN
					-31,654,738.22 LS	0.00 LS	-31,654,738.22 LS

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	4,893,791.080	4,895,026.36	4,894,769.84	0.81	-256.52	0.00	-256.52
					0.00 GN	0.00 GN	0.00 GN
					-256.52 LS	0.00 LS	-256.52 LS
EQUITY							
	19,944,986.000	443,277,512.17	599,090,389.89	99.19	155,812,877.72	0.00	155,812,877.72
					186,947,041.04 GN	0.00 GN	186,947,041.04 GN
					-31,134,163.32 LS	0.00 LS	-31,134,163.32 LS
FUND Total							
0.000	24,838,777.080	448,172,538.53	603,985,159.73	100.00	155,812,621.20	0.00	155,812,621.20
					186,947,041.04 GN	0.00 GN	186,947,041.04 GN
					-31,134,419.84 LS	0.00 LS	-31,134,419.84 LS

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	-5,102,518.950	-5,102,518.95	-5,102,518.95	0.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	46,954,816.440	46,903,139.25	46,901,565.74	2.44	-1,573.51	0.00	-1,573.51
					0.00 GN	0.00 GN	0.00 GN
					-1,573.51 LS	0.00 LS	-1,573.51 LS
FIXED INCOME							
	1,766,587,870.790	1,850,205,329.75	1,872,597,143.19	97.30	22,391,813.44	0.00	22,391,813.44
					39,139,896.50 GN	0.00 GN	39,139,896.50 GN
					-16,748,083.06 LS	0.00 LS	-16,748,083.06 LS
Original Face: 1,620,589,038.000							
FUND Total							
0.000	1,808,440,168.280	1,892,005,950.05	1,914,396,189.98	100.00	22,390,239.93	0.00	22,390,239.93
					39,139,896.50 GN	0.00 GN	39,139,896.50 GN
					-16,749,656.57 LS	0.00 LS	-16,749,656.57 LS
Original Face: 1,620,589,038.000							

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	362,305.290	362,305.29	362,305.29	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	34,502,000.000	34,458,357.78	34,461,360.23	11.74	3,002.45	0.00	3,002.45
					3,002.45 GN	0.00 GN	3,002.45 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	257,791,193.530	259,113,205.62	258,794,302.67	88.14	-318,902.95	0.00	-318,902.95
					541,401.99 GN	0.00 GN	541,401.99 GN
					-860,304.94 LS	0.00 LS	-860,304.94 LS
Original Face:	186,083,802.000						
FUND Total							
0.000	292,655,498.820	293,933,868.69	293,617,968.19	100.00	-315,900.50	0.00	-315,900.50
					544,404.44 GN	0.00 GN	544,404.44 GN
					-860,304.94 LS	0.00 LS	-860,304.94 LS
Original Face:	186,083,802.000						

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	586,501.890	586,501.89	586,501.89	0.43	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	14,490,409.000	14,485,118.44	14,485,809.00	10.71	690.56	0.00	690.56
					690.56 GN	0.00 GN	690.56 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	118,974,356.750	120,648,282.93	120,131,637.97	88.85	-516,644.96	0.00	-516,644.96
					216,342.15 GN	0.00 GN	216,342.15 GN
					-732,987.11 LS	0.00 LS	-732,987.11 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	134,051,267.640	135,719,903.26	135,203,948.86	100.00	-515,954.40	0.00	-515,954.40
					217,032.71 GN	0.00 GN	217,032.71 GN
					-732,987.11 LS	0.00 LS	-732,987.11 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	-3,398,147.150	-3,398,147.15	-3,398,147.15	0.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	331,559.590	331,654.91	331,692.21	0.02	37.30	0.00	37.30
					37.30 GN	0.00 GN	37.30 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,171,270.000	1,150,166,704.37	1,940,465,048.66	99.81	790,298,344.29	0.00	790,298,344.29
					831,057,930.58 GN	0.00 GN	831,057,930.58 GN
					-40,759,586.29 LS	0.00 LS	-40,759,586.29 LS
FUND Total							
0.000	26,104,682.440	1,147,100,212.13	1,937,398,593.72	100.00	790,298,381.59	0.00	790,298,381.59
					831,057,967.88 GN	0.00 GN	831,057,967.88 GN
					-40,759,586.29 LS	0.00 LS	-40,759,586.29 LS

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	503,749,799.930	503,708,787.85	503,708,787.85	41.92	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							
	696,169,090.820	702,811,065.75	697,937,814.98	58.08	-4,873,250.77	0.00	-4,873,250.77
					585,503.08 GN	0.00 GN	585,503.08 GN
					-5,458,753.85 LS	0.00 LS	-5,458,753.85 LS
Original Face: 743,292,595.000							
FUND Total							
0.000	1,199,918,890.740	1,206,519,853.59	1,201,646,602.82	100.00	-4,873,250.77	0.00	-4,873,250.77
					585,503.08 GN	0.00 GN	585,503.08 GN
					-5,458,753.85 LS	0.00 LS	-5,458,753.85 LS
Original Face: 743,292,595.000							

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-50,136.930	-50,136.93	-50,136.93	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							
	1,096,231,854.880	1,095,056,097.15	1,095,101,477.11	58.48	45,379.96	0.00	45,379.96
					59,999.23 GN	0.00 GN	59,999.23 GN
					-14,619.27 LS	0.00 LS	-14,619.27 LS
FIXED INCOME							
	778,582,336.440	781,421,840.32	777,406,102.30	41.52	-4,015,738.02	0.00	-4,015,738.02
					983,065.06 GN	0.00 GN	983,065.06 GN
					-4,998,803.08 LS	0.00 LS	-4,998,803.08 LS
Original Face: 521,555,916.000							
FUND Total							
0.000	1,874,764,054.390	1,876,427,800.54	1,872,457,442.48	100.00	-3,970,358.06	0.00	-3,970,358.06
					1,043,064.29 GN	0.00 GN	1,043,064.29 GN
					-5,013,422.35 LS	0.00 LS	-5,013,422.35 LS
Original Face: 521,555,916.000							

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	3,468.430	3,468.43	3,468.43	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,699,306.450	9,701,150.38	9,662,212.40	9.34	-38,937.98	0.00	-38,937.98
					6,002.95 GN	0.00 GN	6,002.95 GN
					-44,940.93 LS	0.00 LS	-44,940.93 LS
FIXED INCOME							
	93,839,831.130	93,896,845.44	93,822,416.64	90.66	-74,428.80	0.00	-74,428.80
					99,458.23 GN	0.00 GN	99,458.23 GN
					-173,887.03 LS	0.00 LS	-173,887.03 LS
Original Face:	48,810,000.000						
FUND Total							
0.000	103,542,606.010	103,601,464.25	103,488,097.47	100.00	-113,366.78	0.00	-113,366.78
					105,461.18 GN	0.00 GN	105,461.18 GN
					-218,827.96 LS	0.00 LS	-218,827.96 LS
Original Face:	48,810,000.000						

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	384,975,233.810	384,969,500.48	384,969,500.48	31.58	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							
	835,385,405.730	836,742,771.58	834,154,013.43	68.42	-2,588,758.15	0.00	-2,588,758.15
					659,118.18 GN	0.00 GN	659,118.18 GN
					-3,247,876.33 LS	0.00 LS	-3,247,876.33 LS
Original Face: 344,391,631.000							
FUND Total							
0.000	1,220,360,639.550	1,221,712,272.07	1,219,123,513.92	100.00	-2,588,758.15	0.00	-2,588,758.15
					659,118.18 GN	0.00 GN	659,118.18 GN
					-3,247,876.33 LS	0.00 LS	-3,247,876.33 LS
Original Face: 344,391,631.000							

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	341.660	341.66	341.66	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							
	1,175,507,214.570	1,174,992,571.03	1,174,996,356.88	99.24	3,785.85	0.00	3,785.85
					3,785.85 GN	0.00 GN	3,785.85 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	8,990,772.020	9,000,332.02	8,999,553.34	0.76	-778.68	0.00	-778.68
					7.54 GN	0.00 GN	7.54 GN
					-786.22 LS	0.00 LS	-786.22 LS
Original Face:	23,000,000.000						
FUND Total							
0.000	1,184,498,328.250	1,183,993,244.71	1,183,996,251.88	100.00	3,007.17	0.00	3,007.17
					3,793.39 GN	0.00 GN	3,793.39 GN
					-786.22 LS	0.00 LS	-786.22 LS
Original Face:	23,000,000.000						

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	1,794.730	1,794.73	1,794.73	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							
	1,154,022,269.220	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61
					0.00 GN	0.00 GN	0.00 GN
					-25,948.61 LS	0.00 LS	-25,948.61 LS
FIXED INCOME							
	65,000,000.000	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91
					0.03 GN	0.00 GN	0.03 GN
					-2,261.94 LS	0.00 LS	-2,261.94 LS
FUND Total							
0.000	1,219,024,063.950	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52
					0.03 GN	0.00 GN	0.03 GN
					-28,210.55 LS	0.00 LS	-28,210.55 LS

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	16,465,606.130	16,670,661.85	16,647,112.60	5.53	-23,549.25	0.00	-23,549.25
					0.00 GN	0.00 GN	0.00 GN
					-23,549.25 LS	0.00 LS	-23,549.25 LS
FIXED INCOME							
	278,035,000.000	284,406,017.81	284,337,385.27	94.47	-68,632.54	0.00	-68,632.54
					72,201.82 GN	0.00 GN	72,201.82 GN
					-140,834.36 LS	0.00 LS	-140,834.36 LS
FUND Total							
0.000	294,500,606.130	301,076,679.66	300,984,497.87	100.00	-92,181.79	0.00	-92,181.79
					72,201.82 GN	0.00 GN	72,201.82 GN
					-164,383.61 LS	0.00 LS	-164,383.61 LS

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	3,925,653.100	3,925,653.10	3,925,653.10	1.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	99,258,978.660	99,198,405.04	99,201,933.48	28.53	3,528.44	0.00	3,528.44
					3,528.44 GN	0.00 GN	3,528.44 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	243,448,595.890	244,199,639.51	244,561,575.36	70.34	361,935.85	0.00	361,935.85
					1,042,566.52 GN	0.00 GN	1,042,566.52 GN
					-680,630.67 LS	0.00 LS	-680,630.67 LS
Original Face:	215,998,695.000						
FUND Total							
0.000	346,633,227.650	347,323,697.65	347,689,161.94	100.00	365,464.29	0.00	365,464.29
					1,046,094.96 GN	0.00 GN	1,046,094.96 GN
					-680,630.67 LS	0.00 LS	-680,630.67 LS
Original Face:	215,998,695.000						

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	-6,230.780	-6,230.78	-6,230.78	72.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,414.070	2,414.55	2,415.04	27.93	0.49	0.00	0.49
					0.49 GN	0.00 GN	0.49 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	-3,816.710	-3,816.23	-3,815.74	100.00	0.49	0.00	0.49
					0.49 GN	0.00 GN	0.49 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	899,562.900	899,562.90	899,562.90	0.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	65,002,500.000	64,941,926.38	64,948,454.82	18.59	6,528.44	0.00	6,528.44
					6,528.44 GN	0.00 GN	6,528.44 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	281,265,338.530	284,857,736.87	283,610,304.40	81.16	-1,247,432.47	0.00	-1,247,432.47
					728,196.61 GN	0.00 GN	728,196.61 GN
					-1,975,629.08 LS	0.00 LS	-1,975,629.08 LS
Original Face:	197,805,168.000						
FUND Total							
0.000	347,167,401.430	350,699,226.15	349,458,322.12	100.00	-1,240,904.03	0.00	-1,240,904.03
					734,725.05 GN	0.00 GN	734,725.05 GN
					-1,975,629.08 LS	0.00 LS	-1,975,629.08 LS
Original Face:	197,805,168.000						

Holdings

Fund Summary

As of: *January 31, 2017*

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

View Date: *February 7, 2017*

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							
	877,880.810	877,880.81	877,880.81	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							
	334,535,102.330	333,940,060.69	333,974,548.29	35.83	34,487.60	0.00	34,487.60
					39,044.46 GN	0.00 GN	39,044.46 GN
					-4,556.86 LS	0.00 LS	-4,556.86 LS
FIXED INCOME							
	598,235,558.940	600,276,364.75	597,281,278.61	64.08	-2,995,086.14	0.00	-2,995,086.14
					907,482.27 GN	0.00 GN	907,482.27 GN
					-3,902,568.41 LS	0.00 LS	-3,902,568.41 LS
Original Face:	417,479,266.000						
FUND Total							
0.000	933,648,542.080	935,094,306.25	932,133,707.71	100.00	-2,960,598.54	0.00	-2,960,598.54
					946,526.73 GN	0.00 GN	946,526.73 GN
					-3,907,125.27 LS	0.00 LS	-3,907,125.27 LS
Original Face:	417,479,266.000						

Holdings

Fund Summary

As of: *January 31, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 7, 2017*

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							
	55,063,621.580	55,002,984.70	55,001,502.35	70.90	-1,482.35	0.00	-1,482.35
					0.00 GN	0.00 GN	0.00 GN
					-1,482.35 LS	0.00 LS	-1,482.35 LS
EQUITY							
	22,570,077.570	22,570,077.57	22,570,077.57	29.10	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	77,633,699.150	77,573,062.27	77,571,579.92	100.00	-1,482.35	0.00	-1,482.35
					0.00 GN	0.00 GN	0.00 GN
					-1,482.35 LS	0.00 LS	-1,482.35 LS